

# Non-Serial Dynamic Programming

The statement of the nonserial (NSPD) unconstrained dynamic programming problem is:

$$\min_{X} f(X) = \min_{X} \sum_{i \in T} f_i(X^i)$$

where  $X = \{x_1, x_2, ..., x_n\}$  is a set of discrete variables,  $S_{x_j}$  being the

definition set of the  $v_{X'} \subset X (|S_{x_j}| = \sigma_{x_j})$ ,  $T = \{1, 2, ..., t\}$ , and

The function f(x) is called the objective function, and the functions f<sub>i</sub>(X<sup>i</sup>) are the components of the objective function.

# **Nonserial Dynamic Programming**

**Ian Pickup** 

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