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Dynamic Programming and Optimal Control 4th Edition, Volume II by Dimitri P. Bertsekas Massachusetts Institute of Technology Chapter 4 Noncontractive Total Cost Problems UPDATED/ENLARGED January 8, 2018 This is an updated and enlarged version of Chapter 4 of the author's Dynamic Programming and Optimal Control, Vol. II, 4th Edition, Athena

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Value and Policy Iteration in Optimal Control and Adaptive Dynamic Programming Dimitri P. Bertsekas Abstract—In this paper, we consider discrete-time infinite horizon problems of optimal control to a terminal set of states. These are the problems that are often taken as the starting point for adaptive dynamic programming. Under very general

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Dynamic Programming and Optimal Control 4th Edition, Volume II

Dynamic programming and optimal control. Responsibility Dimitri P. Bertsekas. Edition Fourth edition. Publication Belmont, Mass. : Athena Scientific, [2012-2017] Physical description 2 volumes : illustrations ; 24 cm. Online. Available online At the library. Engineering Library (Terman) Stacks Library has: v.1-2.

Dynamic Programming and Optimal Control - Institute for ...

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Chapter 5: Dynamic programming Chapter 6: Game theory ... As we will see later in §4.4.2, an optimal control ... The control u is constrained by our requiring that $0 \leq u(t) \leq 1$. We continue to model by introducing dynamics for the numbers of workers and the number of queens. The worker population evolves according to

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