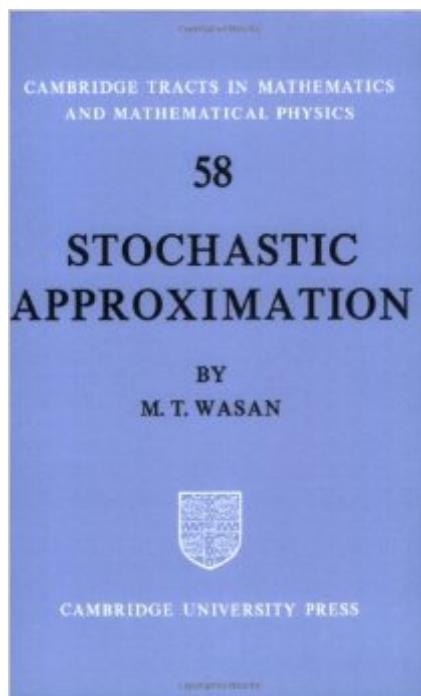


The book was found

Stochastic Approximation (Cambridge Tracts In Mathematics)



Synopsis

Stochastic approximation is a relatively new technique for studying the properties of an experimental situation; it has important applications in fields such as medicine and engineering. The subject can be treated either largely as a branch of pure mathematics, or else from an empirical and practical angle. In this book, Dr Wasan gives a rigorous mathematical treatment of the subject, drawing together the scattered results of a number of authors. He discusses the conditions under which the method gives a valid approximation to the required solution; methods for optimal choice of parameters to hasten convergence; the comparison of the method with other techniques. The discussion and proofs of theorems are given in enough detail to make them easy to follow, while a number of interesting examples show how the techniques may be applied in many fields.

Book Information

Series: Cambridge Tracts in Mathematics (Book 58)

Paperback: 216 pages

Publisher: Cambridge University Press; Revised ed. edition (June 3, 2004)

Language: English

ISBN-10: 0521604850

ISBN-13: 978-0521748681

Product Dimensions: 5.4 x 0.5 x 8.5 inches

Shipping Weight: 3.2 ounces (View shipping rates and policies)

Average Customer Review: Be the first to review this item

Best Sellers Rank: #2,891,325 in Books (See Top 100 in Books) #143 in Books > Science & Math > Mathematics > Research #293 in Books > Science & Math > Mathematics > Applied > Stochastic Modeling #1474 in Books > Science & Math > Mathematics > Applied > Differential Equations

[Download to continue reading...](#)

Stochastic Approximation (Cambridge Tracts in Mathematics) Lectures on BSDEs, Stochastic Control, and Stochastic Differential Games with Financial Applications (SIAM Series on Financial Mathematics) Fourier Integrals in Classical Analysis (Cambridge Tracts in Mathematics) Designs and their Codes (Cambridge Tracts in Mathematics) The Monster Group and Majorana Involutions (Cambridge Tracts in Mathematics) Forcing Idealized (Cambridge Tracts in Mathematics) Normal Approximation and Asymptotic Expansions (Classics in Applied Mathematics) Principles Of Applied Mathematics: Transformation And Approximation Best Approximation in Inner Product Spaces

(CMS Books in Mathematics) Stochastic Integration in Banach Spaces: Theory and Applications (Probability Theory and Stochastic Modelling) Engineering Uncertainty and Risk Analysis, Second Edition: A Balanced Approach to Probability, Statistics, Stochastic Models, and Stochastic Differential Equations Stochastic Processes (Cambridge Series in Statistical and Probabilistic Mathematics) Advanced Mathematics for Engineers with Applications in Stochastic Processes. Aliakbar Montazer Haghghi, Jian-Ao Lian, Dimitar P. Mishev (Mathematics Research Developments) Etale Cohomology Theory: Revised Edition (Nankai Tracts in Mathematics (Hardcover)) Fibonacci and Lucas Numbers with Applications, Volume One (Pure and Applied Mathematics: A Wiley Series of Texts, Monographs and Tracts) Markov Chains and Stochastic Stability (Cambridge Mathematical Library) How to Gamble If You Must: Inequalities for Stochastic Processes (Dover Books on Mathematics) Introduction to Stochastic Processes (Dover Books on Mathematics) Engineering Economics and Finance for Transportation Infrastructure (Springer Tracts on Transportation and Traffic) Sensory Mechanisms of the Spinal Cord: Volume 2 Ascending Sensory Tracts and Their Descending Control

[Dmca](#)