<<Empirical estimates >>

图书基本信息

书名：<<Empirical estimates in stochastic optimization and identification随机优化与识别的经验估计>>

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内容概要

This book contains problems of stochastic optimization and identification. Results concerning uniform law of large numbers, convergence of approximate estimates of extremal points, as well as empirical estimates of functionals with probability 1 and in probability are presented. It is shown that the investigation of asymptotic properties of approximate estimates and estimates of unknown parameters in various regression models can be carried out by using general methods, which are presented by the authors. The connection between stochastic programming methods and estimation theory is described. It was assumed to use the methods of asymptotic stochastic analysis for investigation of extremal points, and on the other hand to use stochastic programming methods to find optimal estimates.   Audience: Specialists in stochastic optimization and estimations, postgraduate students, and graduate students studying such topics.

书籍目录