

# **Dynamic Programming And Optimal Control, Vol. II, 4th Edition: Approximate Dynamic Programming By Dimitri P. Bertsekas**

**By Dimitri P. Bertsekas**

Linear Function Approximation, in Learning and Approximate Dynamic Programming, Programming and Optimal Control, Vol. II, Dimitri P. Bertsekas (2)

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Corrections for DYNAMIC PROGRAMMING AND OPTIMAL CONTROL: 2ND EDITION by Dimitri P. Bertsekas Athena Scientific VOLUME 1 p. 109 (+4) The expression should read  $g_{-x}$

[http://www.academia.edu/3313239/Dynamic\\_programming\\_and\\_optimal\\_control](http://www.academia.edu/3313239/Dynamic_programming_and_optimal_control)

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Neuro-dynamic programming Dynamic programming and optimal control, vol II, Athena Sci., Belmont MATH; 3. Dimitri P. Bertsekas (1)  
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<http://academic.research.microsoft.com/Publication/1295702/dynamic-programming-and-optimal-control>

BASED ON LECTURES GIVEN AT THE MASSACHUSETTS INST. OF TECHNOLOGY  
volume book: Dynamic Programming and Optimal Control 2005; Vol. II, 4th Edition,

[http://www.mit.edu/~dimitrib/DP\\_Slides\\_2012.pdf](http://www.mit.edu/~dimitrib/DP_Slides_2012.pdf)

establishing the measure-theoretic foundations of dynamic programming and stochastic control.  
Optimal control; list of convexity topics; Notes

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Course Description Stochastic Control Dimitri P. Bertsekas; Dynamic Programming and Optimal Control, Vol. II, 4th Edition: Approximate Dynamic Programming,

<http://numericalmethod.com/cqien/courses/core-curriculum/stochastic-control/>

The term dynamic programming was originally used in the 1940s by Richard Bellman to describe the Bertsekas, D. P. (2000), Dynamic Programming and Optimal Control

[http://en.wikipedia.org/wiki/Dynamic\\_programming](http://en.wikipedia.org/wiki/Dynamic_programming)

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Course Notes. Readings are from the course textbook: Bertsekas, Dimitri P. Dynamic Programming and Optimal Control, Volume I. 3rd ed. Athena Scientific, 2005.

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