

Lyapunov Functionals And Stability Of Stochastic Functional Differential Equations

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Lyapunov Functionals and Stability of Stochastic Difference Equations is primarily addressed to experts in stability theory but will also be of use in the work of pure and computational mathematicians and researchers using the ideas of optimal control to study economic, mechanical and biological systems.

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Lyapunov Functionals and Stability of Stochastic Functional Differential Equations is primarily addressed to experts in stability theory but will also be of interest to professionals and students in pure and computational mathematics, physics, engineering, medicine, and biology.

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Lyapunov Functionals and Stability of Stochastic ...

Lyapunov Functionals and Stability of Stochastic Functional Differential Equations, Hardcover by Shaikhet, Leonid, ISBN 3319001000, ISBN-13 9783319001005, Brand New, Free shipping in the US This book offers a detailed description of Lyapunov functional construction. It features profuse analytical and numerical examples and demonstrates a method ...

Lyapunov Functionals and Stability of Stochastic ...

Short Introduction to Stability Theory of Deterministic Functional Differential Equations -- Stochastic Functional Differential Equations and Procedure of Constructing Lyapunov Functionals -- Stability of Linear Scalar Equations -- Stability of Linear Systems of Two Equations -- Stability of Systems with Nonlinearities -- Matrix Riccati Equations in Stability of Linear Stochastic Differential ...

Lyapunov functionals and stability of stochastic ...

This paper studies exponential stability of impulsive systems with time delay. By employing the method of Lyapunov functionals, several exponential stability criteria are established. Our results have improved and generalized some of the known results found in the literature. Several examples are also discussed to illustrate our results.

The method of Lyapunov functionals and exponential ...

However, there are very few published stability results utilizing the method of Lyapunov functionals. In this paper, we shall employ the method of Lyapunov functionals for the study of exponential stability of impulsive systems with time delay. Several exponential stability criteria are established.

The method of Lyapunov functionals and exponential ...

For stability analysis of time-varying time-delay systems, it is known that time-derivatives (time-shifts in the discrete-time setting) of the Lyapunov-Krasovskii functionals (LKFs) for both internal stability and input-to-state stability (ISS) can be indefinite, which can improve the resulting stability conditions in some cases.

Lyapunov-Krasovskii functionals and application to input ...

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Lyapunov Functionals and Stability of Stochastic ...

Lyapunov approach is the most popular approach for the stability analysis of time-varying delay systems, in which the main purpose is to construct less conservative stability criteria which can be checked by maximum allowable upper bound (MAUB) of the delay and the number of decision variables (NDV).

Improved stability conditions of time-varying delay ...

Lyapunov Functionals and Stability of Stochastic Functional Differential Equations is primarily addressed to experts in stability theory but will also be of interest to professionals and students in pure and computational mathematics, physics, engineering, medicine, and biology. Buy the eBook.

Lyapunov Functionals and Stability of Stochastic ...

This work focuses on almost sure and L_p stability of stochastic functional differential equations by using Lyapunov functionals with the help of the recently developed Dupire's functional Itô formula. Novel conditions for stability, which are different from those in the existing literature, are given in terms of Lyapunov functionals. It is demonstrated that the conditions are useful for ...

Stability of Stochastic Functional Differential Equations ...

Lyapunov Functionals and Stability of Stochastic Functional Differential Equations is primarily addressed to experts in stability theory but will also be of interest to professionals and students in pure and computational mathematics, physics, engineering, medicine, and biology.

Lyapunov Functionals and Stability of Stochastic ...

Abstract: The bounding inequalities and the Lyapunov-Krasovskii functionals (LKFs) are important for the stability analysis of time-delay systems.

Notes on Stability of Time-Delay Systems: Bounding ...

The general method of Lyapunov functionals construction has been developed during the last decade for stability investigations of stochastic differential equations with after-effect and stochastic ...

(PDF) Lyapunov Functionals and Stability of Stochastic ...

Lyapunov Functionals and Stability of Stochastic Functional Differential Equations is primarily addressed to experts in stability theory but will also be of interest to professionals and students in pure and computational mathematics, physics, engineering, medicine, and biology.

Lyapunov Functionals and Stability of Stochastic ...

Although the Lyapunov-Krasovskii functional (LKF) method provides an effective tool for the stability analysis, the obtained stability conditions are sufficient and conservative .. Thus, deriving a stability criterion with conservatism as little as possible is the goal the scholars pursue ...