

Handbook Of Stochastic Methods For Physics Chemistry And The Natural Sciences Springer Series In Synergetics

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Handbook Of Stochastic Methods For

Popular methods include stochastic approximation and other methods of stochastic optimization. Much of this research has been associated with the subdiscipline of system identification . [28] In computational optimal control , D. Judin & A. Nemirovskii and Boris Polyak has described methods that are more efficient than the (Armijo-style) step ...

Optimal design - Wikipedia

" Stochastic control model for R&D race in a mixed duopoly with spillovers and knowledge stocks," Decisions in Economics and Finance, vol. 38(2), p.177-195 (2015). P.P. Zeng, Y.K. Kwok and W.D. Zheng " Fast Hilbert transform algorithms for pricing discrete timer options under stochastic volatility models ," International Journal of Theoretical ...

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An ordinary differential equation (ODE) is an equation containing an unknown function of one real or complex variable x , its derivatives, and some given functions of x . The unknown function is generally represented by a variable (often denoted y), which, therefore, depends on x . Thus x is often called the independent variable of the equation. The term "ordinary" is used in contrast with the term ...

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