

Fuzzy Stochastic Differential Equations Driven by a Fuzzy Brownian Motion

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Abstract

In our previous work, we study fuzzy Itô integrals driven by a fuzzy Brownian motion. In this article, we continue this study. The purpose of this paper is to study the weak uniqueness of fuzzy stochastic differential equations taking into account fuzzy Brownian motion. For instance, we construct the fuzzy stochastic differential equation driven by a fuzzy Brownian motion. To define and prove our results, we use the fuzzification, the alpha cut method and the Hausdorff distance between two fuzzy quantities. Some results are to our credit in this article like the instance, we construct the fuzzy stochastic differential equation driven by fuzzy Brownian motion. Furthermore, we develop fuzzy Itô calculus driven by a fuzzy Brownian motion. Our result complement existing ones in that the fuzzy version of Brownian motion is taken into account.

Keywords

Adapted Fuzzy Stochastic Process, Fuzzy Itô Process, Fuzzy Itô Formula, Hukuhara Generalized Derivative

1. Introduction

In our previous research, we have dealt with Fuzzy Itô Integral Driven by a Fuzzy Brownian Motion and in the present work, we develop Fuzzy stochastic differential equations driven by a fuzzy Brownian motion [1].

Historically, the earliest approach for deterministic fuzzy differential equations

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