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2: Dynamic Programming and Optimal Control, Vol. II ...

The course covers the basic models and solution techniques for problems of sequential decision making under uncertainty (stochastic control). We will consider optimal control of a dynamical system over both a finite and an infinite number of stages. This includes systems with finite or infinite state spaces, as well as perfectly or imperfectly observed systems.

Dynamic Programming and Optimal Control 4th Edition, Volume II

Dynamic programming and optimal control. Responsibility Dimitri P. Bertsekas. Edition Fourth edition. Publication Belmont, Mass. : Athena Scientific, [2012-2017] Physical description 2 volumes : illustrations ; 24 cm. Online. Available online At the library. Engineering Library (Terman) Stacks Library has: v.1-2.

Dynamic Programming and Optimal Control (□□)

The leading and most up-to-date textbook on the far-ranging algorithmic methododogy of Dynamic Programming, which can be used for optimal control, Markovian decision problems, planning and sequential decision making under uncertainty, and discrete/combinatorial optimization. The treatment focuses on basic unifying themes, and conceptual foundations.

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The Dynamic Programming and Optimal Control Quiz will take place next week on the 6th of November at 13h15 and will last 45 minutes. As a reminder, the quiz is optional and only contributes to the final grade if it improves it. Two classrooms are allocated in the following way:

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The Dynamic Programming Algorithm. Introduction The Basic Problem The Dynamic Programming Algorithm State Augmentation and Other Reformulations Some Mathematical Issues Dynamic Programming and Minimax Control Notes, Sources, and Exercises Deterministic Systems and the Shortest Path Problem. Finite-State Systems and Shortest Paths

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Chapter 5: Dynamic programming Chapter 6: Game theory ... As we will see later in §4.4.2, an optimal control ... The control αis constrained by our requiring that $0 \leq \alpha(t) \leq 1$. We continue to model by introducing dynamics for the numbers of workers and the number of queens. The worker population evolves according to

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Dynamic Programming and Optimal Control, Vol. 1, 4th Edition
AGEC 642 Lectures in Dynamic Optimization Optimal Control and Numerical Dynamic Programming Richard T. Woodward, Department of Agricultural Economics, Texas A&M University.. The following lecture notes are made available for students in AGEC 642 and other interested readers.

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The purpose of the book is to consider large and challenging multistage decision problems, which can be solved in principle by dynamic programming and optimal control, but their exact solution is computationally intractable. We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance.