

Markov Decision Processes

Definitions; Stationary policies; Value improvement algorithm, Policy improvement algorithm, and linear programming for discounted cost and average cost criteria.

Recent Developments In Markov Decision Processes

Linn I. Sennott



Recent Developments In Markov Decision Processes:

RECENT DEVELOPMENTS IN MARKOV DECISION PROCESSES, 1980 Recent Developments in Markov Decision Processes Based on the Proceedings of an International Conference on Markov Decision Processes L. C. Thomas, 1980

Recent Developments in Markov Decision Processes, 1980 Recent Developments in Markov Decision Processes Roger Hartley, R. Hartley, L. C. Thomas, Douglas John White, University of Manchester. Department of Decision Theory, Institute of Mathematics and Its Applications, 1980 *Markov Decision Processes* Martin L. Puterman, 2014-08-28

The Wiley Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists. This text is unique in bringing together so many results hitherto found only in part in other texts and papers. The text is fairly self-contained, inclusive of some basic mathematical results needed, and provides a rich diet of examples, applications, and exercises. The bibliographical material at the end of each chapter is excellent, not only from a historical perspective but because it is valuable for researchers in acquiring a good perspective of the MDP research potential. Zentralblatt für Mathematik. It is of great value to advanced level students, researchers, and professional practitioners of this field to have now a complete volume with more than 600 pages devoted to this topic. *Markov Decision Processes: Discrete Stochastic Dynamic Programming* represents an up-to-date, unified, and rigorous treatment of theoretical and computational aspects of discrete time Markov decision processes. *Journal of the American Statistical Association* **Markov Decision Processes with Their Applications** Qiying Hu, Wuyi Yue, 2007-09-14. Markov decision processes (MDPs) also called stochastic dynamic programming were first studied in the 1960s. MDPs can be used to model and solve dynamic decision making problems that are multi-period and occur in stochastic circumstances. There are three basic branches in MDPs: discrete time MDPs, continuous time MDPs, and semi-Markov decision processes. Starting from these three branches, many generalized MDPs models have been applied to various practical problems. These models include partially observable MDPs, adaptive MDPs, MDPs in stochastic environments, and MDPs with multiple objectives, constraints, or imprecise parameters. *Markov Decision Processes With Their Applications* examines MDPs and their applications in the optimal control of discrete event systems, DESs, optimal replacement, and optimal allocations in sequential online auctions. The book presents four main topics that are used to study optimal control problems: a new methodology for MDPs with discounted total reward criterion, transformation of continuous time MDPs and semi-Markov decision processes into a discrete time MDPs model, thereby simplifying the application of MDPs in stochastic environments, which greatly extends the area where MDPs can be applied, applications of MDPs in optimal control of discrete event systems, optimal replacement, and optimal allocation in sequential online auctions. This book is intended for researchers, mathematicians, advanced graduate students, and engineers who are interested in optimal control.

operation research communications manufacturing economics and electronic commerce **Proceedings of the Seventh Conference on Probability Theory** Marius Iosifescu, Șerban Grigorescu, Tiberiu Postelnicu, 2020-05-18 No detailed description available for Proceedings of the Seventh Conference on Probability Theory **Recent developments in Markov decision processes : based on the proceedings of an Internat. Conference on Markov Decision Processes, org. jointly by the Dep. of Decision Theory of the Univ. of Manchester ..., held at the Univ. of Manchester on July 17-19, 1978** Roger Hartley, 1980 **Stochastic Models in Operations Research: Stochastic optimization** Daniel P. Heyman, Matthew J. Sobel, 2004-01-01 This two volume set of texts explores the central facts and ideas of stochastic processes illustrating their use in models based on applied and theoretical investigations They demonstrate the interdependence of three areas of study that usually receive separate treatments stochastic processes operating characteristics of stochastic systems and stochastic optimization Comprehensive in its scope they emphasize the practical importance intellectual stimulation and mathematical elegance of stochastic models and are intended primarily as graduate level texts Decision Making: Recent Developments and Worldwide Applications Stelios H. Zanakis, Georgios Doukidis, Constantin Zopounidis, 2013-04-17 This chapter describes a study conducted at the Swinburne University of Technology in Australia in their School of Business The study was to explore the applicability of a judgment analytic decision support system to the assessment of the likelihood of an applicant being selected for admission to the School's Graduate Certificate in Business Administration GCBA program The likelihood of a program administrator selecting a particular applicant is directly linked to the assessment of the likelihood of that applicant's success in the GCBA program The purpose of this study in effect was to analyze the administrative judgment process in assessment of an applicant's likelihood of success in the program THE PROCESS OF HUMAN JUDGMENT Human judgment is a process through which an individual uses social information to make decisions The social information is obtained from an individual's environment and is interpreted through the individual's cognitive image of the environment The cognitive image provides a representation of the environment based on past experiences and training and essentially predisposes the person to respond to social information in predictable ways An individual's policies or beliefs about the environment represent these patterns Human judgments are based then upon one's interpretation of available information They are probability statements about one's environment and how one reacts to it This condition leads to the human judgment process being inherently limited It is fundamentally a covert process It is seldom possible for an individual to accurately describe his or her judgment process accurately **Handbook of Markov Decision Processes** Eugene A. Feinberg, Adam Shwartz, 2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the respective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts of Section 1.2

Most chapters should be accessible by graduate or advanced undergraduate students in fields of operations research, electrical engineering, and computer science.

1.1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes, also known under several other names including sequential stochastic optimization, discrete time stochastic control, and stochastic dynamic programming, studies sequential optimization of discrete time stochastic systems. The basic object is a discrete time stochastic system whose transition mechanism can be controlled over time. Each control policy defines the stochastic process and values of objective functions associated with this process. The goal is to select a good control policy. In real life decisions that humans and computers make on all levels usually have two types of impacts: i) they cost or save time, money, or other resources, or they bring revenues as well; as ii) they have an impact on the future by influencing the dynamics. In many situations, decisions with the largest immediate profit may not be good in view of future events. MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation.

Advances in Econometrics: Volume 2 Christopher A. Sims, 1996-03-07 This 1994 two volume set of articles reflects the state of research in theoretical and applied econometrics. The topics covered include time series methods, semiparametric methods, seasonality, financial economics, model solution techniques, economic development, and labour economics.

Markov Decision Processes and Stochastic Positional Games Dmitrii Lozovanu, Stefan Wolfgang Pickl, 2024-01-12 This book presents recent findings and results concerning the solutions of especially finite state space Markov decision problems and determining Nash equilibria for related stochastic games with average and total expected discounted reward payoffs. In addition, it focuses on a new class of stochastic games, stochastic positional games, that extend and generalize the classic deterministic positional games. It presents new algorithmic results on the suitable implementation of quasi-monotonic programming techniques. Moreover, the book presents applications of positional games within a class of multi-objective discrete control problems and hierarchical control problems on networks. Given its scope, the book will benefit all researchers and graduate students who are interested in Markov theory, control theory, optimization, and games.

Stochastic Dynamic Programming and the Control of Queueing Systems Linn I. Sennott, 2009-09-25 A path-breaking account of Markov decision processes theory and computation. This book's clear presentation of theory, numerous chapter-end problems, and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates. Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals, management scientists, engineers, and others.

Stochastic Dynamic Programming and the Control of Queueing Systems presents the theory of optimization under the finite horizon, infinite horizon, discounted, and average cost criteria. It then shows how optimal rules of operation policies for each criterion may be numerically determined. A great wealth of examples from the application area of the control of queueing systems is presented. Nine numerical

programs for the computation of optimal policies are fully explicated The Pascal source code for the programs is available for viewing and downloading on the Wiley Web site at www.wiley.com/products/subject/mathematics The site contains a link to the author's own Web site and is also a place where readers may discuss developments on the programs or other aspects of the material The source files are also available via ftp at ftp://ftp.wiley.com/public/sci_tech_med/stochastic Stochastic Dynamic Programming and the Control of Queueing Systems features Path breaking advances in Markov decision process techniques brought together for the first time in book form A theorem proof format proofs may be omitted without loss of continuity Development of a unified method for the computation of optimal rules of system operation Numerous examples drawn mainly from the control of queueing systems Detailed discussions of nine numerical programs Helpful chapter end problems Appendices with complete treatment of background material **Naval Research Logistics Quarterly**, 1981

Continuous-Time Markov Decision Processes Alexey Piunovskiy, Yi Zhang, 2020-11-09 This book offers a systematic and rigorous treatment of continuous time Markov decision processes covering both theory and possible applications to queueing systems epidemiology finance and other fields Unlike most books on the subject much attention is paid to problems with functional constraints and the realizability of strategies Three major methods of investigations are presented based on dynamic programming linear programming and reduction to discrete time problems Although the main focus is on models with total discounted or undiscounted cost criteria models with average cost criteria and with impulsive controls are also discussed in depth The book is self contained A separate chapter is devoted to Markov pure jump processes and the appendices collect the requisite background on real analysis and applied probability All the statements in the main text are proved in detail Researchers and graduate students in applied probability operational research statistics and engineering will find this monograph interesting useful and valuable **A First Course in Stochastic Models** Henk C. Tijms, 2003-07-22 The field of applied probability has changed profoundly in the past twenty years The development of computational methods has greatly contributed to a better understanding of the theory A First Course in Stochastic Models provides a self contained introduction to the theory and applications of stochastic models Emphasis is placed on establishing the theoretical foundations of the subject thereby providing a framework in which the applications can be understood Without this solid basis in theory no applications can be solved Provides an introduction to the use of stochastic models through an integrated presentation of theory algorithms and applications Incorporates recent developments in computational probability Includes a wide range of examples that illustrate the models and make the methods of solution clear Features an abundance of motivating exercises that help the student learn how to apply the theory Accessible to anyone with a basic knowledge of probability A First Course in Stochastic Models is suitable for senior undergraduate and graduate students from computer science engineering statistics operations research and any other discipline where stochastic modelling takes place It stands out amongst other textbooks on the subject because of its integrated presentation of theory algorithms and applications

Optimization of Stochastic Discrete Systems and Control on Complex Networks Dmitrii Lozovanu, Stefan Pickl, 2014-11-27

This book presents the latest findings on stochastic dynamic programming models and on solving optimal control problems in networks. It includes the authors' new findings on determining the optimal solution of discrete optimal control problems in networks and on solving game variants of Markov decision problems in the context of computational networks. First, the book studies the finite state space of Markov processes and reviews the existing methods and algorithms for determining the main characteristics in Markov chains before proposing new approaches based on dynamic programming and combinatorial methods. Chapter two is dedicated to infinite horizon stochastic discrete optimal control models and Markov decision problems with average and expected total discounted optimization criteria, while Chapter three develops a special game theoretical approach to Markov decision processes and stochastic discrete optimal control problems. In closing, the book's final chapter is devoted to finite horizon stochastic control problems and Markov decision processes. The algorithms developed represent a valuable contribution to the important field of computational network theory.

Recent Advances in Reinforcement Learning Sertan Girgin, Manuel Loth, Rémi Munos, Philippe Preux, Daniil Ryabko, 2008-12. This book constitutes revised and selected papers of the 8th European Workshop on Reinforcement Learning (EWRL 2008) which took place in Villeneuve d'Ascq, France, during June 30–July 3, 2008. The 21 papers presented were carefully reviewed and selected from 61 submissions. They are dedicated to the field of and current researches in reinforcement learning.

Multicriteria and Optimization Models for Risk, Reliability, and Maintenance Decision Analysis Adiel Teixeira de Almeida, Love Ekenberg, Philip Scarf, Enrico Zio, Ming J. Zuo, 2022-06-28. This book considers a broad range of areas from decision making methods applied in the contexts of Risk, Reliability, and Maintenance (RRM). Intended primarily as an update of the 2015 book *Multicriteria and Multiobjective Models for Risk, Reliability, and Maintenance Decision Analysis*, this edited work provides an integration of applied probability and decision making. Within applied probability, it primarily includes decision analysis and reliability theory amongst other topics closely related to risk analysis and maintenance. In decision making, it includes multicriteria decision making aiding MCDM. A methods and optimization models. Within MCDM, in addition to decision analysis, some of the topics related to mathematical programming areas are considered, such as multiobjective linear programming, multiobjective nonlinear programming, game theory, and negotiations, and multiobjective optimization. Methods related to these topics have been applied to the context of RRM. In MCDA, several other methods are considered, such as outranking methods, rough sets, and constructive approaches. The book addresses an innovative treatment of decision making in RRM, improving the integration of fundamental concepts from both areas of RRM and decision making. This is accomplished by presenting current research developments in decision making on RRM. Some pitfalls of decision models on practical applications on RRM are discussed, and new approaches for overcoming those drawbacks are presented.

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