For every probability measure one can define its support as the smallest closed set that still has measure equal to one. This thesis concentrates on stochastic differential equations and the support of the distribution of their solution. Since the solution of an ordinary differential equation is a function, we deal with support of probability measure on a function space. The field was first examined by Stroock and Varadhan (1972). Other important result is among others from Gyöngy and Pröhle (1990) which is also the main source for this thesis.
The contribution lies partly in a thorough revision of the paper Gyöngy and Pröhle and supplying missing proofs, but mainly in a new result that characterizes the support of the solution in Hölder space (actually in an intersection of all Hölder function spaces for $\alpha \in (0, \frac{1}{2})$) while keeping weak assumptions on the coefficients of the equation. We require that the diffusion function has a continuous second derivative and that the drift function is only locally Lipschitz continuous and in contrast to similar results we do not need linear growth or smoothness of coefficients. Examples and possible applications of the obtained results are included, an emphasis is put on newly covered classes of equations. The thesis is written in English.