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Pacific Institute *for the*
Mathematical Sciences

PIMS Applied Mathematics Seminar Series

Friday,
September 8, 2017,
University of Saskatchewan

Room 214,
Arts Building,
3:30 PM

Stability of Stochastic Delay Evolution Equations



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Abstract:

We will report on some recent results concerning the stability of solutions of delay stochastic evolution equations. Almost sure stability as well as mean square stability will be analyzed. Also stability with general decay rate will be shown in some particular

cases. We will emphasize that, using different Lyapunov functionals, we will be able to show how one can obtain different stability regions for some stochastic partial differential equations. We will illustrate the methods with some application examples (reaction-diffusion equations as well as Navier-Stokes models).