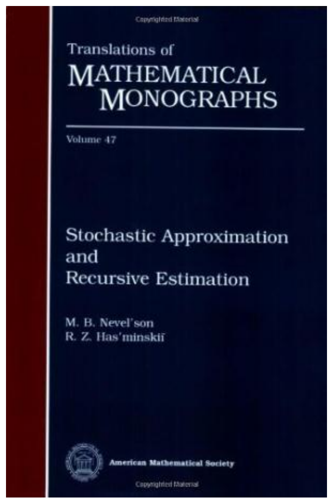

Stochastic Approximation and Recursive Estimation (Paperback)

By -

American Mathematical Society, United States, 1976. Paperback. Condition: New. Language: English . Brand New Book. 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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