

APPLICATIONS
OF MATHEMATICS

STOCHASTIC
MODELLING
AND APPLIED
PROBABILITY

35

Harold J. Kushner
G. George Yin

Stochastic Approximation and Recursive Algorithms and Applications

Second Edition



Springer

Stochastic Approximation

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Stochastic Approximation and Recursive Algorithms and Applications Harold Kushner, G. George Yin, 2013-11-11 In recent years algorithms of the stochastic approximation type have found applications in new and diverse areas and new techniques have been developed for proofs of convergence and rate of convergence The actual and potential applications in signal processing have exploded New challenges have arisen in applications to adaptive control This book presents a thorough coverage of the ODE method used to analyze these algorithms

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 Applicational 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 Applicational 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

Stochastic Approximation Vivek S. Borkar, 2009-01-01 **Stochastic Approximation and Its Applications** Hanfu Chen, 2002-08-31 Estimating unknown parameters based on observation data containing information about the parameters is ubiquitous in diverse areas of both theory and application For example in system identification the unknown system coefficients are estimated on the basis of input output data of the control system in adaptive control systems the adaptive control gain should be defined based on observation data in such a way that the gain asymptotically tends to the optimal one in blind channel identification the channel coefficients are estimated using the output data obtained at the receiver in signal processing the optimal weighting matrix is estimated on the basis of observations in pattern classification the parameters specifying the partition hyperplane are searched by learning and more examples may be added to this list All these parameter estimation problems can be transformed to a root seeking problem for an unknown function To see this let note the observation at time i i.e the information available about the unknown parameters at time i It can be assumed that the parameter under estimation denoted

by is a root of some unknown function This is not a restriction because for example may serve as such a function

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Stochastic Approximation and Recursive Estimation Rafail Zalmanovich Has'minskii,B. Silver, 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

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