

Freidlin, M. I.; Wentzell, A. D.

Random perturbations of dynamical systems. Transl. from the Russian by Joseph Szücs.
(English) [Zbl 0522.60055](#)

Grundlehren der Mathematischen Wissenschaften, 260. New York etc.: Springer-Verlag, VIII, 326 p., 20 figs. DM 168.00; \$ 65.20 (1984).

For a scan of this review see the [web version](#).

MSC:

60Hxx Stochastic analysis

60-02 Research exposition (monographs, survey articles) pertaining to probability theory

58J65 Diffusion processes and stochastic analysis on manifolds

60F10 Large deviations

37H10 Generation, random and stochastic difference and differential equations

Cited in **39** Reviews
Cited in **488** Documents

Keywords:

singular perturbation problems; exponential estimates; large deviations of random processes; invariant measure; averaging principle for random processes