Stochastic equations with a fractional Brownian motion

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Stochastic differential equations with a fractional Brownian motion in both finite and infinite dimensional spaces are considered. For linear, bilinear and semilinear equations, explicit solutions are given. The asymptotic behavior of these solutions as time tends to infinity is also considered. Some examples of stochastic partial differential equations are given that can described as stochastic equations in a Hilbert space.