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Harold J. Kushner
G. George Yin

Stochastic Approximation and Recursive Algorithms and Applications

Second Edition



Springer

Stochastic Approximation And Recursive Algorithms And Applications

Harold Kushner, G. George Yin



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Stochastic Approximation and Recursive Algorithms and Applications Harold Kushner,G. George Yin,2003-07-17 This book presents a thorough development of the modern theory of stochastic approximation or recursive stochastic algorithms for both constrained and unconstrained problems This second edition is a thorough revision although the main features and structure remain unchanged It contains many additional applications and results as well as more detailed discussion

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Stochastic Recursive Algorithms for Optimization S. Bhatnagar, H.L. Prasad, L.A. Prashanth, 2012-08-11 Stochastic Recursive Algorithms for Optimization presents algorithms for constrained and unconstrained optimization and for reinforcement learning. Efficient perturbation approaches form a thread unifying all the algorithms considered. Simultaneous perturbation stochastic approximation and smooth fractional estimators for gradient and Hessian based methods are presented. These algorithms are easily implemented, do not require an explicit system model and work with real or simulated data. Chapters on their application in service systems, vehicular traffic control and communications networks illustrate this point. The book is self contained with necessary mathematical results placed in an appendix. The text provides easy to use off the shelf algorithms that are given detailed mathematical treatment so the material presented will be of significant interest to practitioners, academic researchers and graduate students alike. The breadth of applications makes the book appropriate for reader from similarly diverse backgrounds. Workers in relevant areas of computer science, control engineering, management science, applied mathematics, industrial engineering and operations research will find the content of value.

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possibly stochastic and time varying systems their theoretical analysis is usually very difficult Nevertheless over the past decade much fundamental progress has been made on some key questions concerning their stability convergence performance and robustness Moreover adaptive controllers have been successfully employed in numerous practical applications and have even entered the marketplace Proceedings of the ... American Control Conference ,1994

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Dynamic Systems and Applications ,2006 Lecture Notes in Pure and Applied Mathematics ,1989 *Intelligent Systems and Automation* Lotfi Beji,Samir Otmane,Azgal Abichou,2009-03-09 The aim of CISA 09 is to present the latest research and application results emerging from new research and technological developments of complex systems and intelligent machines acting on known or unknown virtual or real environments in an autonomous way or in cooperation with humans This field requires skills in automation and control perception of the environment human computer interfaces mechanics and design simulation etc It also aims at encouraging scientific cooperation between North and South and promoting scientific exchanges through a durable event *Journal of Machine Learning Research* ,2007 An international forum covering all areas of machine learning **Dynamics of Continuous, Discrete & Impulsive Systems** ,2005

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