

---

Zbl 0915.34051

**Hatvani, László; Stachó, László**

**On small solutions second-order differential equations with random coefficients.** (English)

Arch. Math., Brno 34, No.1, 119-126 (1998).

<http://www.emis.de/journals/AM/>

The authors pose the question: For arbitrarily fixed initial data, what is the probability, that the corresponding solution to the equation

$$x'' + a(t)x = 0 \quad t \geq 0,$$

vanishes at  $+\infty$ ? The answer to this problem is given in the case when  $a$  is a step function. More precisely, when  $a(t) = a_k$  for  $t_{k-1} \leq t < t_k$ ,  $k = 1, 2, \dots$ ,  $(a_k)_{k=1}^{+\infty}$  is a nondecreasing sequence of positive numbers and  $t_k - t_{k-1}$ ,  $k = 1, 2, \dots$  are independent random variables uniformly distributed on interval  $[0, 1]$ .

*A.Lomtatidze (Brno)*

*Keywords :* asymptotic stability; energy method; small solution

*Classification :*

\***34F05** ODE with randomness

**34D20** Lyapunov stability of ODE

**60K40** Physical appl. of random processes