

DYNAMIC PROGRAMMING

Models and Applications



Eric V. Denardo

Dynamic Programming Models And Applications Eric V Denardo

Claire J. Tomlin,Mark R. Greenstreet

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Smoothing, Forecasting and Prediction of Discrete Time Series Robert Goodell Brown, 2004-01-01 Computer application techniques are applied to routine short term forecasting and prediction in this classic of operations research The text begins with a consideration of data sources and sampling intervals progressing to discussions of time series models and probability models An extensive overview of smoothing techniques surveys the mathematical techniques for periodically raising the estimates of coefficients in forecasting problems Sections on forecasting and error measurement and analysis are followed by an exploration of alternatives and the applications of the forecast to specific problems and a treatment of the handling of systems design problems ranges from observed data to decision rules 1963 ed

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