

VOLUME 2 • 4TH EDITION

Dynamic Programming and Optimal Control

APPROXIMATE DYNAMIC PROGRAMMING

Dimitri P. Bertsekas



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Servomechanisms: Bulletin of Automatic and Manual Control Abstracts ,1966 **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 Journal of Dynamic Systems, Measurement, and Control ,2001

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Computer Books and Serials in Print ,1985 *SIAM Journal on Control and Optimization* Society for Industrial and Applied Mathematics,1999 **Subject Guide to Books in Print** ,1996 *U.S. Government Research & Development Reports* ,1970 *Optimal Control and Viscosity Solutions of Hamilton-Jacobi-Bellman Equations* Martino Bardi,Italo Capuzzo-Dolcetta,2009-05-21 The purpose of the present book is to offer an up to date account of the theory of viscosity solutions of first order partial differential equations of Hamilton Jacobi type and its applications to optimal deterministic

control and differential games The theory of viscosity solutions initiated in the early 80 s by the papers of M G Crandall and P L Lions CL81 CL83 M G Crandall L C Evans and P L Lions CEL84 and P L Lions influential monograph L82 provides an extremely convenient PDE framework for dealing with the lack of smoothness of the value functions arising in dynamic optimization problems The leading theme of this book is a description of the implementation of the viscosity solutions approach to a number of significant model problems in op real deterministic control and differential games We have tried to emphasize the advantages offered by this approach in establishing the well posedness of the c responding Hamilton Jacobi equations and to point out its role when combined with various techniques from optimal control theory and nonsmooth analysis in the important issue of feedback synthesis Cumulative Index to Entire IEEE Group Transactions/journals, 1951-1971: Subject Nichigai Asoshiëtsu,1973 Selected Rand Abstracts Rand Corporation,1964 Includes publications previously listed in the supplements to the Index of selected publications of the Rand Corporation Oct 1962 Feb 1963

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