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The concepts of stability in probability of nontrivial solutions for stochastic nonlinear systems are analyzed in terms

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of a control Lyapunov function which is smooth except possibly at the origin. We show under certain hypothesis that the neighborhood of the origin is stable in probability. An illustrating example is provided. MSC:60H10, 93C10, 93D05, 93D15, 93D21, 93E15.

A notion of stability in probability of stochastic ...

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random variables, for Poisson processes, see [49, 9]. For the geometry of numbers for Fourier series on fractals [45]. The book [114] contains examples

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