

学术报告

Pathwise Exponential Stability of Neutral
Stochastic Evolution Equations with Small
Time Delay

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Time: 10:50-11:40, Jan 5 (Friday) 2018

Venue: Room 111, Center for Applied Mathematics

Abstract: In this work, we establish a theory about the almost sure pathwise exponential stability property for a class of stochastic neutral functional differential equations by developing a semigroup scheme for the drift part of the systems under consideration and dealing with their pathwise stability through a perturbation approach, rather than through that one to get their moment stability first. As an illustration, we can show that some stochastic systems have their almost sure exponential stability not sensitive to small delays.

欢迎大家参加！