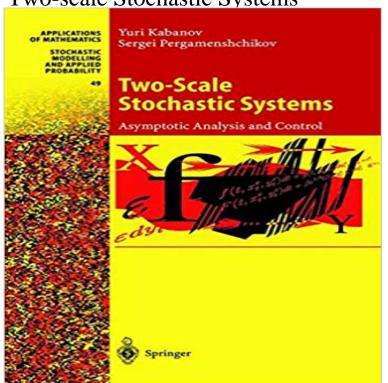# Two-scale Stochastic Systems

Two-scale systems described by singularly perturbed SDEs have been the subject of ample literature. However, this new monograph develops subjects that were rarely addressed andcould be given the collective description Stochastic Tikhonov-Levinson theory and its applications. The book provides a mathematical apparatus designed to analyze the dynamic behaviour of a randomly perturbed system with fast and slow variables. In contrast to the deterministic Tikhonov-Levinson theory, the basic model is described in a more realistic way by stochastic differential equations. This leads to a number of new theoretical questions but simultaneously allows us to treat in a unified way a surprisingly wide spectrum of applications like fast modulations, approximate filtering, and stochastic approximation.

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