SOME NEW ASPECT OF LYAPUNOV TYPE THEOREMS FOR STOCHASTIC DIFFERENCE EQUATIONS WITH CONTINUOUS TIME

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ABSTRACT

Some new Lyapunov type theorems for stochastic difference equations with continuous time are proven. It is shown that these theorems simplify an application of Lyapunov functionals construction method.

KeyWords: Lyapunov type theorems, stochastic difference equations, stability, method of Lyapunov functionals construction.