PROBABILITY AND MATHEMATICAL STATISTICS Vol. 18, Fasc. 1 (1980), pp. 101–117

ON WEAK CONVERGENCE OF ONE-DIMENSIONAL DIFFUSIONS WITH TIME-DEPENDENT COEFFICIENTS

Andrzej Rozkosz

Abstract: We investigate stability, with respect to convergence of coefficients, of one-dimensional Itô diffussions as well as one-dimensional diffusions corresponding to second order divergence form operators. We assume that the coefficients are measurable, uniformly bounded and that the diffusion coefficients are uniformly positive.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

THE FULL TEXT IS AVAILABLE HERE