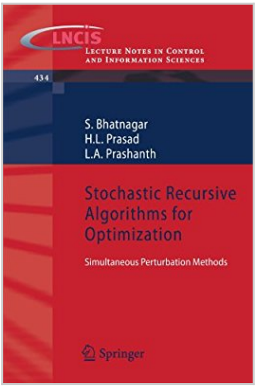
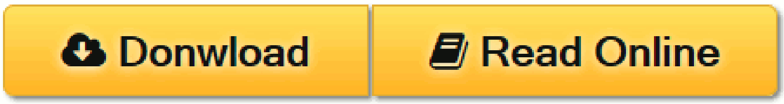


Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences)

By S. Bhatnagar, H.L. Prasad, L.A. Prashanth



Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences)
By S. Bhatnagar, H.L. Prasad, L.A. Prashanth

This book presents algorithms for constrained and unconstrained optimization and for reinforcement learning. These are demonstrated in a wide range of applications including service systems, vehicular traffic control, communications networks and more.

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences)

By S. Bhatnagar, H.L. Prasad, L.A. Prashanth

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth

This book presents algorithms for constrained and unconstrained optimization and for reinforcement learning. These are demonstrated in a wide range of applications including service systems, vehicular traffic control, communications networks and more.

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth Bibliography

- Sales Rank: #5256483 in Books
- Published on: 2012-08-12
- Released on: 2012-08-12
- Original language: English
- Number of items: 1
- Dimensions: 9.25" h x .73" w x 6.10" l, 1.00 pounds
- Binding: Paperback
- 302 pages

Download and Read Free Online Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth

Editorial Review

Review

From the reviews:

“The book under review summarizes the recent research on simultaneously perturbation problems. … The book provides a coverage of the known material in stochastic optimizations, such that both researchers and practitioners should find it useful. The text is well understandable, the book is clearly written and impressively printed. Theorems and algorithms are emphasized in coloured frames. Therefore, the book can be used as material for lectures dedicated to master students. … There are references at the end of every chapter.” (Werner H. Schmidt, Zentralblatt MATH, Vol. 1260, 2013)

From the Back Cover
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.

About the Author
All three authors have been extensively working in the area of stochastic control and optimization. S. Bhatnagar has worked for nearly 20 years in this area and has published extensively in both journals and conferences. This book in many ways summarizes the various strands of research that S.Bhatnagar has been involved in over the last decade. H.L.Prasad and Prashanth L.A. have been working in this area for over five years now and have been actively involved in various aspects of the research reported here. The entire book, in many ways, is a collection of the various strands of the research that has been primarily carried out by the authors themselves during the course of the last several years.

Users Review

From reader reviews:

Joyce Bullock:

The book Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) can give more knowledge and information about everything you want. So why must we leave the great thing like a book Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences)? A few of you have a different opinion about reserve. But one aim in which book can give many information for us. It is absolutely correct. Right now, try to closer using your book. Knowledge or info that you take for that, you are able to give for each other; you are able to share all of these. Book Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) has simple shape but you know: it has great and big function for you. You can seem the enormous world by open up and read a reserve. So it is very wonderful.

Mary Grays:

This book untitled Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) to be one of several books that will best seller in this year, here is because when you read this e-book you can get a lot of benefit into it. You will easily to buy this specific book in the book retail outlet or you can order it by means of online. The publisher of this book sells the e-book too. It makes you more easily to read this book, since you can read this book in your Touch screen phone. So there is no reason for your requirements to past this e-book from your list.

Linda Carroll:

Your reading sixth sense will not betray you, why because this Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) book written by well-known writer we are excited for well how to make book that could be understand by anyone who all read the book. Written throughout good manner for you, still dripping wet every ideas and creating skill only for eliminate your own personal hunger then you still uncertainty Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) as good book not just by the cover but also from the content. This is one publication that can break don't judge book by its protect, so do you still needing another sixth sense to pick that!? Oh come on your reading through sixth sense already said so why you have to listening to one more sixth sense.

Adrian Johnson:

As we know that book is very important thing to add our knowledge for everything. By a e-book we can know everything we wish. A book is a pair of written, printed, illustrated or blank sheet. Every year seemed to be exactly added. This publication Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) was filled regarding science. Spend your free time to add your knowledge about your technology competence. Some people has various feel when they reading a book. If you know how big benefit from a book, you can feel enjoy to read a guide. In the modern era like right now, many ways to get book which you wanted.

Download and Read Online Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth #MYRHSB2JE9D

Read Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth for online ebook

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth Free PDF d0wnl0ad, audio books, books to read, good books to read, cheap books, good books, online books, books online, book reviews epub, read books online, books to read online, online library, greatbooks to read, PDF best books to read, top books to read Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth books to read online.

Online Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth ebook PDF download

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth Doc

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth Mobipocket

Stochastic Recursive Algorithms for Optimization: Simultaneous Perturbation Methods (Lecture Notes in Control and Information Sciences) By S. Bhatnagar, H.L. Prasad, L.A. Prashanth EPub