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Moment equations to a linear system of difference equations

Our main goal in this talk is to extend the study of moment equations to a linear system of difference equations with coefficients dependent on two successive values of a Markov chain.

This type of difference equations have been used in a stochastic model of passenger transport in which a recursive formula is derived for computing the mean value of income.

Moment equations are used for the investigation of the stability of random solutions.

References

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