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Stochastic differential equation in Hilbert space, interacting stochastic system, interacting process, diffusion process, nonexplosion, Feller semigroup, generator.

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Abstract. Noisy, interacting, stochastic systems are analyzed for the case in which their noise intensity varies with the hydro-dynamic mode amplitude x according to

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Authors: Ludmila Mihaylova and Emil Semerdjiev Title: An Interacting Multiple Model Algorithm for Stochastic Systems Control Year of issuance: 1999

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