Dynamic Programming and Optimal Control

DIMITRI P. BERTSEKAS

Dynamic Programming And Optimal Control Vol Ii

Dimitri Bertsekas

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   Dynamic Programming and Optimal Control Dimitri Bertsekas,2012-10-23 This is 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 It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning Among its special features the book 1 provides a unifying framework for sequential decision making 2 treats simultaneously deterministic and stochastic control problems popular in modern control theory and Markovian decision popular in operations research 3 develops the theory of deterministic optimal control problems including the Pontryagin Minimum Principle 4 introduces recent suboptimal control and simulation based approximation techniques neuro dynamic programming which allow the practical application of dynamic programming to complex problems that involve the dual curse of large dimension and lack of an accurate mathematical model 5 provides a comprehensive treatment of infinite horizon problems in the second volume and an introductory treatment in the first volume   *Dynamic Programming and Optimal Control* Dimitri Bertsekas,2012 This is the leading and most up to date textbook on the far ranging algorithmic methododogy 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 It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning Among its special features the book 1 provides a unifying framework for sequential decision making 2 treats simultaneously deterministic and stochastic control problems popular in modern control theory and Markovian decision popular in operations research 3 develops the theory of deterministic optimal control problems including the Pontryagin Minimum Principle 4 introduces recent suboptimal control and simulation based approximation techniques neuro dynamic programming which allow the practical application of dynamic programming to complex problems that involve the dual curse of large dimension and lack of an accurate mathematical model 5 provides a comprehensive treatment of infinite horizon problems in the second volume and an introductory treatment in the first volume The electronic version of the book includes 29 theoretical problems with high quality solutions which enhance the range of coverage of the book   **Reinforcement Learning and Optimal Control**

Dimitri Bertsekas,2019-07-01 This book considers large and challenging multistage decision problems which can be solved in principle by dynamic programming DP but their exact solution is computationally intractable We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance These methods are collectively known by several essentially equivalent names reinforcement learning approximate dynamic programming neuro dynamic programming They have been at the forefront of research for the last 25 years and they underlie among others the recent impressive successes of self learning in the context of games such as chess and Go Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence as it relates to reinforcement learning and simulation based neural network methods One of the aims of the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and or logical foundation This may help researchers and practitioners to find their way through the maze of competing ideas that constitute the current state of the art This book relates to several of our other books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control 4th edition Athena Scientific 2017 Abstract Dynamic Programming 2nd edition Athena Scientific 2018 and Nonlinear Programming Athena Scientific 2016 However the mathematical style of this book is somewhat different While we provide a rigorous albeit short mathematical account of the theory of finite and infinite horizon dynamic programming and some fundamental approximation methods we rely more on intuitive explanations and less on proof based insights Moreover our mathematical requirements are quite modest calculus a minimal use of matrix vector algebra and elementary probability mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations The book illustrates the methodology with many examples and illustrations and uses a gradual expository approach which proceeds along four directions a From exact DP to approximate DP We first discuss exact DP algorithms explain why they may be difficult to implement and then use them as the basis for approximations b From finite horizon to infinite horizon problems We first discuss finite horizon exact and approximate DP methodologies which are intuitive and mathematically simple and then progress to infinite horizon problems c From deterministic to stochastic models We often discuss separately deterministic and stochastic problems since deterministic problems are simpler and offer special advantages for some of our methods d From model based to model free implementations We first discuss model based implementations and then we identify schemes that can be appropriately modified to work with a simulator The book is related and supplemented by the companion research monograph Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 which focuses more closely on several topics related to rollout approximate policy iteration multiagent problems discrete and Bayesian optimization and distributed computation which are either discussed in less detail or not covered at all in the present book The author s website contains

class notes and a series of videolectures and slides from a 2021 course at ASU which address a selection of topics from both books **Dynamic Programming and Optimal Control** Dimitri P. Bertsekas,2005 The leading and most up to date textbook on the far ranging algorithmic methododogy 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 It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning The first volume is oriented towards modeling conceptualization and finite horizon problems but also includes a substantive introduction to infinite horizon problems that is suitable for classroom use The second volume is oriented towards mathematical analysis and computation treats infinite horizon problems extensively and provides an up to date account of approximate large scale dynamic programming and reinforcement learning The text contains many illustrations worked out examples and exercises Publisher s website *Abstract Dynamic Programming* Dimitri Bertsekas,2022-01-01 This is the 3rd edition of a research monograph providing a synthesis of old research on the foundations of dynamic programming DP with the modern theory of approximate DP and new research on semicontractive models It aims at a unified and economical development of the core theory and algorithms of total cost sequential decision problems based on the strong connections of the subject with fixed point theory The analysis focuses on the abstract mapping that underlies DP and defines the mathematical character of the associated problem The discussion centers on two fundamental properties that this mapping may have monotonicity and weighted sup norm contraction It turns out that the nature of the analytical and algorithmic DP theory is determined primarily by the presence or absence of these two properties and the rest of the problem s structure is largely inconsequential New research is focused on two areas 1 The ramifications of these properties in the context of algorithms for approximate DP and 2 The new class of semicontractive models exemplified by stochastic shortest path problems where some but not all policies are contractive The 3rd edition is very similar to the 2nd edition except for the addition of a new chapter Chapter 5 which deals with abstract DP models for sequential minimax problems and zero sum games The book is an excellent supplement to several of our books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control Athena Scientific 2017 Reinforcement Learning and Optimal Control Athena Scientific 2019 and Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 **Dynamic programming and optimal control,vol. 2** Dimitri P. Bertsekas,2000 **The Elements of Joint Learning and Optimization in Operations Management** Xi Chen,Stefanus Jasin,Cong Shi,2022-09-20 This book examines recent developments in Operations Management and focuses on four major application areas dynamic pricing assortment

optimization supply chain and inventory management and healthcare operations Data driven optimization in which real time input of data is being used to simultaneously learn the true underlying model of a system and optimize its performance is becoming increasingly important in the last few years especially with the rise of Big Data   Decision Making under Uncertainty in Financial Markets Jonas Ekblom,2018-09-13 This thesis addresses the topic of decision making under uncertainty with particular focus on financial markets The aim of this research is to support improved decisions in practice and related to this to advance our understanding of financial markets Stochastic optimization provides the tools to determine optimal decisions in uncertain environments and the optimality conditions of these models produce insights into how financial markets work To be more concrete a great deal of financial theory is based on optimality conditions derived from stochastic optimization models Therefore an important part of the development of financial theory is to study stochastic optimization models that step by step better capture the essence of reality This is the motivation behind the focus of this thesis which is to study methods that in relation to prevailing models that underlie financial theory allow additional real world complexities to be properly modeled The overall purpose of this thesis is to develop and evaluate stochastic optimization models that support improved decisions under uncertainty on financial markets The research into stochastic optimization in financial literature has traditionally focused on problem formulations that allow closed form or exact numerical solutions typically through the application of dynamic programming or optimal control The focus in this thesis is on two other optimization methods namely stochastic programming and approximate dynamic programming which open up opportunities to study new classes of financial problems More specifically these optimization methods allow additional and important aspects of many real world problems to be captured This thesis contributes with several insights that are relevant for both financial and stochastic optimization literature First we show that the modeling of several real world aspects traditionally not considered in the literature are important components in a model which supports corporate hedging decisions Specifically we document the importance of modeling term premia a rich asset universe and transaction costs Secondly we provide two methodological contributions to the stochastic programming literature by i highlighting the challenges of realizing improved decisions through more stages in stochastic programming models and ii developing an importance sampling method that can be used to produce high solution quality with few scenarios Finally we design an approximate dynamic programming model that gives close to optimal solutions to the classic and thus far unsolved portfolio choice problem with constant relative risk aversion preferences and transaction costs given many risky assets and a large number of time periods   Mathematical Modeling of Biological Systems, Volume II Andreas Deutsch,Rafael Bravo de la Parra,Rob J. de Boer,Odo Diekmann,Peter Jagers,Eva Kisdi,Mirjam Kretzschmar,Petr Lansky,Hans Metz,2007-10-12 Volume II of this two volume interdisciplinary work is a unified presentation of a broad range of state of the art topics in the rapidly growing field of mathematical modeling in the biological sciences Highlighted throughout are mathematical and

computational apporaches to examine central problems in the life sciences ranging from the organization principles of individual cells to the dynamics of large populations The chapters are thematically organized into the following main areas epidemiology evolution and ecology immunology neural systems and the brain and innovative mathematical methods and education The work will be an excellent reference text for a broad audience of researchers practitioners and advanced students in this rapidly growing field at the intersection of applied mathematics experimental biology and medicine computational biology biochemistry computer science and physics **Information Systems Design and Intelligent Applications** Vikrant Bhateja,Bao Le Nguyen,Nhu Gia Nguyen,Suresh Chandra Satapathy,Dac-Nhuong Le,2018-03-01 The book is a collection of high quality peer reviewed research papers presented at International Conference on Information System Design and Intelligent Applications INDIA 2017 held at Duy Tan University Da Nang Vietnam during 15 17 June 2017 The book covers a wide range of topics of computer science and information technology discipline ranging from image processing database application data mining grid and cloud computing bioinformatics and many others The various intelligent tools like swarm intelligence artificial intelligence evolutionary algorithms bio inspired algorithms have been well applied in different domains for solving various challenging problems *Computational Models, Software Engineering, and Advanced Technologies in Air Transportation: Next Generation Applications* Weigang, Li,Barros, Alexandre de,Romani de Oliveira, Italo,2009-10-31 This book disseminates knowledge on modern information technology applications in air transportation useful to professionals researchers and academicians Provided by publisher **Transient Control of Gasoline Engines** Tielong Shen,Jiangyan Zhang,Xiaohong Jiao,Mingxin Kang,Junichi Kako,Akira Ohata,2015-10-28 Car electronics and digital processing technology have been used to improve the efficiency and performance of engines for decades yet the main focus is still on static or pseudo static mode while the engines loaded in the road vehicles are not always operated at static mode This book describes the behavior of engine dynamics operated at transient mode as a dynamical system and uses advanced control theory to design a real time control strategy that can be used to improve efficiency and emission performance **Proceedings of 2022 Chinese Intelligent Systems Conference** Yingmin Jia,Weicun Zhang,Yongling Fu,Shoujun Zhao,2022-09-24 This book constitutes the proceedings of the 18th Chinese Intelligent Systems Conference CISC 2022 which was held during October 15 16 2022 in Beijing China The 178 papers in these proceedings were carefully reviewed and selected from 185 submissions The papers deal with various topics in the field of intelligent systems and control such as multi agent systems complex networks intelligent robots complex system theory and swarm behavior event triggered control and data driven control robust and adaptive control big data and brain science process control intelligent sensor and detection technology deep learning and learning control guidance navigation and control of aerial vehicles *A Course in Reinforcement Learning: 2nd Edition* Dimitri Bertsekas,2024-12-20 This is the 2nd edition of the textbook used at the author s ASU research oriented course on Reinforcement Learning RL offered in each

of the last six years Its purpose is to give an overview of the RL methodology particularly as it relates to problems of optimal and suboptimal decision and control as well as discrete optimization While in this book mathematical proofs are deemphasized there is considerable related analysis which supports the conclusions and can be found in the author s recent RL and DP books These books also contain additional material on off line training of neural networks on the use of policy gradient methods for approximation in policy space and on aggregation **Computational Probability** Winfried K. Grassmann,2000 Great advances have been made in recent years in the field of computational probability In particular the state of the art as it relates to queuing systems stochastic Petri nets and systems dealing with reliability has benefited significantly from these advances The objective of this book is to make these topics accessible to researchers graduate students and practitioners Great care was taken to make the exposition as clear as possible Every line in the book has been evaluated and changes have been made whenever it was felt that the initial exposition was not clear enough for the intended readership The work of major research scholars in this field comprises the individual chapters of Computational Probability The first chapter describes in nonmathematical terms the challenges in computational probability Chapter 2 describes the methodologies available for obtaining the transition matrices for Markov chains with particular emphasis on stochastic Petri nets Chapter 3 discusses how to find transient probabilities and transient rewards for these Markov chains The next two chapters indicate how to find steady state probabilities for Markov chains with a finite number of states Both direct and iterative methods are described in Chapter 4 Details of these methods are given in Chapter 5 Chapters 6 and 7 deal with infinite state Markov chains which occur frequently in queueing because there are times one does not want to set a bound for all queues Chapter 8 deals with transforms in particular Laplace transforms The work of Ward Whitt and his collaborators who have recently developed a number of numerical methods for Laplace transform inversions is emphasized in this chapter Finally if one wants to optimize a system one way to do the optimization is through Markov decision making described in Chapter 9 Markov modeling has found applications in many areas three of which are described in detail Chapter 10 analyzes discrete time queues Chapter 11 describes networks of queues and Chapter 12 deals with reliability theory *Stochastic Teams, Games, and Control under Information Constraints* Serdar Yüksel,Tamer Başar,2024-06-19 This monograph presents a mathematically rigorous and accessible treatment of the interaction between information decision control and probability in single agent and multi agent systems The book provides a comprehensive and unified theory of information structures for stochastic control stochastic teams stochastic games and networked control systems Part I of the text is concerned with a general mathematical theory of information structures for stochastic teams leading to systematic characterizations and classifications geometric and topological properties implications on existence approximations and relaxations their comparison and regularity of optimal solutions in information Information structures in stochastic games are then considered in Part II and the dependence of equilibrium solutions and behavior on information is demonstrated Part III studies

information design through information theory in networked control systems both linear and nonlinear and discusses optimality and stability criteria Finally Part IV introduces information and signaling games under several solution concepts with applications to prior mismatch cost mismatch and privacy reputation games and jamming This text will be a valuable resource for researchers and graduate students interested in control theory information theory statistics game theory and applied mathematics Readers should be familiar with the basics of linear systems theory stochastic processes and Markov chains   **Applied Optimal Control** A. E. Bryson,2018-05-04 This best selling text focuses on the analysis and design of complicated dynamics systems CHOICE called it a high level concise book that could well be used as a reference by engineers applied mathematicians and undergraduates The format is good the presentation clear the diagrams instructive the examples and problems helpful References and a multiple choice examination are included   *Instrument Engineers' Handbook, Volume Two* Bela G. Liptak,2018-10-08 The latest update to Bela Liptak s acclaimed bible of instrument engineering is now available Retaining the format that made the previous editions bestsellers in their own right the fourth edition of Process Control and Optimization continues the tradition of providing quick and easy access to highly practical information The authors are practicing engineers not theoretical people from academia and their from the trenches advice has been repeatedly tested in real life applications Expanded coverage includes descriptions of overseas manufacturer s products and concepts model based optimization in control theory new major inventions and innovations in control valves and a full chapter devoted to safety With more than 2000 graphs figures and tables this all inclusive encyclopedic volume replaces an entire library with one authoritative reference The fourth edition brings the content of the previous editions completely up to date incorporates the developments of the last decade and broadens the horizons of the work from an American to a global perspective B la G Lipt k speaks on Post Oil Energy Technology on the AT T Tech Channel   Optimal Control and Partial Differential Equations José Luis Menaldi,Edmundo Rofman,Agnes Sulem,2001 This volume contains more than sixty invited papers of international wellknown scientists in the fields where Alain Bensoussan s contributions have been particularly important filtering and control of stochastic systems variationnal problems applications to economy and finance numerical analysis In particular the extended texts of the lectures of Professors Jens Frehse Hitashi Ishii Jacques Louis Lions Sanjoy Mitter Umberto Mosco Bernt Oksendal George Papanicolaou A Shiryaev given in the Conference held in Paris on December 4th 2000 in honor of Professor Alain Bensoussan are included   MATHEMATICAL MODELS OF LIFE SUPPORT SYSTEMS - Volume II Valeri I. Agoshko , Jean-Pierre Puel,2009-10-10 Mathematical Models of Life Support Systems is a component of Encyclopedia of Mathematical Sciences in which is part of the global Encyclopedia of Life Support Systems EOLSS an integrated compendium of twenty one Encyclopedias The Theme is organized into several topics which represent the main scientific areas of the theme The first topic Introduction to Mathematical Modeling discusses the foundations of mathematical modeling and computational experiments which are formed to support new methodologies of scientific

research The succeeding topics are Mathematical Models in Water Sciences Climate Environmental Pollution and Degradation Energy Sciences Food and Agricultural Sciences Population Immunology Medical Sciences and Control of Catastrophic Processes These two volumes are aimed at the following five major target audiences University and College students Educators Professional practitioners Research personnel and Policy analysts managers and decision makers and NGOs

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