

DIFFERENCE INEQUALITY FOR ATTRACTING AND QUASI-INVARIANT SETS FOR A CLASS OF IMPULSIVE STOCHASTIC DIFFERENCE EQUATIONS WITH CONTINUOUS TIME

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Abstract. So far there have been few results presented on the attracting and quasi-invariant sets for impulsive stochastic difference equations with continuous time. The main aim of this work is to close this gap. By establishing a difference inequality with continuous time, we obtain the attracting and quasi-invariant sets of systems under consideration. An example is given to illustrate the theory.

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