

Dynamic programming

Basics

- ⇒ How can an **agent/decision maker/learning system** improve its long term performance in a stochastic environment ?
- ⇒ Attaining long term improved performance without disrupting the short term performance.

Markov decision process (MDP)



Dynamic Programming And Markov Process

Eugene A. Feinberg, Adam Shwartz



Dynamic Programming And Markov Process:

Dynamic programming and Markov processes Ronald A. Howard, 1960 Dynamic Programming and Markov Processes Edward Ottway Dodson, 1960 **Markov Decision Processes** Martin L. Puterman, 2014-08-28 The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation With these new unabridged softcover volumes Wiley hopes to extend the lives of these works by making them available to future generations of statisticians mathematicians and scientists This text is unique in bringing together so many results hitherto found only in part in other texts and papers The text is fairly self contained inclusive of some basic mathematical results needed and provides a rich diet of examples applications and exercises The bibliographical material at the end of each chapter is excellent not only from a historical perspective but because it is valuable for researchers in acquiring a good perspective of the MDP research potential Zentralblatt fur Mathematik it is of great value to advanced level students researchers and professional practitioners of this field to have now a complete volume with more than 600 pages devoted to this topic Markov Decision Processes Discrete Stochastic Dynamic Programming represents an up to date unified and rigorous treatment of theoretical and computational aspects of discrete time Markov decision processes Journal of the American Statistical Association **Markovian Decision Processes** Hisashi Mine, Shunji Osaki, 1970 Markovian decision processes with discounting Markovian decision processes with no discounting Dynamic programming viewpoint of markovian decision processes Semi markovian decision processes Generalized markovian decision processes The principle of contraction mappings in markovian decision processes Controlled Markov Processes and Viscosity Solutions Wendell H. Fleming, Halil Mete Soner, 2006-02-04 This book is an introduction to optimal stochastic control for continuous time Markov processes and the theory of viscosity solutions It covers dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions New chapters in this second edition introduce the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets and two controller zero sum differential games *Finite Dynamic Programming* Douglas John White, 1978 Handbook of Markov Decision Processes Eugene A. Feinberg, Adam Shwartz, 2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the respective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts of Section 1.2 Most chapters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science 1.1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studies sequential optimization of discrete time stochastic systems

The basic object is a discrete time stochastic system whose transition mechanism can be controlled over time. Each control policy defines the stochastic process and values of objective functions associated with this process. The goal is to select a good control policy. In real life decisions that humans and computers make on all levels usually have two types of impacts: i) they cost or save time, money, or other resources, or they bring revenues, as well as ii) they have an impact on the future by influencing the dynamics. In many situations, decisions with the largest immediate profit may not be good in view of future events. MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation. Dynamic Probabilistic Systems: Semi-Markov and decision processes Ronald A. Howard, 1971

Controlled Markov Processes and Viscosity Solutions Wendell Helms Fleming, H. Mete Soner, 2006. This book is intended as an introduction to optimal stochastic control for continuous time Markov processes and to the theory of viscosity solutions. The authors approach stochastic control problems by the method of dynamic programming. The text provides an introduction to dynamic programming for deterministic optimal control problems as well as to the corresponding theory of viscosity solutions. A new Chapter X gives an introduction to the role of stochastic optimal control in portfolio optimization and in pricing derivatives in incomplete markets. Chapter VI of the First Edition has been completely rewritten to emphasize the relationships between logarithmic transformations and risk sensitivity. A new Chapter XI gives a concise introduction to two controller zero sum differential games. Also covered are controlled Markov diffusions and viscosity solutions of Hamilton Jacobi Bellman equations. The authors have tried through illustrative examples and selective material to connect stochastic control theory with other mathematical areas, e.g. large deviations theory and with applications to engineering, physics, management, and finance. In this Second Edition, new material on applications to mathematical finance has been added. Concise introductions to risk sensitive control theory, nonlinear H^∞ control, and differential games are also included.

Markov Decision Processes with Their Applications Qiying Hu, Wuyi Yue, 2007-09-14. Markov decision processes (MDPs), also called stochastic dynamic programming, were first studied in the 1960s. MDPs can be used to model and solve dynamic decision making problems that are multi-period and occur in stochastic circumstances. There are three basic branches in MDPs: discrete time MDPs, continuous time MDPs, and semi-Markov decision processes. Starting from these three branches, many generalized MDPs models have been applied to various practical problems. These models include partially observable MDPs, adaptive MDPs, MDPs in stochastic environments, and MDPs with multiple objectives, constraints, or imprecise parameters. *Markov Decision Processes With Their Applications* examines MDPs and their applications in the optimal control of discrete event systems, DESs, optimal replacement, and optimal allocations in sequential online auctions. The book presents four main topics that are used to study optimal control problems: a new methodology for MDPs with discounted total reward criterion, transformation of continuous time MDPs and semi-Markov decision processes into a discrete time MDPs model, thereby simplifying the application of MDPs, MDPs in stochastic environments, which greatly extends the area

where MDPs can be applied applications of MDPs in optimal control of discrete event systems optimal replacement and optimal allocation in sequential online auctions This book is intended for researchers mathematicians advanced graduate students and engineers who are interested in optimal control operation research communications manufacturing economics and electronic commerce

Examples in Markov Decision Processes A. B. Piunovskiy, 2012 This invaluable book provides approximately eighty examples illustrating the theory of controlled discrete time Markov processes Except for applications of the theory to real life problems like stock exchange queues gambling optimal search etc the main attention is paid to counter intuitive unexpected properties of optimization problems Such examples illustrate the importance of conditions imposed in the theorems on Markov Decision Processes Many of the examples are based upon examples published earlier in journal articles or textbooks while several other examples are new The aim was to collect them together in one reference book which should be considered as a complement to existing monographs on Markov decision processes The book is self contained and unified in presentation The main theoretical statements and constructions are provided and particular examples can be read independently of others Examples in Markov Decision Processes is an essential source of reference for mathematicians and all those who apply the optimal control theory to practical purposes When studying or using mathematical methods the researcher must understand what can happen if some of the conditions imposed in rigorous theorems are not satisfied Many examples confirming the importance of such conditions were published in different journal articles which are often difficult to find This book brings together examples based upon such sources along with several new ones In addition it indicates the areas where Markov decision processes can be used Active researchers can refer to this book on applicability of mathematical methods and theorems It is also suitable reading for graduate and research students where they will better understand the theory

Dynamic Probabilistic Systems, Volume II Ronald A. Howard, 2013-01-18 This book is an integrated work published in two volumes The first volume treats the basic Markov process and its variants the second semi Markov and decision processes Its intent is to equip readers to formulate analyze and evaluate simple and advanced Markov models of systems ranging from genetics and space engineering to marketing More than a collection of techniques it constitutes a guide to the consistent application of the fundamental principles of probability and linear system theory Author Ronald A Howard Professor of Management Science and Engineering at Stanford University continues his treatment from Volume I with surveys of the discrete and continuous time semi Markov processes continuous time Markov processes and the optimization procedure of dynamic programming The final chapter reviews the preceding material focusing on the decision processes with discussions of decision structure value and policy iteration and examples of infinite duration and transient processes Volume II concludes with an appendix listing the properties of congruent matrix multiplication

Introduction to Dynamic Programming Leon Cooper, Mary W. Cooper, 2016-06-06 Introduction to Dynamic Programming introduces the reader to dynamic programming and presents the underlying mathematical ideas and results as

well as the application of these ideas to various problem areas A large number of solved practical problems and computational examples are included to clarify the way dynamic programming is used to solve problems A consistent notation is applied throughout the text for the expression of quantities such as state variables and decision variables This monograph consists of 10 chapters and opens with an overview of dynamic programming as a particular approach to optimization along with the basic components of any mathematical optimization model The following chapters discuss the application of dynamic programming to variational problems functional equations and the principle of optimality reduction of state dimensionality and approximations and stochastic processes and the calculus of variations The final chapter looks at 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

Dynamic Programming and Markov Processes Applied to an Orange Grove Investment Decision Leon Fattal,1965

Dynamic Programming and Its Applications Martin L. Puterman,2014-05-10 Dynamic Programming and Its Applications provides information pertinent to the theory and application of dynamic programming This book presents the development and future directions for dynamic programming Organized into four parts encompassing 23 chapters this book begins with an overview of recurrence conditions for countable state Markov decision problems which ensure that the optimal average reward exists and satisfies the functional equation of dynamic programming This text then provides an extensive analysis of the theory of successive approximation for Markov decision problems Other chapters consider the computational methods for deterministic finite horizon problems and present a unified and insightful presentation of several foundational questions This book discusses as well the relationship between policy iteration and Newton s method The final chapter deals with the main factors severely limiting the application of dynamic programming in practice This book is a valuable resource for growth theorists economists biologists mathematicians and applied management scientists

[Examples In Markov Decision Processes](#) Alexey B Piunovskiy,2012-09-21 This invaluable book provides approximately eighty examples illustrating the theory of controlled discrete time Markov processes Except for applications of the theory to real life problems like stock exchange queues gambling optimal search etc the main attention is paid to counter intuitive unexpected properties of optimization problems Such examples illustrate the importance of conditions imposed in the theorems on Markov Decision Processes Many of the examples are based upon examples published earlier in journal articles or textbooks while several other examples are new The aim was to collect them together in one reference book which should be considered as a complement to existing monographs on Markov decision processes The book is self contained and unified in presentation The main theoretical statements and constructions are provided and particular examples can be read independently of others Examples in Markov

Decision Processes is an essential source of reference for mathematicians and all those who apply the optimal control theory to practical purposes. When studying or using mathematical methods, the researcher must understand what can happen if some of the conditions imposed in rigorous theorems are not satisfied. Many examples confirming the importance of such conditions were published in different journal articles which are often difficult to find. This book brings together examples based upon such sources along with several new ones. In addition, it indicates the areas where Markov decision processes can be used. Active researchers can refer to this book on applicability of mathematical methods and theorems. It is also suitable reading for graduate and research students where they will better understand the theory.

Markov Processes and Control Theory H. Langer, Volker Nollau, 1989

Optimization Over Time Peter Whittle, 1982

Numerical Methods for Simulation and Optimization of Piecewise Deterministic Markov Processes Benoîte de Saporta, François Dufour, Huilong Zhang, 2016-01-26

Mark H. A. Davis introduced the Piecewise Deterministic Markov Process (PDMP) class of stochastic hybrid models in an article in 1984. Today it is used to model a variety of complex systems in the fields of engineering, economics, management sciences, biology, Internet traffic networks, and many more. Yet despite this, there is very little in the way of literature devoted to the development of numerical methods for PDMPs to solve problems of practical importance or the computational control of PDMPs. This book therefore presents a collection of mathematical tools that have been recently developed to tackle such problems. It begins by doing so through examples in several application domains such as reliability. The second part is devoted to the study and simulation of expectations of functionals of PDMPs. Finally, the third part introduces the development of numerical techniques for optimal control problems such as stopping and impulse control problems.

Numerical Methods for Stochastic Control Problems in Continuous Time Harold Kushner, Paul G. Dupuis, 2013-11-27

Changes in the second edition: The second edition differs from the first in that there is a full development of problems where the variance of the diffusion term and the jump distribution can be controlled. Also, a great deal of new material concerning deterministic problems has been added, including very efficient algorithms for a class of problems of wide current interest. This book is concerned with numerical methods for stochastic control and optimal stochastic control problems. The random process models of the controlled or uncontrolled stochastic systems are either diffusions or jump diffusions. Stochastic control is a very active area of research, and new problem formulations and sometimes surprising applications appear regularly. We have chosen forms of the models which cover the great bulk of the formulations of the continuous time stochastic control problems which have appeared to date. The standard formats are covered, but much emphasis is given to the newer and less well-known formulations. The controlled process might be either stopped or absorbed on leaving a constraint set or upon first hitting a target set, or it might be reflected or projected from the boundary of a constraining set. In some of the more recent applications of the reflecting boundary problem, for example, the so-called heavy traffic approximation problems, the directions of reflection are actually discontinuous. In general, the control might be

representable as a bounded function or it might be of the so called impulsive or singular control types

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