

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

**By Dimitri P. Bertsekas**

## **Stochastic Control | CQI Global - numerical method -**

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

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Dynamic Programming and Optimal Control, volume II. Athena Scienti 2nd edition (2001)

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Dynamic Programming and Optimal Control, Vol. 1 (Optimization and Computation Series) by Dimitri P. Bertsekas; 1 edition; First published in 2000

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### **Notes on Dynamic Programming and Optimal Control -**

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

### **Bertsekas, Dimitri P. - Notice documentaire IdRef -**

Bertsekas, Dimitri P. / Dimitri P. Bertsekas / 2nd edition, 2e impression Dynamic programming and optimal control vol. I,

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In the framework of optimal control with a discrete state (Bertsekas 2005), the problem is to find a policy , which minimises the expected value

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