

# Table of Contents

<b>Acknowledgements</b>	<b>v</b>
<b>Abstract</b>	<b>ix</b>
<b>Deutsche Kurzfassung</b>	<b>xi</b>
<b>1 Introduction</b>	<b>1</b>
1.1 Motivation and Background . . . . .	1
1.2 Problem Statement . . . . .	3
1.3 Contributions and Outline . . . . .	5
<b>2 Related Work and Main Idea</b>	<b>7</b>
2.1 Related Work and Literature Review . . . . .	7
2.2 Extremum Seeking . . . . .	11
2.3 Main Idea of Gradient Approximation . . . . .	13
<b>3 Derivative-Free Optimization based on Non-Commutative Maps</b>	<b>19</b>
3.1 The Algorithmic Scheme . . . . .	19
3.2 Convergence . . . . .	22
3.3 Exploration Sequence . . . . .	23
3.4 Gradient-Generating Functions . . . . .	28
3.5 Algorithm Design . . . . .	30
3.6 Conclusion and Outlook . . . . .	36
<b>4 Numerical Results and Experiments</b>	<b>39</b>
4.1 Algorithm Implementation and Setup . . . . .	40
4.2 Design Parameters and Functions: Qualitative Study . . . . .	40
4.3 Design Parameters and Functions: Quantitative Study . . . . .	50
4.4 Performance Tuning . . . . .	53
4.5 Benchmarking . . . . .	60
4.6 Direct Policy Search for Reinforcement Learning . . . . .	64
4.7 Conclusion and Outlook . . . . .	68
<b>5 Summary and Conclusion</b>	<b>69</b>
<b>A Notation, Background, and Preliminary Lemmas</b>	<b>73</b>
A.1 Notation . . . . .	73
A.2 Technical Background . . . . .	74
A.3 Preliminary Lemmas and Results . . . . .	76

<b>B Proofs</b>	<b>83</b>
B.1 Proof of Theorem 1 . . . . .	83
B.2 Proof of Theorem 2 . . . . .	83
B.3 Proof of Theorem 3 . . . . .	85
B.4 Proof of Lemma 1 . . . . .	85
B.5 Proof of Theorem 4 . . . . .	86
B.6 Proof of Lemma 2 . . . . .	88
B.7 Proof of Theorem 5 . . . . .	90
B.8 Proof of Theorem 6 . . . . .	93
<b>C Additional Material on Numerical Results</b>	<b>95</b>
C.1 Parameter Study . . . . .	95
C.2 Benchmarking . . . . .	106
<b>D Construction of Exploration Sequence Matrix <math>W</math></b>	<b>115</b>
D.1 Step-by-step Construction of $W$ . . . . .	115
D.2 Construction Procedure of a Principal Submatrix . . . . .	117
<b>List of Symbols</b>	<b>123</b>
<b>Bibliography</b>	<b>127</b>