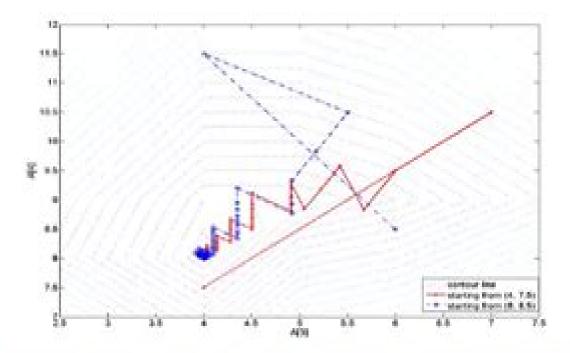
Convergence of stochastic approximation

By randomly perturbing p around $\{9, 4, 4, 1\}$, we implement the stochastic approximation algorithm.



Evolution of arrival times visited by the stochastic approximation algorithm in Example 1, when applying it over 200 sample paths.



Stochastic Approximation

Rafail Zalmanovich Has'minskii,B. Silver

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