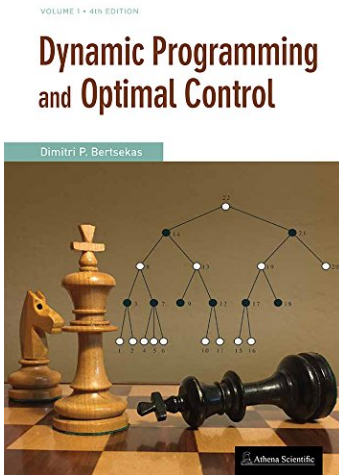


[PDF] Dynamic Programming And Optimal Control, Vol. I, 4th Edition

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Description:

This 4th edition is a major revision of Vol. I of the leading two-volume dynamic programming textbook by Bertsekas, and contains a substantial amount of new material, particularly on approximate DP in Chapter 6. This chapter was thoroughly reorganized and rewritten, to bring it in line, both with the contents of Vol. II, whose latest edition appeared in 2012, and with recent developments, which have propelled approximate DP to the forefront of attention.

Some of the highlights of the revision of Chapter 6 are an increased emphasis on one-step and multistep lookahead methods, parametric approximation architectures, neural networks, rollout, and Monte Carlo tree search. Among other applications,

these methods have been instrumental in the recent spectacular success of computer Go programs. The material on approximate DP also provides an introduction and some perspective for the more analytically oriented treatment of Vol. II.

The book includes a substantial number of examples, and exercises, detailed solutions of many of which are posted on the internet. It was developed through teaching graduate courses at M.I.T., and is supported by a large amount of educational material, such as slides and videos, posted at the MIT Open Courseware, the author's, and the publisher's web sites.

Contents: 1. The Dynamic Programming Algorithm. 2. Deterministic Systems and the Shortest Path Problem. 3. Problems with Perfect State Information. 4. Problems with Imperfect State Information. 5. Introduction to Infinite Horizon Problems. 6. Approximate Dynamic Programming. 7. Deterministic Continuous-Time Optimal Control.

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Abstract: Hybrid optimal control problems are studied for a general class of hybrid systems, where autonomous and controlled state jumps are allowed at the switching instants, and View more. Metadata. The statements of the Hybrid Minimum Principle and Hybrid Dynamic Programming are presented in this framework, and it is shown that under certain assumptions, the adjoint process in the Hybrid Minimum Principle and the gradient of the value function in Hybrid Dynamic Programming are governed by the same set of differential equations and have the same boundary conditions and hence are almost everywhere. Dynamic Programming & Optimal Control, Vol I (Third edition). Author: Dimitri P. Bertsekas. 434 downloads 2127 Views 7MB Size Report. This content was uploaded by our users and we assume good faith they have the permission to share this book. If you own the copyright to this book and it is wrongfully on our website, we offer a simple DMCA procedure to remove your content from our site. Dynamic Programming and Stochastic Control This is Volume 125 in MATHEMATICS IN SCIENCE AND ENGINEERING A Series of M Dynamic programming and stochastic control. Optimal Control. Modern Birkhauser Classics Optimal Control Modern Birkhauser Classics Many of the original research and survey monographs Non-Linear & Dynamic programming. Dynamic Programming & Optimal Control. Adi Ben-Israel. Adi Ben-Israel, RUTCOR—Rutgers Center for Operations Research, Rutgers University, 640 Bartholomew Rd., Piscataway, NJ 08854-8003, USA. E-mail address : benisrael@rbsmail.rutgers.edu. LECTURE 1. Dynamic Programming. 8 1. DYNAMIC PROGRAMMING. (iii) the last player to move loses. For example, consider a game with initial piles $\{x_1, x_2, x_3\} = \{1, 4, 7\}$ where moves by players I, II are denoted by $I \uparrow$ and $II \uparrow$ resp., $\{1, 4, 7\}$. FREE Shipping. Details. Dynamic Programming and Optimal Control, Vol. II, 4th Edition: Approximate Dynamic Programming by Dimitri P. Bertsekas Hardcover \$89.00. Only 6 left in stock (more on the way). I also has a full chapter on suboptimal control and many related techniques, such as open-loop feedback controls, limited lookahead policies, rollout algorithms, and model predictive control, to name a few. In conclusion the book is highly recommendable for an introductory course on dynamic programming and its applications. Short Description. Download Dynamic Programming and Optimal Control, Vol I Description. Dynamic Programming and Optimal Control. Volume I THIRD EDITION. P. Bertsekas Massachusetts Institute of Technology. Publisher's Cataloging-in-Publication Data Bertsekas, Dimitri P. Dynamic Programming and Optimal Control Includes Bibliography and Index 1. Mathematical Optimization. 2. Dynamic Programming. L Title.