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Stability of Random Dynamical Systems

Our talk is devoted to the problem of stability of random dynamical systems. We are aimed at presenting criteria for the existence of an invariant measure for Markov processes corresponding to function systems and stochastic differential equations. The issue of stability and the rate of convergence will be addressed also. We shall show some consequences following from the exponential rate of convergence for Markov processes under considerations, i.e., the Central Limit Theorem $(\mathbf{CLT})$ and the Law of the Iterated Logarithm $(\mathbf{LIL})$.