CONTENTS

Preface	to the English edition	1X
Preface	to the Russian edition \dots \dots \dots \dots	хi
Basic no	otation	xvi
Chapter	I BOUNDEDNESS IN PROBABILITY AND STABILITY OF STOCHASTIC PROCESSES DEFINED BY DIFFERENTIAL EQUATIONS	1
1.	Brief review of prerequisites from probability	
	theory	1
2.	Dissipative systems of differential equations. \dots	4
3.	Stochastic processes as solutions of differential equations	10
4.	Boundedness in probability of stochastic processes defined by systems of differential equations	15
5.	Stability	24
6.	Stability of randomly perturbed deterministic systems	30
7.	Estimation of a certain functional of a Gaussian	35
	process	-
8.	Linear systems	40
Chapter	II. STATIONARY AND PERIODIC SOLUTIONS OF DIFFERENTIAL EQUATIONS	48
1.	Stationary and periodic stochastic processes. Convergence of stochastic processes	48

vi CONTENTS

2.	Existence conditions for stationary and periodic solutions	51
3.	Special existence conditions for stationary and periodic solutions	57
4.	Conditions for convergence to a periodic solution	61
Chapter	III. MARKOV PROCESSES AND STOCHASTIC DIFFERENTIAL EQUATIONS	66
1.	Definition of Markov processes	66
2.	Stationary and periodic Markov processes	71
3.	Stochastic differential equations	76
4.	Conditions for regularity of the solution	83
5.	Stationary and periodic solutions of stochastic differential equations	89
6.	Stochastic equations and partial differential equations	94
7.	Conditions for recurrence and finiteness of mean recurrence time	98
8.	Further conditions for recurrence and finiteness of mean recurrence time	103
Chapter	IV. ERGODIC PROPERTIES OF SOLUTIONS OF STOCHASTIC EQUATIONS	109
1.	Kolmogorov classification of Markov chains with	
	countably many states	109
2.	Recurrence and transience	
3.	Positive and null processes	116
4.	Existence of a stationary distribution	117
5.	Strong law of large numbers	121
6.	Some auxiliary results	124
7.	Existence of the limit of the transition function	130
8.	Some generalizations	132
9.	Stabilization of the solution of the Cauchy problem for a parabolic equation	136
10.	Limit relations for null processes	141
11.	Limit relations for null processes (continued)	146

CONTENTS	5	vii				
Chapter	V. STABILITY OF SYSTEMS OF STOCHASTIC EQUATIONS	156				
1.	Statement of the problem	156				
2.	Some auxiliary results \hdots \hdot	159				
3.	Stability in probability	163				
4.	Asymptotic stability in probability and instability.	167				
5.	Examples	171				
6.	Differentiability of solutions of stochastic equations with respect to the initial conditions 1					
7.	Exponential p -stability and q -instability \dots \dots	185				
Chapter	VI. SYSTEMS OF LINEAR STOCHASTIC EQUATIONS					
1.	One-dimensional systems \hdots \hdots \hdots	192				
2.	Equations for moments	198				
3.	Exponential p -stability and q -instability \dots \dots	200				
4.	Exponential p -stability and q -instability (continued)	205				
5.	Uniform stability in the large	209				
6.	Stability of products of independent matrices	213				
7.	Asymptotic stability of linear systems with constant					
	coefficients	218				
8.	Systems with constant coefficients (continued)	224				
9.	Two examples	229				
10.	n-th order equations	236				
11.	Stochastic stability in the strong and weak senses	243				
Chapter	VII. SOME PROBLEMS IN THE THEORY OF STABILITY OF STOCHASTIC SYSTEMS	247				
1.	Stability in the first approximation	247				
2.	Instability in the first approximation	249				
3.	Two examples	252				
4.	Stability under damped random perturbations	255				
5.		258				
6.	Stochastic approximations when the regression					
	equation has several roots	261				
7.	Some generalizations	267				

riii	CONTENTS

Chapter	VIII. STABILIZATION OF CONTROLLED SIG	CHASI I	. SISIEMS	2/5
1.	Preliminary remarks	• • •		275
2.	Bellman's principle	• • •		277
3.	Linear systems	• • •		281
4.	Method of successive approximations	• • •		283
5.	The case of n -th order equation	• • •		288
APPENDI	TO THE ENGLISH EDITION			297
1.	Moment stability and almost sure stablinear systems of equations whose coo			
	Markov processes			297
2.	Almost sure stability of the paths of			700
	one-dimensional diffusion processes	• • •	• • • • • • • • • • • • • • • • • • • •	302
3.	Reduction principle	• • •	• • • • • • • • • • • • • • • • • • • •	309
4.	Some further results			314
BIBLIOG	A DEDI			710

SUBJECT INDEX