Meeting: 1003, Atlanta, Georgia, SS 26A, AMS-SIAM Special Session on Dynamic Equations on Time Scales; Integer Sequences and Rational Maps, I

1003-60-1269 Zephyrinus C. Okonkwo* (zephyrinus.okonkwo@asurams.edu), Department of Math and Computer Science, Albany State University, 504 College Drive, Albany, GA 31705. Almost periodicity in probability and neutral stochastic functional differential equations with causal operators. Preliminary report.

This paper deals with almost periodicity in probability and stability of the solution process of a class of neutral functional differential equations of the form

$$d(\mathcal{V}x)(t,\omega) = (\mathcal{F}x)(t,\omega)dt + \mathcal{M}(t,x(t,\omega))dz(t,\omega)$$
(1)

with the initial condition

$$x(u,\omega) = x^0 \in \mathbb{R}^n \tag{2}$$

where \mathcal{V} and \mathcal{F} are Volterra operators acting on certain function spaces, \mathcal{M} is a nonlinear map and $z(t, \omega)$ is a normalized Wiener process. Criterion for almost periodicity in probability and various stability criteria are presented. (Received October 05, 2004)