

BOUNDEDNESS AND CONTINUITY OF THE MILD SOLUTIONS OF SEMILINEAR STOCHASTIC FUNCTIONAL EVOLUTION EQUATIONS

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Abstract. In this paper, we study the boundedness and stability with respect to the parameters for the mild solutions of stochastic functional evolution equations in which the nonlinearity satisfies a monotone type condition. Our main tool is a version of the Itô-type inequality by means of which we can obtain an appropriate bound for p -th moment, $p \geq 2$, of the mild solutions.

Mathematics subject classification (2010): 34K50, 34C11, 60H15.

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