



Approximate Iterative Algorithms

Anthony Louis Almudevar

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Iterative algorithms often rely on approximate evaluation techniques, which may include statistical estimation, computer simulation or functional approximation. This volume presents methods for the study of approximate iterative algorithms, providing tools for the derivation of error bounds and convergence rates, and for the optimal design of such algorithms. Techniques of functional analysis are used to derive analytical relationships between approximation methods and convergence properties for general classes of algorithms. This work provides the necessary background in functional analysis and probability theory. Extensive applications to Markov decision processes are presented.

This volume is intended for mathematicians, engineers and computer scientists, who work on learning processes in numerical analysis and are involved with optimization, optimal control, decision analysis and machine learning.

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