Optimal Estimation With An Introduction To Stochastic Control Theory

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Abstract

Aug 11, 2022 · Keywords: Stochastic Optimization, First-Order Optimization, Adaptive Methods 1. Introduction We consider minimizing the stochastic objective of the form min x2Rd n f(x) def= E ⍰ [f(x;⍰)] o: (1) We assume to have access to an oracle that provides us with independent and unbiased gradient samples of f, rf(;⍰), such that E ⍰ [rf(;⍰)] = rf().

Dynare Reference Manual

Dynare Reference Manual, Release 5.2 1.2Documentation sources The present document is the reference manual for Dynare. It documents all commands and features in a systematic