



Stochastic Approximation and Recursive Algorithms and Applications (Stochastic Modelling and Applied Probability) (v. 35)

Harold Kushner, George Yin

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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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