

Given an unstable linear scalar differential equation  $\dot{x}(t) = \alpha x(t)$  ( $\alpha > 0$ ), we will show that the discrete-time stochastic feedback control  $\sigma x([t/\tau]\tau) dB(t)$  can stabilize it. That is, we will show that the stochastically controlled system  $dx(t) = \alpha x(t) dt + \sigma x([t/\tau]\tau) dB(t)$  is almost surely exponentially stable when  $\sigma^2 > 2\alpha$  and  $\tau > 0$  is sufficiently small, where  $B(t)$  is a Brownian motion and  $[t/\tau]$  is the integer part of  $t/\tau$ . We will also discuss the nonlinear stabilization problem by a discrete-time stochastic feedback control. The reason why we consider the discrete-time stochastic feedback control is because that the state of the given system is in fact observed only at discrete times, say  $0, \tau, 2\tau, \dots$ , for example, where  $\tau > 0$  is the duration between two consecutive observations. Accordingly, the stochastic feedback control should be designed based on these discrete-time observations, namely the stochastic feedback control should be of the form  $\sigma x([t/\tau]\tau) dB(t)$ . From the point of control cost, it is cheaper if one only needs to observe the state less frequently. It is therefore useful to give a bound on  $\tau$  from below as larger as better.