

Contents

1	Boundedness in Probability and Stability of Stochastic Processes Defined by Differential Equations	1
1.1	Brief Review of Prerequisites from Probability Theory	1
1.2	Dissipative Systems of Differential Equations	4
1.3	Stochastic Processes as Solutions of Differential Equations	9
1.4	Boundedness in Probability of Stochastic Processes Defined by Systems of Differential Equations	13
1.5	Stability	22
1.6	Stability of Randomly Perturbed Deterministic Systems	26
1.7	Estimation of a Certain Functional of a Gaussian Process	31
1.8	Linear Systems	36
2	Stationary and Periodic Solutions of Differential Equations	43
2.1	Stationary and Periodic Stochastic Processes. Convergence of Stochastic Processes	43
2.2	Existence Conditions for Stationary and Periodic Solutions	46
2.3	Special Existence Conditions for Stationary and Periodic Solutions	51
2.4	Conditions for Convergence to a Periodic Solution	55
3	Markov Processes and Stochastic Differential Equations	59
3.1	Definition of Markov Processes	59
3.2	Stationary and Periodic Markov Processes	63
3.3	Stochastic Differential Equations (SDE)	67
3.4	Conditions for Regularity of the Solution	74
3.5	Stationary and Periodic Solutions of Stochastic Differential Equations	79
3.6	Stochastic Equations and Partial Differential Equations	83
3.7	Conditions for Recurrence and Finiteness of Mean Recurrence Time	89
3.8	Further Conditions for Recurrence and Finiteness of Mean Recurrence Time	93

4	Ergodic Properties of Solutions of Stochastic Equations	99
4.1	Kolmogorov Classification of Markov Chains with Countably Many States	99
4.2	Recurrence and Transience	101
4.3	Positive and Null Recurrent Processes	105
4.4	Existence of a Stationary Distribution	106
4.5	Strong Law of Large Numbers	109
4.6	Some Auxiliary Results	112
4.7	Existence of the Limit of the Transition Probability Function	117
4.8	Some Generalizations	119
4.9	Stabilization of the Solution of the Cauchy Problem for a Parabolic Equation	122
4.10	Limit Relations for Null Recurrent Processes	127
4.11	Limit Relations for Null Recurrent Processes (Continued)	131
4.12	Arcsine Law and One Generalization	136
5	Stability of Stochastic Differential Equations	145
5.1	Statement of the Problem	145
5.2	Some Auxiliary Results	148
5.3	Stability in Probability	152
5.4	Asymptotic Stability in Probability and Instability	155
5.5	Examples	159
5.6	Differentiability of Solutions of Stochastic Equations with Respect to the Initial Conditions	165
5.7	Exponential p -Stability and q -Instability	171
5.8	Almost Sure Exponential Stability	175
6	Systems of Linear Stochastic Equations	177
6.1	One-Dimensional Systems	177
6.2	Equations for Moments	182
6.3	Exponential p -Stability and q -Instability	184
6.4	Exponential p -Stability and q -Instability (Continued)	188
6.5	Uniform Stability in the Large	192
6.6	Stability of Products of Independent Matrices	196
6.7	Asymptotic Stability of Linear Systems with Constant Coefficients	201
6.8	Systems with Constant Coefficients (Continued)	206
6.9	Two Examples	211
6.10	n -th Order Equations	216
6.11	Stochastic Stability in the Strong and Weak Senses	223
7	Some Special Problems in the Theory of Stability of SDE's	227
7.1	Stability in the First Approximation	227
7.2	Instability in the First Approximation	229
7.3	Two Examples	231
7.4	Stability Under Damped Random Perturbations	234
7.5	Application to Stochastic Approximation	237

7.6	Stochastic Approximations when the Regression Equation Has Several Roots	239
7.7	Some Generalizations	245
7.7.1	Stability and Excessive Functions	245
7.7.2	Stability of the Invariant Set	247
7.7.3	Equations Whose Coefficients Are Markov Processes	247
7.7.4	Stability Under Persistent Perturbation by White Noise	249
7.7.5	Boundedness in Probability of the Output Process of a Nonlinear Stochastic System	251
8	Stabilization of Controlled Stochastic Systems (This chapter was written jointly with M.B. Nevelson)	253
8.1	Preliminary Remarks	253
8.2	Bellman's Principle	254
8.3	Linear Systems	258
8.4	Method of Successive Approximations	260
Appendix A	Appendix to the First English Edition	265
A.1	Moment Stability and Almost Sure Stability for Linear Systems of Equations Whose Coefficients are Markov Processes	265
A.2	Almost Sure Stability of the Paths of One-Dimensional Diffusion Processes	269
A.3	Reduction Principle	275
A.4	Some Further Results	279
Appendix B	Appendix to the Second Edition. Moment Lyapunov Exponents and Stability Index (Written jointly with G.N. Milstein)	281
B.1	Preliminaries	281
B.2	Basic Theorems	285
B.2.1	Nondegeneracy Conditions	285
B.2.2	Semigroups of Positive Compact Operators and Moment Lyapunov Exponents	286
B.2.3	Generator of the Process Λ	294
B.2.4	Generator of Semigroup $T_t(p)f(\lambda)$	296
B.2.5	Various Representations of Semigroup $T_t(p)f(\lambda)$	299
B.3	Stability Index	303
B.3.1	Stability Index for Linear Stochastic Differential Equations	303
B.3.2	Stability Index for Nonlinear SDEs	305
B.4	Moment Lyapunov Exponent and Stability Index for System with Small Noise	309
B.4.1	Introduction and Statement of Problem	309
B.4.2	Method of Asymptotic Expansion	312
B.4.3	Stability Index	316
B.4.4	Applications	319
References	323
Index	335