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最优化的序贯数论方法的收敛性 (On the convergence of sequential number-theoretic method for optimization)

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摘要 该文关于由Fang K. F. & Wang Y.给出的最优化,研究了序贯数论方法的收敛性问题.关于该算法给出了收敛性判据和误差估计.

关键词 [拟Monte Carlo方法](#) [序贯数论方法](#)

分类号

(On the convergence of sequential number-theoretic method for optimization)

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Abstract In the present note the convergence problem of the sequential number-theoretic method for optimization proposed by Fang and Wang is studied, the convergence criteria and the estimation of errors concerning this algorithm are given.

Key words [Quasi-Monte Carlo method](#) [optimization](#)

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