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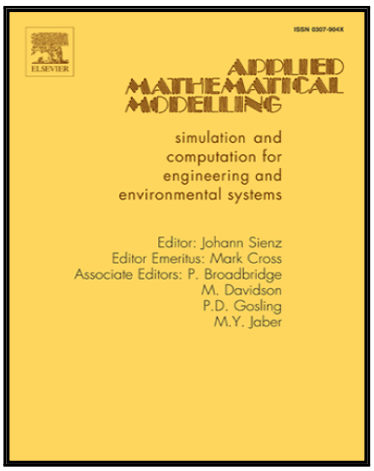

Solving linear and quadratic random matrix differential equations: A mean square approach

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Highlights

- Linear and Riccati random bilateral matrix differential equations are solved
- Solutions are computed using mean square convergence
- To conduct the study, L^p random calculus is used
- We show some examples where the mean and variance of the solution are computed

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