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论文

一类随机时滞微分方程随机θ方法的均方收敛率

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摘要： 给出了一类随机时滞微分方程随机θ方法的均方收敛率, 这类方程对于时滞项可以不满足Lipschitz条件而仅需要满足一定条件的Hölder连续.

关键词： non-Lipschitz条件 随机时滞微分方程 随机θ方法 收敛率

MSC2000 65C30;65L20;60H10

Mean-square Convergence Rate of Stochastic-Theta Methods for a Class of Stochastic Differential Delay Equations

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Abstract: We provide a mean-square convergence rate of stochastic theta methods for a class of stochastic differential delay equations whose coefficients are not Lipschitz but only Hölder continuous.

Keywords: non-Lipschitz condition stochastic differential delay equations stochastic theta methods convergence rate

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刘军

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