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By Dimitri P. Bertsekas

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Course Description Stochastic Control Dimitri P. Bertsekas; Dynamic Programming and Optimal Control, Vol. II, 4th Edition: Approximate Dynamic Programming,

Dynamic Programming and Optimal Control. Vol. 1. By Dimitri P. Bertsekas. Athena Scientific, Belmont, MA, 1995. \$64.00. xi + 387 pp., cloth. ISBN

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establishing the measure-theoretic foundations of dynamic programming and stochastic control. Optimal control; list of convexity topics; Notes

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In the framework of optimal control with a discrete state (Bertsekas 2005), the problem is to find a policy, which minimises the expected value

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