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Transforming an infinite horizon problem into a Dynamic Programming one *Dynamic Programming And Optimal Control*

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The leading and most up-to-date textbook on the far-ranging algorithmic methodology 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.

Textbook: Dynamic Programming and Optimal Control

mizing uin (1.3) is the optimal control u(x;t) and values of x0;:::x t 1 are irrelevant. The optimality equation (1.3) is also called the dynamic programming equa-tion (DP) or Bellman equation. 1.5 Example: optimization of consumption An investor receives annual income of x t pounds in year t. He consumes u t and adds x t u t to his capital, 0 u t x t. The capital is invested at interest rate 100%,

Dynamic Programming and Optimal Control

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Dynamic Programming and Optimal Control, Vol. I (400 pages) and II (304 pages); published by Athena Scientific, 1995. This book develops in depth dynamic programming, a central algorithmic method for optimal control, sequential decision making under uncertainty, and combinatorial optimization.

Dynamic Programming and Optimal Control

f (t, x, u) dt = Z T. 0. [f ? (t, x, u) + ?g (t, x, u) + x? 0] dt ? ? (T) x (T) + ? (0) x (0) . Let. • u ? (t) be an optimal control, • u ? (t) + ?h (t) a comparison control ...

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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.

REINFORCEMENT LEARNING AND OPTIMAL CONTROL

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Abstract In this paper, a novel optimal control design scheme is proposed for continuous-time nonaffine nonlinear dynamic systems with unknown dynamics by adaptive dynamic programming (ADP). The proposed methodology iteratively updates the control policy online by using the state and input information without identifying the system dynamics.

Adaptive dynamic programming and optimal control of ...

Dynamic programming is both a mathematical optimization method and a computer programming method. The method was developed by Richard Bellman in the 1950s and has found applications in numerous fields, from aerospace engineering to economics. In both contexts it refers to simplifying a complicated problem by breaking it down into simpler sub-problems in a recursive manner. While some decision problems cannot be taken apart this way, decisions that span several points in time do often break apart