Veretennikov, A. Yu.; **Klokov, S. A.**

On local mixing conditions for SDE approximations. (English. Russian original) Zbl 1276.60073

Theory Probab. Appl. 57, No. 1, 110-131 (2013); translation from Teor. Veroyatn. Primen. 57, No. 1, 35-61 (2012).

The authors consider a nonlinear stochastic differential equation with a constant diffusion matrix coefficients. Under some minimal assumptions on smoothness of the drift, they prove that the estimates on the rate of the beta-mixing for such equations remain valid for Euler's discretization scheme.

Reviewer: Toader Morozan (Bucureşti)

MSC:

60H35 Computational methods for stochastic equations (aspects of stochastic analysis)

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

Full Text: DOI