Requires Authentication Published by De Gruyter November 15, 2023

On Ulam type of stability for stochastic integral equations with Volterra noise

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From the journal Random Operators and Stochastic Equations
https://doi.org/10.1515/rose-2023-2026

Abstract

This paper concerns the existence, uniqueness and stability of solutions of stochastic Volterra integral equations perturbed by some random processes. The obtained results extend, generalize and enrich the theory of stochastic Volterra integral equations in literature. Lastly, for illustration, we give an example that agrees with the theoretical analysis.

Keywords: Stochastic Volterra process; U-H-R stability; stochastic perturbed term; evolution solutions; contraction mapping theorem
MSC 2020: 34A12; 37L05; 45D05; 47H10; 60H20

Communicated by Vyacheslav L. Girko

Acknowledgements

The authors would like to appreciate the constructive criticism of the anonymous reviewers.

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Received: 2022-10-09

Accepted: 2023-06-28
Published Online: 2023-11-15
Published in Print: 2023-12-01

From the journal

Random Operators and Stochastic Equations
Volume 31 Issue 4
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