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L–OPERATOR INTEGRO–DIFFERENTIAL INEQUALITY FOR DISSIPATIVITY OF STOCHASTIC INTEGRO–DIFFERENTIAL EQUATIONS

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Abstract. In this paper, Itô stochastic integro-differential equations are considered. By establishing an L-operator integro-differential inequality and using the properties of M-cone and stochastic analysis technique, we obtain some new sufficient conditions ensuring the exponential p-dissipativity of the stochastic integro-differential equations. An example is also discussed to illustrate the efficiency of the obtained results.

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