

Ljung, Lennart

Strong convergence of a stochastic approximation algorithm. (English) Zbl 0402.62060
Ann. Stat. 6, 680-696 (1978).

For a scan of this review see the [web version](#).

MSC:

62L20 Stochastic approximation
93E03 Stochastic systems in control theory (general)

Cited in **1** Review
Cited in **32** Documents

Keywords:

Strong Convergence; Recursive Stochastic Approximation Algorithm; RobBins-Monro; Kiefer-Wolfowitz Procedures

Full Text: [DOI](#)