J. Math. Kyoto Univ.
4-1 (1964) 1-75

On stationary solutions of a stochastic differential equation*

Dedicated to Professor A. Kobori on his sixtieth birthday

By

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(Received July, 1964)

CONTENTS

1. Introduction

To begin with, let us introduce some preliminary notions.

Given a stochastic process $X(t)$, $-\infty < t < \infty$, $\mathcal{B}_{uv}(X)$ denotes the least Borel algebra for which $X(t)$ is measurable for every $t \in [u, v]$.

* This work was supported in part by NSF 16319, NONR 225(28), AFOSR 49(638)-1339 and the National Institutes of Health Grant 10452-02 at Stanford University; by NONR 562(29) at Brown University.