Introduction To The Numerical Solution Of Markov Chains

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solution y = w(x) to the di?erential equation y? = f(x,y) satisfying the initial condition w(x0) = z is de?ned for all x? [x0,XM] and satis?es kv(x) ? w(x)k <?for all xin [x0,XM]. A solution which is stable on [x0,?) (i.e. stable on [x0,XM] for each XM and with ? independent of XM) is said to be stable in the sense of Lyapunov.

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