

Ergodicity And Stability Of Stochastic Processes

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Markov chains and stochastic stability

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a stochastic process is said to be ergodic if its statistical properties An important example of an ergodic processes is the stationary Gaussian process with

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Subgeometric ergodicity under random-time

Motivated by possible applications of Lyapunov techniques in the stability of stochastic Markov processes . Ergodicity in the context of state

Some ergodic results on stochastic iterative

We also give some stability Baccelli, F. and Mairesse, J. Ergodic Theory of Stochastic The ergodic theory of subadditive stochastic processes

Markov chains and stochastic stability

Markov chains and stochastic stability. Springer-Verlag, London. Available at: [probability.ca/MT Geometric Ergodicity \(pages 358-386\): postscript / pdf.](#)

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Chapter 12 stability of stochastic optimal growth

we prove that in general optimal stochastic growth models are not only ergodic but geometrically ergodic. 12 Stability of Stochastic Optimal Growth Models:

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Ergodicity and Stability of Stochastic Processes. Wiley Series in Probability and Statistics (1998)

On the information stability of stationary ergodic

Stochastic Processes, John Wiley, New York, 1953. On the Information Stability of Stationary Ergodic Processes
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Geometric ergodicity and regular variation of stochastic unit root processes Gawon Yoon Daren B.H. and Huay-min H. Pu, 2004, Stability and the

Probability, ergodicity, irreversibility and

so that it is possible to introduce the following definition of stability. ergodic stochastic process ergodicity, irreversibility and dynamical systems

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Asymptotic stability, ergodicity and other

Asymptotic stability, ergodicity and other asymptotic properties of the nonlinear filter. Spatial Stochastic Processes (1991) F. Le Gland, L. Mevel;

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Theory of probability and mathematical statistics

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