

**Freidlin, M. I.; Wentzell, A. D.**

**Random perturbations of dynamical systems.** Transl. from the Russian by Joseph Szücs.  
(English) [Zbl 0522.60055](#)

*Grundlehren der Mathematischen Wissenschaften*, 260. New York etc.: Springer-Verlag, VIII, 326 p., 20  
figs. DM 168.00; \$ 65.20 (1984).

For a scan of this review see the [web version](#).

**MSC:**

**60Hxx** Stochastic analysis

**60-02** Research exposition (monographs, survey articles) pertaining to  
probability theory

**58J65** Diffusion processes and stochastic analysis on manifolds

**60F10** Large deviations

**37H10** Generation, random and stochastic difference and differential equa-  
tions

Cited in **39** Reviews  
Cited in **489** Documents

**Keywords:**

singular perturbation problems; exponential estimates; large deviations of random processes; invariant  
measure; averaging principle for random processes