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On time-dependent neutral stochastic evolution equations with a fractional Brownian motion and infinite delays. (English) Zbl 1373.60112

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Summary: In this paper, we consider a class of time-dependent neutral stochastic evolution equations with the infinite delay and a fractional Brownian motion in a Hilbert space. We establish the existence and uniqueness of mild solutions for these equations under non-Lipschitz conditions with Lipschitz conditions being considered as a special case. An example is provided to illustrate the theory

MSC:

60H15 Stochastic partial differential equations (aspects of stochastic analysis)
60G22 Fractional processes, including fractional Brownian motion

Keywords:

stochastic neutral evolution equations; fractional Brownian motion; infinite delay; non-Lipschitz condition

Full Text: Link