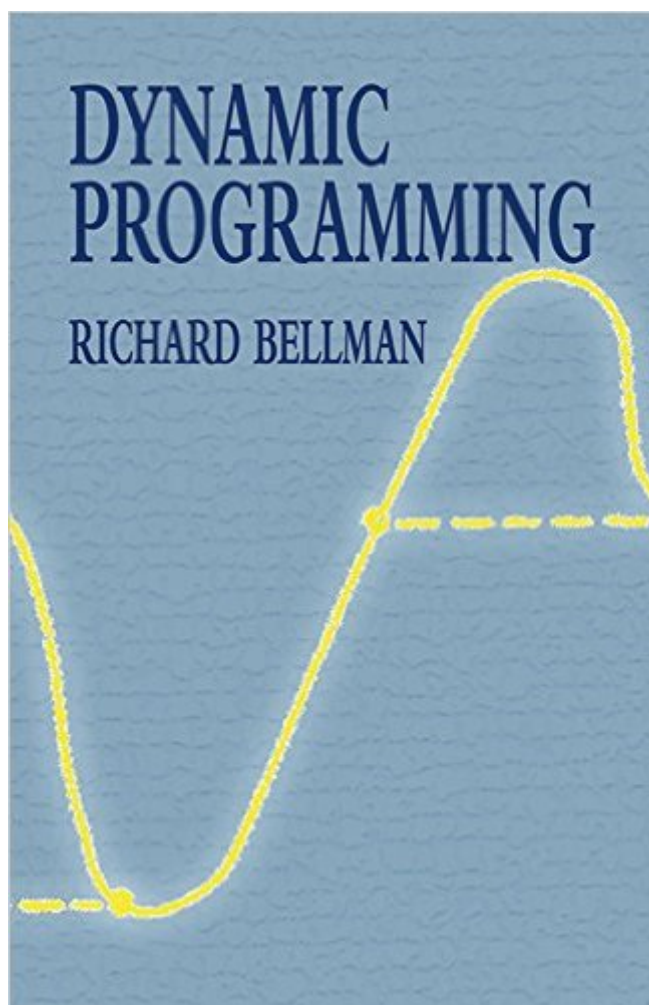


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Dynamic Programming (Dover Books On Computer Science)



Synopsis

An introduction to the mathematical theory of multistage decision processes, this text takes a "functional equation" approach to the discovery of optimum policies. Written by a leading developer of such policies, it presents a series of methods, uniqueness and existence theorems, and examples for solving the relevant equations. The text examines existence and uniqueness theorems, the optimal inventory equation, bottleneck problems in multistage production processes, a new formalism in the calculus of variation, strategies behind multistage games, and Markovian decision processes. Each chapter concludes with a problem set that Eric V. Denardo of Yale University, in his informative new introduction, calls "a rich lode of applications and research topics." 1957 edition. 37 figures.

Book Information

Series: Dover Books on Computer Science

Paperback: 384 pages

Publisher: Dover Publications; Reprint edition (March 4, 2003)

Language: English

ISBN-10: 0486428095

ISBN-13: 978-0486428093

Product Dimensions: 5.5 x 0.8 x 8.5 inches

Shipping Weight: 12 ounces (View shipping rates and policies)

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Customer Reviews

The book is just a classic piece of historical. It is probably not the best book on optimal control available, because of large progress since this seminal work was published, but anyone interested in optimal control should definitely consider spending that little money, just to have it.

It's a classic book on Dynamic Programming by its own creator, Richard Bellman. The mathematical models are always supported by good examples. However, the mathematical formalism is hold and

quite different from what someone can find in the more modern references.

A good classic.

This was a Christmas gift for my son (a PHD student) to be used as research and Kiel as a reference. He loved it and was pleased with the great condition of the book! Would make another purchase without hesitation! Thanks.

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