

Lyapunov Functionals And Stability Of Stochastic Functional Differential Equations

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Lyapunov functional L is lower bounded on its domain, $L(u, v) \geq c_1$ for every $(u, v) \in D(A)$. K Although we shall not be using the fact explicitly, it is interesting to view equation (1) as a scalar wave equation with damping. This can be achieved by differentiating the first equation with respect to time to obtain $u_{tt} = d_1 2u_t + f(u) u_t + d_2 2v \dot{u} + \dot{v}$.

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In the theory of ordinary differential equations, Lyapunov functions are scalar functions that may be used to prove the stability of an equilibrium of an ODE. Named after the Russian mathematician Aleksandr Mikhailovich Lyapunov, Lyapunov functions are important to stability theory of dynamical systems and control theory. A similar concept appears in the theory of general state space Markov chains, usually under the name Foster-Lyapunov functions. For certain classes of ODEs, the existence ...

Lyapunov function - Wikipedia

<https://doi.org/10.1016/j.neucom.2018.06.038> Get rights and content. Abstract. Global asymptotic stability is an important issue for wide applications of recurrent neural networks with time-varying delays. The Lyapunov-Krasovskii functional method is a powerful tool to check the global asymptotic stability of a delayed recurrent neural network.

An overview of recent developments in Lyapunov-Krasovskii ...

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Stability conditions for difference equations with delay can be obtained using Lyapunov functionals. Lyapunov Functionals and Stability of Stochastic Difference Equations describes the general method of Lyapunov functionals construction to investigate the stability of discrete- and continuous-time stochastic Volterra difference equations. The method allows the investigation of the degree to which the stability properties of differential equations are preserved in their difference analogues.

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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 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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