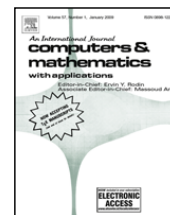




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ABSTRACT

In this article, we obtain a product rule and a chain rule for mean square derivatives. An application of the chain rule to the mean square solution of random differential equations is shown. However, to achieve such mean square differentiation rules, fourth order properties were needed and, therefore, we first studied a mean fourth order differential and integral calculus. Results are applied to solve random linear variable coefficient differential problems.

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1. Introduction

The combination of complexity, uncertainty and ignorance that are present in real problems, not only due to natural phenomena, but also due to human behaviour, requires the consideration of randomness in the mathematical models. Individual behaviour may be erratic, but aggregate behaviour is often quite predictable. Differential equations are powerful tools for representing reality up to a certain point. Statistics is only second to differential equations in the power to model the world around us [1]. The quantification of uncertainty requires a model specifying the mechanism by which randomness is generated.

Random differential equations have been used in the last few decades to deal with errors and uncertainty. For example, see [2] for the case of general randomness and [3,4] for white noise uncertainty. Theoretical approaches of random differential equations probably started with Strand in [5,2]. As regards applications using explicit analytical solutions or numerical methods, a few results may be found in [6–9].

General treatment of the mean square solutions of random differential equations requires some basic operational tools such as, the algebra of the mean square limits, the derivative of the product of two stochastic processes or the chain rule for the composition of stochastic process. Apart from special cases where the independence of the stochastic processes factors is assumed ([7, p. 96], [8]), to our knowledge, general results for the derivative of a product or the chain rule are not available.

Difficulties with the mean square operational calculus of the product result from the fact that the mean square norm is not submultiplicative. This fact together with the Schwarz inequality, links the mean square calculus with the mean fourth order calculus. We, therefore, recognize the need of a mean fourth calculus to get the mean square results of interest for important applications like solving linear random differential equations in the mean square sense.

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