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Tong , van handel : ergodicity and stability of
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Stability and ergodicity of piecewise
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we prove that in general optimal stochastic growth models are not only ergodic but geometrically ergodic. 12 Stability of Stochastic Optimal Growth Models:
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Ergodicity and Stability of Stochastic Processes. Wiley Series in Probability and Statistics (1998)
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Ergodic properties of recurrent diffusion
Ergodic Properties of Recurrent Diffusion Processes and Stabilization of the Jacobi equations and stochastic ergodic for weak stochastic stability.
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Markov chains and stochastic stability. Springer-Verlag, London. Available at: probability.ca/MT Geometric Ergodicity (pages 358-386): postscript / pdf.
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