

Translations of
**MATHEMATICAL
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Volume 47

**Stochastic Approximation
and
Recursive Estimation**

M. B. Nevel'son
R. Z. Has'minskiĭ



American Mathematical Society

Stochastic Approximation And Recursive Estimation Translations Of Mathematical Monographs

**Albert Benveniste, Michel
Metivier, Pierre Priouret**



Stochastic Approximation And Recursive Estimation Translations Of Mathematical Monographs:

Stochastic Approximation and Recursive Estimation Michail Borisovič Nevel'son, Rafail Zalmonovič Chas'minskij, 1973 *Stochastic Approximation and Recursive Estimation* M. B. Nevel'son, R. Z. Has'minskii, 1976-10-01 This book is devoted to sequential methods of solving a class of problems to which belongs for example the problem of finding a maximum point of a function if each measured value of this function contains a random error Some basic procedures of stochastic approximation are investigated from a single point of view namely the theory of Markov processes and martingales Examples are considered of applications of the theorems to some problems of estimation theory educational theory and control theory and also to some problems of information transmission in the presence of inverse feedback **Stochastic Approximation and Recursive Estimation** Rafail Zalmanovich Has'minskii, B. Silver, **Stochastic Approximation and Recursive Algorithms and Applications** Harold Kushner, G. George Yin, 2006-05-04 The basic stochastic approximation algorithms introduced by Robbins and Monro and by Kiefer and Wolfowitz in the early 1950s have been the subject of an enormous literature both theoretical and applied This is due to the large number of applications and the interesting theoretical issues in the analysis of dynamically defined stochastic processes The basic paradigm is a stochastic difference equation such as $Y_{n+1} = Y_n + \alpha_n (g(Y_n) + \epsilon_n)$ where Y_n takes its values in some Euclidean space Y is a random variable and the step size α_n is small and might go to zero as $n \rightarrow \infty$ In its simplest form n is a parameter of a system and the random vector Y is a function of n noise corrupted observations taken on the system when the parameter is set to n One recursively adjusts the parameter so that some goal is met asymptotically This book is concerned with the qualitative and asymptotic properties of such recursive algorithms in the diverse forms in which they arise in applications There are analogous continuous time algorithms but the conditions and proofs are generally very close to those for the discrete time case The original work was motivated by the problem of finding a root of a continuous function g where the function is not known but the experimenter is able to take noisy measurements at any desired value of x Recursive methods for root finding are common in classical numerical analysis and it is reasonable to expect that appropriate stochastic analogs would also perform well **Recursive Identification and Parameter Estimation** Han-Fu Chen, Wenxiao Zhao, 2014-06-23 Recursive Identification and Parameter Estimation describes a recursive approach to solving system identification and parameter estimation problems arising from diverse areas Supplying rigorous theoretical analysis it presents the material and proposed algorithms in a manner that makes it easy to understand providing readers with the modeling and identification skills required for successful theoretical research and effective application The book begins by introducing the basic concepts of probability theory including martingales martingale difference sequences Markov chains mixing processes and stationary processes Next it discusses the root seeking problem for functions starting with the classic RM algorithm but with attention mainly paid to the stochastic approximation algorithms with expanding truncations SAAWET which serves as the basic tool for recursively solving the problems addressed in the book The book not only

identifies the results of system identification and parameter estimation but also demonstrates how to apply the proposed approaches for addressing problems in a range of areas including Identification of ARMAX systems without imposing restrictive conditions Identification of typical nonlinear systems Optimal adaptive tracking Consensus of multi agents systems Principal component analysis Distributed randomized PageRank computation This book recursively identifies autoregressive and moving average with exogenous input ARMAX and discusses the identification of non linear systems It concludes by addressing the problems arising from different areas that are solved by SAAWET Demonstrating how to apply the proposed approaches to solve problems across a range of areas the book is suitable for students researchers and engineers working in systems and control signal processing communication and mathematical statistics

Stochastic Approximation and Optimization of Random Systems L. Ljung, G. Pflug, H. Walk, 2012-12-06 The DMV seminar Stochastische Approximation und Optimierung zufälliger Systeme was held at Blaubeuren 28 5 4 6 1989 The goal was to give an approach to theory and application of stochastic 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 Application aspects of stochastic approximation G Pflug In Applications to adaptation algorithms 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 organization 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 Pflug 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 Application aspects of stochastic approximation G Pflug 7 Markovian stochastic optimization and stochastic approximation procedures 53 8 Asymptotic distributions 71 9 Stopping times 79 10 Applications of stochastic approximation methods 80 References for Part II 90 III Applications to adaptation algorithms L

Lectures on Stochastic Programming Alexander Shapiro, Darinka Dentcheva, Andrzej Ruszczyński, 2014-07-09 Optimization problems involving stochastic models occur in almost all areas of science and engineering such as telecommunications medicine and finance Their existence compels a need for rigorous ways of formulating analyzing and solving such problems This book focuses on optimization problems involving uncertain parameters and covers the theoretical foundations and recent advances in areas where stochastic models are available In Lectures on Stochastic Programming Modeling and Theory Second Edition the authors introduce new material to reflect recent developments in stochastic programming including an analytical description of the tangent and normal cones of chance constrained sets analysis of optimality conditions applied to nonconvex problems a discussion of the stochastic dual dynamic programming method an extended discussion of law invariant coherent risk

measures and their Kusuoka representations and in depth analysis of dynamic risk measures and concepts of time consistency including several new results Adaptive Algorithms and Stochastic Approximations Albert Benveniste, Michel Metivier, Pierre Priouret, 2012-12-06 Adaptive systems are widely encountered in many applications ranging through adaptive filtering and more generally adaptive signal processing systems identification and adaptive control to pattern recognition and machine intelligence adaptation is now recognised as keystone of intelligence within computerised systems These diverse areas echo the classes of models which conveniently describe each corresponding system Thus although there can hardly be a general theory of adaptive systems encompassing both the modelling task and the design of the adaptation procedure nevertheless these diverse issues have a major common component namely the use of adaptive algorithms also known as stochastic approximations in the mathematical statistics literature that is to say the adaptation procedure once all modelling problems have been resolved The juxtaposition of these two expressions in the title reflects the ambition of the authors to produce a reference work both for engineers who use these adaptive algorithms and for probabilists or statisticians who would like to study stochastic approximations in terms of problems arising from real applications Hence the book is organised in two parts the first one user oriented and the second providing the mathematical foundations to support the practice described in the first part The book covers the topics of convergence convergence rate permanent adaptation and tracking change detection and is illustrated by various realistic applications originating from these areas of applications

Optimization for Machine Learning Suvrit Sra, Sebastian Nowozin, Stephen J. Wright, 2012 An up to date account of the interplay between optimization and machine learning accessible to students and researchers in both communities The interplay between optimization and machine learning is one of the most important developments in modern computational science Optimization formulations and methods are proving to be vital in designing algorithms to extract essential knowledge from huge volumes of data Machine learning however is not simply a consumer of optimization technology but a rapidly evolving field that is itself generating new optimization ideas This book captures the state of the art of the interaction between optimization and machine learning in a way that is accessible to researchers in both fields Optimization approaches have enjoyed prominence in machine learning because of their wide applicability and attractive theoretical properties The increasing complexity size and variety of today's machine learning models call for the reassessment of existing assumptions This book starts the process of reassessment It describes the resurgence in novel contexts of established frameworks such as first order methods stochastic approximations convex relaxations interior point methods and proximal methods It also devotes attention to newer themes such as regularized optimization robust optimization gradient and subgradient methods splitting techniques and second order methods Many of these techniques draw inspiration from other fields including operations research theoretical computer science and subfields of optimization The book will enrich the ongoing cross fertilization between the machine learning community and these other fields and within the broader optimization community

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

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