

[Liao, X. X.](#); [Mao, X.](#)

Stability of large-scale neutral type stochastic differential equations. (English) [Zbl 0874.60050](#)
[Dyn. Contin. Discrete Impulsive Syst.](#) 3, No. 1, 43-56 (1997).

Summary: We discuss various stabilities in mean square of large-scale neutral type stochastic differential equations using the method of lumped iterations.

MSC:

- [60H10](#) Stochastic ordinary differential equations (aspects of stochastic analysis)
- [34K20](#) Stability theory of functional-differential equations
- [93E15](#) Stochastic stability in control theory
- [93D05](#) Lyapunov and other classical stabilities (Lagrange, Poisson, L^p , l^p , etc.) in control theory
- [34K40](#) Neutral functional-differential equations

Cited in **375** Documents

Keywords:

[neutral type stochastic differential equations](#); [large-scale systems](#); [stability in mean square](#)