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The concepts of stability in probability of nontrivial solutions for stochastic nonlinear systems are analyzed in terms of a control Lyapunov function which is smooth except possibly at the origin. We show under certain hypothesis that the neighborhood of the origin is stable in probability. An illustrating example is provided. MSC:60H10, 93C10, 93D05, 93D15, 93D21, 93E15.

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The second mixed raw moment, which is $\mathbb{E}[N(t)N(s)]$, is called

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5.0 out of 5 stars Absolutely fantastic introduction to probability

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