

[2008-1282]Mean-Square Exponential Input-to-State Stability of Euler-Maruyama Method to Stochastic Control Systems

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摘要

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Mean-Square Exponential Input-to-State Stability of Euler-Maruyama Method to Stochastic Control Systems

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Abstract
This paper deals with the mean-square exponential input-to-state stability (exp-ISS) of Euler-Maruyama (EM) method to stochastic control systems

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