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**Existence of almost periodic solutions of stochastic differential equations with periodic coefficients.** (English) Zbl 1359.60071

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Summary: In this work, under some conditions, we will prove that a scalar stochastic differential equation with periodic coefficients admits almost periodic solutions.

**MSC:**

60H10 Stochastic ordinary differential equations (aspects of stochastic analysis)
34F05 Ordinary differential equations and systems with randomness
34C27 Almost and pseudo-almost periodic solutions to ordinary differential equations
34G10 Linear differential equations in abstract spaces

**Keywords:**

stochastic differential equations; $L_2$-bounded solutions; $L_2$-almost periodic solutions

**Full Text:** DOI

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