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several actual applications of dynamic programming to practical problems such as animal feedlot optimization and optimal scheduling of excess cash investment This book should be suitable for self study or for use as a text in a one semester course on dynamic programming at the senior or first year graduate level for students of mathematics statistics operations research economics business industrial engineering or other engineering fields APPLIED DYNAMIC PROGRAMMING. RE.

BELLMAN,1962 Dynamic Programming Moshe Sniedovich,2010-09-10 Incorporating a number of the author s recent ideas and examples Dynamic Programming Foundations and Principles Second Edition presents a comprehensive and rigorous treatment of dynamic programming The author emphasizes the crucial role that modeling plays in understanding this area He also shows how Dijkstra s algorithm is an excellent example of a dynamic programming algorithm despite the impression given by the computer science literature New to the Second Edition Expanded discussions of sequential decision models and the role of the state variable in modeling A new chapter on forward dynamic programming models A new chapter on the Push method that gives a dynamic programming perspective on Dijkstra s algorithm for the shortest path problem A new appendix on the Corridor method Taking into account recent developments in dynamic programming this edition continues to provide a systematic formal outline of Bellman s approach to dynamic programming It looks at dynamic programming as a problem solving methodology identifying its constituent components and explaining its theoretical basis for tackling problems **Dynamic Programming** William Sacco,1987 Dynamic Programming Applied to Static Problems Jen-hao Mao,1993 **Rules of Thumb and Dynamic Programming** Martin Lettau,Harald F. Uhlig,1994

Approximate Dynamic Programming Warren B. Powell,2007-09-26 A complete and accessible introduction to the real world applications of approximate dynamic programming With the growing levels of sophistication in modern day operations it is vital for practitioners to understand how to approach model and solve complex industrial problems Approximate Dynamic Programming is a result of the author s decades of experience working in large industrial settings to develop practical and high quality solutions to problems that involve making decisions in the presence of uncertainty This groundbreaking book uniquely integrates four distinct disciplines Markov design processes mathematical programming simulation and statistics to demonstrate how to successfully model and solve a wide range of real life problems using the techniques of approximate dynamic programming ADP The reader is introduced to the three curses of dimensionality that impact complex problems and is also shown how the post decision state variable allows for the use of classical algorithmic strategies from operations research to treat complex stochastic optimization problems Designed as an introduction and assuming no prior training in dynamic programming of any form Approximate Dynamic Programming contains dozens of algorithms that are intended to serve as a starting point in the design of practical solutions for real problems The book provides detailed coverage of implementation challenges including modeling complex sequential decision processes under uncertainty identifying robust policies designing and estimating value function approximations choosing effective stepsize

rules and resolving convergence issues With a focus on modeling and algorithms in conjunction with the language of mainstream operations research artificial intelligence and control theory Approximate Dynamic Programming Models complex high dimensional problems in a natural and practical way which draws on years of industrial projects Introduces and emphasizes the power of estimating a value function around the post decision state allowing solution algorithms to be broken down into three fundamental steps classical simulation classical optimization and classical statistics Presents a thorough discussion of recursive estimation including fundamental theory and a number of issues that arise in the development of practical algorithms Offers a variety of methods for approximating dynamic programs that have appeared in previous literature but that have never been presented in the coherent format of a book Motivated by examples from modern day operations research Approximate Dynamic Programming is an accessible introduction to dynamic modeling and is also a valuable guide for the development of high quality solutions to problems that exist in operations research and engineering The clear and precise presentation of the material makes this an appropriate text for advanced undergraduate and beginning graduate courses while also serving as a reference for researchers and practitioners A companion Web site is available for readers which includes additional exercises solutions to exercises and data sets to reinforce the book s main concepts

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