عنوان مقاله:

Stochastic differential equations and integrating factor

محل انتشار:

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خلاصه مقاله:

The aim of this paper is the analytical solutions the family of first-order nonlinear stochastic differential equations. We define an integrating factor for the large class of special nonlinear stochastic differential equations. With multiply both sides with the integrating factor, we introduce a deterministic differential equation. The results showed the accuracy of the present work.

کلمات کلیدی:

Stochastic differential equation, Analytical Solution, Integrating Factor

لینک ثابت مقاله در پایگاه سیویلیکا: