Applying Stochastic Approximation Method with Delayed Observations in Exponential Distribution Case

Abstract

The main purpose of this work is investigated a loss system, which can serve as a model of modified Robbins-Monro stochastic approximation in the presence of delayed observations. Here we confine ourselves to the case of exponential distribution. The results achieved for the loss system enable to conclude about the efficiency of the procedure and to give a hint for the choice of the number of servers in the modified loss system.

References


Index Terms

- Computer Science
- Applied Mathematics
Keywords
  Stochastic approximation  efficiency of the procedure