KIEFER-WOLFOWITZ ALGORITHM UNDER QUASI-ASSOCIATED RANDOM ERRORS IN THE FUNCTIONAL CASE

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In this work, we investigate the Kiefer-Wolfowitz algorithm under quasi-associative random errors in the functional case. We establish its complete convergence and obtain an exponential bound. Furthermore, we study the rate of convergence of the algorithm. Numerical examples are provided to confirm the theoretical results and demonstrate the accuracy of the algorithm.

Joint work with Tabti Hadjila (university of Bejaia) and Zerouati Halima (university of Bejaia).