

**Maslowski, Bohdan**

**On some stability properties of stochastic differential equations of Itô's type.** (English)

Zbl 0625.60066

Čas. Pěstování Mat. 111, 404-423 (1986).

The author deals with stability of strong solutions for the SDE

$$d\zeta_t = b(t, \zeta_t)dt + \sigma(t, \zeta_t)dW_t.$$

The distance between two solutions is described by a suitable function  $\rho(t, x, y)$ . Conditions for stability are given in terms of appropriate Lyapunov-functions.

Reviewer: D.Beyer

**MSC:**

60H10 Stochastic ordinary differential equations (aspects of stochastic analysis)

93E15 Stochastic stability in control theory

Cited in 1 Document

**Keywords:**

stability of strong solutions; Lyapunov-functions

**Full Text:** [EuDML](#)