



Random Iterative Models (Stochastic Modelling and Applied Probability)

By Marie Duflo

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An up-to-date, self-contained review of a wide range of recursive methods for stabilization, identification and control of complex stochastic models (guiding a rocket or a plane, organizing multi-access broadcast channels, self-learning of neural networks ...). Suitable for mathematicians (researchers and also students) and engineers.

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Editorial Review

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From the Back Cover

The recent development of computation and automation has led to quick advances in the theory and practice of recursive methods for stabilization, identification and control of complex stochastic models (guiding a rocket or a plane, organizing multiaccess broadcast channels, self-learning of neural networks ...). This book provides a wide-angle view of those methods: stochastic approximation, linear and non-linear models, controlled Markov chains, estimation and adaptive control, learning ... Mathematicians familiar with the basics of Probability and Statistics will find here a self-contained account of many approaches to those theories, some of them classical, some of them leading up to current and future research. Each chapter can form the core material for a course of lectures. Engineers having to control complex systems can discover new algorithms with good performances and reasonably easy computation.

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