

cases	doc_1		doc_2		decision	id
	authors	<ul style="list-style-type: none">Shizan FangTusheng Zhang	authors	<ul style="list-style-type: none">Shizan FangTusheng Zhang	NOT DUPLICATES	506
	title	Stochastic differential equtions with non-lipschitz coefficients:II. Dependence with respect to initial values	title	Stochastic differential equations with non-lipschitz coefficients: I. Pathwise uniqueness and large deviation		
	publication_date	2003-11-04 13:18:45+00:00	publication_date	2003-11-04 12:30:12+00:00		
	source	SupportedSources.ARXIV	source	SupportedSources.ARXIV		
	journal	None	journal	None		
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	doi		doi			
	urls	<ul style="list-style-type: none">http://arxiv.org/pdf/math/0311034v1http://arxiv.org/abs/math/0311034v1http://arxiv.org/pdf/math/0311034v1	urls	<ul style="list-style-type: none">http://arxiv.org/pdf/math/0311032v1http://arxiv.org/abs/math/0311032v1http://arxiv.org/pdf/math/0311032v1		
	id	id-752433718375143560	id	id-2885620410144952530		
	abstract	The existence of the unique strong solution for a class of stochastic differential equations with non-Lipschitz coefficients was established recently. In this paper, we shall investigate the dependence with respect to the initial values. We shall prove that the non confluence of solutions holds under our general conditions. To obtain a continuous version, the modulus of continuity of coefficients is assumed to be less than $\text{dis } x-y \log\{1\over x-y \}$. In this case, it will give rise to a flow of homeomorphisms if the coefficients are compactly supported.	abstract	We study a class of stochastic differential equations with non-Lipschitzian coefficients.A unique strong solution is obtained and a large deviation principle of Freidln-Wentzell type has been established.		
	versions		versions			