论文

CONTINUOUS-TIME KIEFER-WOLFOWITZ ALGORITHM WITH RANDOMIZED DIFFERENCES

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摘要　　A continuous-time Kiefer-Wolfowitz algorithm with randomized differences andwith truncations at randomly varying bounds is proposed. It is shown that the algorithmconverges to the desired value almost surely under mild conditions. The rate of convergenceand the asymptotic normality of the algorithm are also established.

关键词　　Continuous-time, stochastic approximatio

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Key words　Continuous-time　stochastic approximation　random truncations　randomized differences　stochastic de

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