

数学

平衡隐式方法的均方A-稳定条件

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摘要:

讨论求解Ito随机微分方程的平衡隐式方法, 给出了该方法的均方稳定性与检验问题稳定性间的关系, 并通过比较给出了证明平衡隐式方法的A-稳定条件.

关键词: 随机微分方程; 平衡隐式方法; 均方稳定性 A-稳定性

Conditions of Mean Square A-Stability of Balanced Implicit Methods

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Abstract:

We discussed balanced implicit method for solving Ito stochastic differential equations (SDEs). The mean square stability of one method and the relation between the stabilities of method and problem were also discussed. The conditions of A-stability of balanced implicit methods were given.

Keywords: stochastic differential equation balanced implicit method mean square stability A stability

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