Approximation of Stochastic Nonlinear Equations of Schrödinger Type by the Splitting Method

Wilfried Grecksch [a] & Hannelore Lisei [b]

[a] Faculty Sciences III, Institute of Mathematics , Martin-Luther University Halle-Wittenberg , Germany

[b] Faculty of Mathematics and Computer Science , Babeş-Bolyai University , Cluj-Napoca , Romania
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Stochastic Approximation and Optimization of Random Systems L. Ljung,G. Pflug,H. Walk,2012-12-06 The DMV seminar Stochastische Approximation und Optimierung zufalliger Systeme was held at Blaubeuren 28 5 4 6 1989 The goal was to give an approach to theory and application of stochas tic approximation in view of optimization problems especially in engineering systems These notes are based on the seminar lectures They consist of three parts I Foundations of stochastic approximation H Walk n Applicational aspects of stochastic approximation G PHug In Applications to adaptation ugorithms L Ljung The prerequisites for reading this book are basic knowledge in probability mathematical statistics optimization We would like to thank Prof M Barner and Prof G Fischer for the or ganization of the seminar We also thank the participants for their cooperation and our assistants and secretaries for typing the manuscript November 1991 L Ljung G PHug H Walk Table of contents I Foundations of stochastic approximation H Walk 1 Almost sure convergence of stochastic approximation procedures 2 2 Recursive methods for linear problems 17 3 Stochastic optimization under stochastic constraints 22 4 A learning model recursive density estimation 27 5 Invariance principles in stochastic approximation 30 6 On the theory of large deviations 43 References for Part I 45 11 Applicational aspects of stochastic approximation G PHug 7 Markovian stochastic optimization and stochastic approximation procedures 53 8 Asymptotic distributions 71 9 Stopping times 79 1O Applications of stochastic approximation methods 80 References for Part II 90 III Applications to adaptation algorithms L

Stochastic Approximation and Nonlinear Regression Arthur E. Albert,Leland A. Gardner, Jr.,2003-02-01 This monograph addresses the problem of real time curve fitting in the presence of noise from the computational and statistical viewpoints It examines the problem of nonlinear regression where observations are made on a time series whose mean value function is known except for a vector parameter In contrast to the traditional formulation data are imagined to arrive in temporal succession The estimation is carried out in real time so that at each instant the parameter estimate fully reflects all available data Specifically the monograph focuses on estimator sequences of the so called differential correction type The term differential correction refers to the fact that the difference between the components of the updated and previous estimators is proportional to the difference between the current observation and the value that would be predicted by the regression function if the previous estimate were in fact the true value of the unknown vector parameter The vector of proportionality factors which is generally time varying and can depend upon previous estimates is called the gain or smoothing vector The main purpose of this research is to relate the large sample statistical behavior of such estimates consistency rate of convergence large sample distribution theory asymptotic efficiency to the properties of the regression function and the choice of smoothing vectors Furthermore consideration is given to the tradeoff that can be effected between computational simplicity and statistical efficiency through the choice of gains Part I deals with the special cases of an unknown scalar parameter discussing probability one and mean square convergence rates of mean square convergence and

asymptotic distribution theory of the estimators for various choices of the smoothing sequence Part II examines the probability one and mean square convergence of the estimators in the vector case for various choices of smoothing vectors Examples are liberally sprinkled throughout the book Indeed the last chapter is devoted entirely to the discussion of examples at varying levels of generality If one views the stochastic approximation literature as a study in the asymptotic behavior of solutions to a certain class of nonlinear first order difference equations with stochastic driving terms then the results of this monograph also serve to extend and complement many of the results in that literature which accounts for the authors choice of title The book is written at the first year graduate level although this level of maturity is not required uniformly Certainly the reader should understand the concept of a limit both in the deterministic and probabilistic senses i e almost sure and quadratic mean convergence This much will assure a comfortable journey through the first fourth of the book Chapters 4 and 5 require an acquaintance with a few selected central limit theorems A familiarity with the standard techniques of large sample theory will also prove useful but is not essential Part II Chapters 6 through 9 is couched in the language of matrix algebra but none of the classical results used are deep The reader who appreciates the elementary properties of eigenvalues eigenvectors and matrix norms will feel at home MIT Press Research Monograph No 42

Backpropagation Yves Chauvin,David E. Rumelhart,2013-02-01 Composed of three sections this book presents the most popular training algorithm for neural networks backpropagation The first section presents the theory and principles behind backpropagation as seen from different perspectives such as statistics machine learning and dynamical systems The second presents a number of network architectures that may be designed to match the general concepts of Parallel Distributed Processing with backpropagation learning Finally the third section shows how these principles can be applied to a number of different fields related to the cognitive sciences including control speech recognition robotics image processing and cognitive psychology The volume is designed to provide both a solid theoretical foundation and a set of examples that show the versatility of the concepts Useful to experts in the field it should also be most helpful to students seeking to understand the basic principles of connectionist learning and to engineers wanting to add neural networks in general and backpropagation in particular to their set of problem solving methods   Inference and Learning from Data: Volume 1 Ali H. Sayed,2022-12-22 This extraordinary three volume work written in an engaging and rigorous style by a world authority in the field provides an accessible comprehensive introduction to the full spectrum of mathematical and statistical techniques underpinning contemporary methods in data driven learning and inference This first volume Foundations introduces core topics in inference and learning such as matrix theory linear algebra random variables convex optimization and stochastic optimization and prepares students for studying their practical application in later volumes A consistent structure and pedagogy is employed throughout this volume to reinforce student understanding with over 600 end of chapter problems including solutions for instructors 100 figures 180 solved examples datasets and downloadable Matlab code Supported by

sister volumes Inference and Learning and unique in its scale and depth this textbook sequence is ideal for early career researchers and graduate students across many courses in signal processing machine learning statistical analysis data science and inference   Recursive Nonlinear Estimation Rudolf Kulhavý,1996-06-25 In a close analogy to matching data in Euclidean space this monograph views parameter estimation as matching of the empirical distribution of data with a model based distribution Using an appealing Pythagorean like geometry of the empirical and model distributions the book brings a new solution to the problem of recursive estimation of non Gaussian and nonlinear models which can be regarded as a specific approximation of Bayesian estimation The cases of independent observations and controlled dynamic systems are considered in parallel the former case giving initial insight into the latter case which is of primary interest to the control community A number of examples illustrate the key concepts and tools used This unique monograph follows some previous results on the Pythagorean theory of estimation in the literature e g Chentsov Csiszar and Amari but extends the results to the case of controlled dynamic systems   *NASA Scientific and Technical Reports* United States. National Aeronautics and Space Administration Scientific and Technical Information Division,1965   *Applied Mechanics Reviews* ,1974   Scientific and Technical Aerospace Reports ,1994   **Mathematics of Finance** George Yin,Qing Zhang,2004 Contains papers based on talks given at the first AMS IMS SIAM Joint Summer Research Conference on Mathematics of Finance held at Snowbird This book includes such topics as modeling estimation optimization control and risk assessment and management It is suitable for students interested in mathematical finance   **Design Methods of Control Systems** D. Franke,F. Kraus,2014-05-23 These Proceedings contain a selection of papers presented at the first IFAC Symposium on Design Methods of Control Systems The volume contains three plenary papers and 97 technical papers the latter classified under 15 section headings as listed in the contents   A Selected Listing of NASA Scientific and Technical Reports for ... United States. National Aeronautics and Space Administration. Scientific and Technical Information Division,1963   **Artificial Neural Nets and Genetic Algorithms** Vera Kurkova,Nigel C. Steele,Roman Neruda,Miroslav Karny,2001-04-11 The first ICANNGA conference devoted to biologically inspired computational paradigms Neural Net works and Genetic Algorithms was held in Innsbruck Austria in 1993 The meeting attracted researchers from all over Europe and further afield who decided that this particular blend of topics should form a theme for a series of biennial conferences The second meeting held in Ales France in 1995 carried on the tradition set in Innsbruck of a relaxed and stimulating environment for the exchange of ideas The series has continued in Norwich UK in 1997 and Portoroz Slovenia in 1999 The Institute of Computer Science Czech Academy of Sciences is pleased to host the fifth conference in Prague We have chosen the Liechtenstein palace under the Prague Castle as the conference site to enhance the traditionally good atmosphere of the meeting There is an inspirational genius loci of the historical center of the city where four hundred years ago a fruitful combination of theoretical and empirical method through the collaboration of Johannes Kepler and Tycho de Brahe led to the discovery of the laws of

planetary orbits **Adaptive Systems in Control and Signal Processing 1992** L. Dugard,M. M'Saad,I.D. Landau,2014-06-28 Adaptive Systems remain a very interesting field of theoretical research extended by methodological studies and an increasing number of applications The plenary papers invited sessions and contributed sessions focused on many aspects of adaptive systems such as systems identification and modelling adaptive control of nonlinear systems and theoretical issues in adaptive control Also covered were methodological aspects and applications of adaptive control intelligent tuning and adaptive signal processing *Research in Progress* United States. Army Research Office,1989 Vols for 1977 consist of two parts Chemistry biological sciences engineering sciences metallurgy and materials science issued in the spring and Physics electronics mathematics geosciences issued in the fall **Nuclear Science Abstracts** ,1974 Statistical Games and Human Affairs Roger J. Bowden,1989-03-31 This book puts the underlying methodology of socioeconomic statistics on a firmer footing by placing it within the ambit of inferential and predictive games It covers such problems as learning publication non response strategic response the nature and possibility of rational expectations time inconsistency intrinsic nonstationarity and the existence of probabilities **Recursive Estimation and Time-Series Analysis** Peter C. Young,2011-08-04 This is a revised version of the 1984 book of the same name but considerably modified and enlarged to accommodate the developments in recursive estimation and time series analysis that have occurred over the last quarter century Also over this time the CAPTAIN Toolbox for recursive estimation and time series analysis has been developed at Lancaster for use in the MatlabTM software environment see Appendix G Consequently the present version of the book is able to exploit the many computational routines that are contained in this widely available Toolbox as well as some of the other routines in MatlabTM and its other toolboxes The book is an introductory one on the topic of recursive estimation and it demonstrates how this approach to estimation in its various forms can be an impressive aid to the modelling of stochastic dynamic systems It is intended for undergraduate or Masters students who wish to obtain a grounding in this subject or for practitioners in industry who may have heard of topics dealt with in this book and while they want to know more about them may have been deterred by the rather esoteric nature of some books in this challenging area of study **Mathematical Methods for Neural Network Analysis and Design** Richard M. Golden,1996 For convenience many of the proofs of the key theorems have been rewritten so that the entire book uses a relatively uniform notion **Intelligent Robotics and Applications** Haibin Yu,Jinguo Liu,Lianqing Liu,Zhaojie Ju,Yuwang Liu,Dalin Zhou,2019-08-01 The volume set LNAI 11740 until LNAI 11745 constitutes the proceedings of the 12th International Conference on Intelligent Robotics and Applications ICIRA 2019 held in Shenyang China in August 2019 The total of 378 full and 25 short papers presented in these proceedings was carefully reviewed and selected from 522 submissions The papers are organized in topical sections as follows Part I collective and social robots human biomechanics and human centered robotics robotics for cell manipulation and characterization field robots compliant mechanisms robotic grasping and manipulation with incomplete information and

strong disturbance human centered robotics development of high performance joint drive for robots modular robots and other mechatronic systems compliant manipulation learning and control for lightweight robot Part II power assisted system and control bio inspired wall climbing robot underwater acoustic and optical signal processing for environmental cognition piezoelectric actuators and micro nano manipulations robot vision and scene understanding visual and motional learning in robotics signal processing and underwater bionic robots soft locomotion robot teleoperation robot autonomous control of unmanned aircraft systems Part III marine bio inspired robotics and soft robotics materials mechanisms modelling and control robot intelligence technologies and system integration continuum mechanisms and robots unmanned underwater vehicles intelligent robots for environment detection or fine manipulation parallel robotics human robot collaboration swarm intelligence and multi robot cooperation adaptive and learning control system wearable and assistive devices and robots for healthcare nonlinear systems and control Part IV swarm intelligence unmanned system computational intelligence inspired robot navigation and SLAM fuzzy modelling for automation control and robotics development of ultra thin film flexible sensors and tactile sensation robotic technology for deep space exploration wearable sensing based limb motor function rehabilitation pattern recognition and machine learning navigation localization Part V robot legged locomotion advanced measurement and machine vision system man machine interactions fault detection testing and diagnosis estimation and identification mobile robots and intelligent autonomous systems robotic vision recognition and reconstruction robot mechanism and design Part VI robot motion analysis and planning robot design development and control medical robot robot intelligence learning and linguistics motion control computer integrated manufacturing robot cooperation virtual and augmented reality education in mechatronics engineering robotic drilling and sampling technology automotive systems mechatronics in energy systems human robot interaction   *System Identification* James L Melsa,1971-06-26 System Identification

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