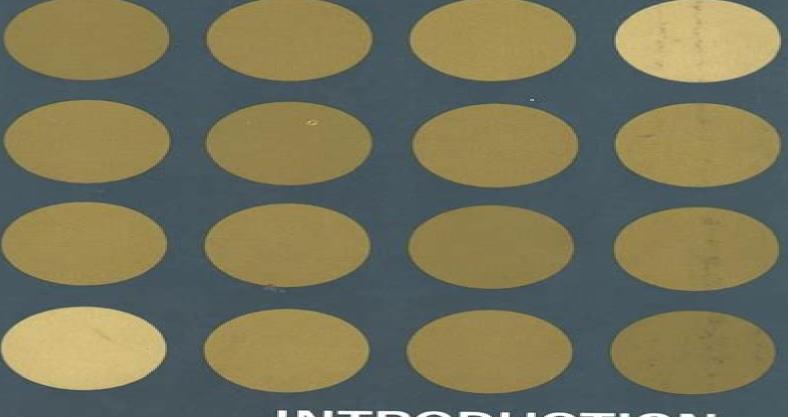
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disciplines Markov design processes mathematical programming simulation and statistics to demonstrate how to successfully model and solve a wide range of real life problems using the techniques of approximate dynamic programming ADP The reader is introduced to the three curses of dimensionality that impact complex problems and is also shown how the post decision state variable allows for the use of classical algorithmic strategies from operations research to treat complex stochastic optimization problems Designed as an introduction and assuming no prior training in dynamic programming of any form Approximate Dynamic Programming contains dozens of algorithms that are intended to serve as a starting point in the design of practical solutions for real problems. The book provides detailed coverage of implementation challenges including modeling complex sequential decision processes under uncertainty identifying robust policies designing and estimating value function approximations choosing effective stepsize rules and resolving convergence issues With a focus on modeling and algorithms in conjunction with the language of mainstream operations research artificial intelligence and control theory Approximate Dynamic Programming Models complex high dimensional problems in a natural and practical way which draws on years of industrial projects Introduces and emphasizes the power of estimating a value function around the post decision state allowing solution algorithms to be broken down into three fundamental steps classical simulation classical optimization and classical statistics Presents a thorough discussion of recursive estimation including fundamental theory and a number of issues that arise in the development of practical algorithms Offers a variety of methods for approximating dynamic programs that have appeared in previous literature but that have never been presented in the coherent format of a book Motivated by examples from modern day operations research Approximate Dynamic Programming is an accessible introduction to dynamic modeling and is also a valuable guide for the development of high quality solutions to problems that exist in operations research and engineering The clear and precise presentation of the material makes this an appropriate text for advanced undergraduate and beginning graduate courses while also serving as a reference for researchers and practitioners A companion Web site is available for readers which includes additional exercises solutions to exercises and data sets to reinforce the book s main concepts Programs ,1962 *Introduction to Scientific Programming and Simulation Using R,* Second Edition Owen Jones, Robert Maillardet, Andrew Robinson, 2014-06-12 Learn How to Program Stochastic Models Highly recommended the best selling first edition of Introduction to Scientific Programming and Simulation Using R was lauded as an excellent easy to read introduction with extensive examples and exercises This second edition continues to introduce scientific programming and stochastic modelling in a clear practical and thorough way Readers learn programming by experimenting with the provided R code and data The book s four parts teach Core knowledge of R and programming concepts How to think about mathematics from a numerical point of view including the application of these concepts to root finding numerical integration and optimisation Essentials of probability random variables and expectation required to understand simulation Stochastic modelling and simulation including random number generation and Monte Carlo

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