Markov Decision Processes

Discrete Stochastic Dynamic Programming

MARTIN L. PUTERMAN

Markov Decision Processes Discrete Stochastic Dynamic Programming

Daniel Hernández-Hernández,J. Adolfo Minjárez-Sosa

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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 fur 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** L. M. Puterman,2005   **Simulation-Based Algorithms for Markov Decision Processes** Hyeong Soo Chang,Jiaqiao Hu,Michael C. Fu,Steven I. Marcus,2013-02-26 Markov decision process MDP models are widely used for modeling sequential decision making problems that arise in engineering economics computer science and the social sciences Many real world problems modeled by MDPs have huge state and or action spaces giving an opening to the curse of dimensionality and so making practical solution of the resulting models intractable In other cases the system of interest is too complex to allow explicit specification of some of the MDP model parameters but simulation samples are readily available e g for random transitions and costs For these settings various sampling and population based algorithms have been developed to overcome the difficulties of computing an optimal solution in terms of a policy and or value function Specific approaches include adaptive sampling evolutionary policy iteration evolutionary random policy search and model reference adaptive search This substantially enlarged new edition reflects the latest developments in novel algorithms and their underpinning theories and presents an updated account of the topics that have emerged since the publication of the first edition Includes innovative material on MDPs both in constrained settings and with uncertain transition properties game theoretic method for solving MDPs theories for developing roll out based algorithms and details of approximation stochastic annealing a population based on line simulation based algorithm The self contained approach of this book will appeal not only to researchers in MDPs stochastic modeling and control and simulation but will be a valuable source of tuition and reference for students of control and operations research   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 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 **Optimization, Control, and Applications of Stochastic Systems** Daniel Hernández-Hernández,J. Adolfo Minjárez-Sosa,2012-08-15 This volume provides a general overview of discrete and continuous time Markov control processes and stochastic games along with a look at the range of applications of stochastic control and some of its recent theoretical developments These topics include various aspects of dynamic programming approximation algorithms and infinite dimensional linear programming In all the work comprises 18 carefully selected papers written by experts in their respective fields Optimization Control and Applications of Stochastic Systems will be a valuable resource for all practitioners researchers and professionals in applied mathematics and operations research who work in the areas of stochastic control mathematical finance queueing theory and inventory systems It may also serve as a supplemental text for graduate courses in optimal control and dynamic games

Markov Decision Processes with Applications to Finance Nicole Bäuerle,Ulrich Rieder,2011-06-06 The theory of Markov decision processes focuses on controlled Markov chains in discrete time The authors establish the theory for general state and action spaces and at the same time show its application by means of numerous examples mostly taken from the fields of finance and operations research By using a structural approach many technicalities concerning measure theory are avoided They cover problems with finite and infinite horizons as well as partially observable Markov decision processes piecewise deterministic Markov decision processes and stopping problems The book presents Markov decision processes in action and includes various state of the art applications with a particular view towards finance It is useful for upper level undergraduates Master s students and researchers in both applied probability and finance and provides exercises without solutions *Markov Decision Processes in Practice* Richard J. Boucherie,Nico M. van Dijk,2017-03-10 This book presents classical Markov Decision Processes MDP for real life applications and optimization MDP allows users to develop and

formally support approximate and simple decision rules and this book showcases state of the art applications in which MDP was key to the solution approach The book is divided into six parts Part 1 is devoted to the state of the art theoretical foundation of MDP including approximate methods such as policy improvement successive approximation and infinite state spaces as well as an instructive chapter on Approximate Dynamic Programming It then continues with five parts of specific and non exhaustive application areas Part 2 covers MDP healthcare applications which includes different screening procedures appointment scheduling ambulance scheduling and blood management Part 3 explores MDP modeling within transportation This ranges from public to private transportation from airports and traffic lights to car parking or charging your electric car Part 4 contains three chapters that illustrates the structure of approximate policies for production or manufacturing structures In Part 5 communications is highlighted as an important application area for MDP It includes Gittins indices down to earth call centers and wireless sensor networks Finally Part 6 is dedicated to financial modeling offering an instructive review to account for financial portfolios and derivatives under proportional transactional costs The MDP applications in this book illustrate a variety of both standard and non standard aspects of MDP modeling and its practical use This book should appeal to readers for practitioning academic research and educational purposes with a background in among others operations research mathematics computer science and industrial engineering **A First Course in Stochastic Models** Henk C. Tijms,2003-04-18 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 resear ch 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   Supply-Chain Optimization, Part II ,2007-11-28 Inspired by the leading authority in the field the Centre for Process Systems Engineering at Imperial College London this book includes theoretical developments algorithms methodologies and tools in process systems engineering and applications from the chemical energy molecular biomedical and other areas It spans a whole range of length scales seen in manufacturing industries from molecular and nanoscale phenomena to enterprise wide optimization and control As such this will appeal to a

broad readership since the topic applies not only to all technical processes but also due to the interdisciplinary expertise required to solve the challenge The ultimate reference work for years to come *Decision Theory and Multi-Agent Planning* Giacomo Della Riccia,Didier Dubois,Rudolf Kruse,Hans-Joachim Lenz,2007-05-03 The work presents a modern unified view on decision support and planning by considering its basics like preferences belief possibility and probability as well as utilities These features together are immanent for software agents to believe the user that the agents are intelligent

Modeling, Control and Optimization of Complex Systems Weibo Gong,Leyuan Shi,2012-12-06 Modeling Control And Optimization Of Complex Systems is a collection of contributions from leading international researchers in the fields of dynamic systems control theory and modeling These papers were presented at the Symposium on Modeling and Optimization of Complex Systems in honor of Larry Yu Chi Ho in June 2001 They include exciting research topics such as modeling of complex systems power control in ad hoc wireless networks adaptive control using multiple models constrained control linear quadratic control discrete events Markov decision processes and reinforcement learning optimal control for discrete event and hybrid systems optimal representation and visualization of multivariate data and functions in low dimensional spaces

Modeling, Simulation and Optimization of Complex Processes HPSC 2018 Hans Georg Bock,Willi Jäger,Ekaterina Kostina,Hoang Xuan Phu,2020-12-01 This proceedings volume highlights a selection of papers presented at the 7th International Conference on High Performance Scientific Computing which took place in Hanoi Vietnam during March 19 23 2018 The conference has been organized by the Institute of Mathematics of the Vietnam Academy of Science and Technology the Interdisciplinary Center for Scientific Computing IWR of Heidelberg University and the Vietnam Institute for Advanced Study in Mathematics The contributions cover a broad interdisciplinary spectrum of scientific computing and showcase recent advances in theory methods and practical applications Subjects covered include numerical simulation methods for optimization and control machine learning parallel computing and software development as well as the applications of scientific computing in mechanical engineering airspace engineering environmental physics decision making hydrogeology material science and electric circuits Modern Applied U-Statistics Jeanne Kowalski,Xin M. Tu,2008-02-13 A timely and applied approach to the newly discovered methods and applications of U statistics Built on years of collaborative research and academic experience Modern Applied U Statistics successfully presents a thorough introduction to the theory of U statistics using in depth examples and applications that address contemporary areas of study including biomedical and psychosocial research Utilizing a learn by example approach this book provides an accessible yet in depth treatment of U statistics as well as addresses key concepts in asymptotic theory by integrating translational and cross disciplinary research The authors begin with an introduction of the essential and theoretical foundations of U statistics such as the notion of convergence in probability and distribution basic convergence results stochastic Os inference theory generalized estimating equations as well as the definition and asymptotic properties of U statistics With an emphasis on nonparametric applications

when and where applicable the authors then build upon this established foundation in order to equip readers with the knowledge needed to understand the modern day extensions of U statistics that are explored in subsequent chapters Additional topical coverage includes Longitudinal data modeling with missing data Parametric and distribution free mixed effect and structural equation models A new multi response based regression framework for non parametric statistics such as the product moment correlation Kendall s tau and Mann Whitney Wilcoxon rank tests A new class of U statistic based estimating equations UBEE for dependent responses Motivating examples in depth illustrations of statistical and model building concepts and an extensive discussion of longitudinal study designs strengthen the real world utility and comprehension of this book An accompanying Web site features SAS and S Plus program codes software applications and additional study data Modern Applied U Statistics accommodates second and third year students of biostatistics at the graduate level and also serves as an excellent self study for practitioners in the fields of bioinformatics and psychosocial research   Reinforcement Learning Marco Wiering,Martijn van Otterlo,2012-03-05 Reinforcement learning encompasses both a science of adaptive behavior of rational beings in uncertain environments and a computational methodology for finding optimal behaviors for challenging problems in control optimization and adaptive behavior of intelligent agents As a field reinforcement learning has progressed tremendously in the past decade The main goal of this book is to present an up to date series of survey articles on the main contemporary sub fields of reinforcement learning This includes surveys on partially observable environments hierarchical task decompositions relational knowledge representation and predictive state representations Furthermore topics such as transfer evolutionary methods and continuous spaces in reinforcement learning are surveyed In addition several chapters review reinforcement learning methods in robotics in games and in computational neuroscience In total seventeen different subfields are presented by mostly young experts in those areas and together they truly represent a state of the art of current reinforcement learning research Marco Wiering works at the artificial intelligence department of the University of Groningen in the Netherlands He has published extensively on various reinforcement learning topics Martijn van Otterlo works in the cognitive artificial intelligence group at the Radboud University Nijmegen in The Netherlands He has mainly focused on expressive knowledge representation in reinforcement learning settings   Embedded Computer Systems: Architectures, Modeling, and Simulation Dionisios N. Pnevmatikatos,Maxime Pelcat,Matthias Jung,2019-08-09 This book constitutes the refereed proceedings of the 19th International Conference on Embedded Computer Systems Architectures Modeling and Simulation SAMOS 2019 held in Pythagorion Samos Greece in July 2019 The 21 regular papers presented were carefully reviewed and selected from 55 submissions The papers are organized in topical sections on system design space exploration deep learning optimization system security multi many core scheduling system energy and heat management many core communication and electronic system level design and verification In addition there are 13 papers from three special sessions which were organized on topics of current interest

insights from negative results machine learning implementations and European projects   **Handbook of Healthcare Analytics** Tinglong Dai,Sridhar Tayur,2018-08-10 How can analytics scholars and healthcare professionals access the most exciting and important healthcare topics and tools for the 21st century Editors Tinglong Dai and Sridhar Tayur aided by a team of internationally acclaimed experts have curated this timely volume to help newcomers and seasoned researchers alike to rapidly comprehend a diverse set of thrusts and tools in this rapidly growing cross disciplinary field The Handbook covers a wide range of macro meso and micro level thrusts such as market design competing interests global health personalized medicine residential care and concierge medicine among others and structures what has been a highly fragmented research area into a coherent scientific discipline The handbook also provides an easy to comprehend introduction to five essential research tools Markov decision process game theory and information economics queueing games econometric methods and data science by illustrating their uses and applicability on examples from diverse healthcare settings thus connecting tools with thrusts The primary audience of the Handbook includes analytics scholars interested in healthcare and healthcare practitioners interested in analytics This Handbook Instills analytics scholars with a way of thinking that incorporates behavioral incentive and policy considerations in various healthcare settings This change in perspective a shift in gaze away from narrow local and one off operational improvement efforts that do not replicate scale or remain sustainable can lead to new knowledge and innovative solutions that healthcare has been seeking so desperately Facilitates collaboration between healthcare experts and analytics scholar to frame and tackle their pressing concerns through appropriate modern mathematical tools designed for this very purpose The handbook is designed to be accessible to the independent reader and it may be used in a variety of settings from a short lecture series on specific topics to a semester long course   **Frontiers of Dynamic Games** Leon A. Petrosyan,Vladimir V. Mazalov,Nikolay A. Zenkevich,2019-09-25 This book is devoted to game theory and its applications to environmental problems economics and management It collects contributions originating from the 12th International Conference on Game Theory and Management 2018 GTM2018 held at Saint Petersburg State University Russia from 27 to 29 June 2018   Symbolic and Quantitative Approaches to Reasoning with Uncertainty Gabriele Kern-Isberner,Zoran Ognjanović,2019-09-04 This book constitutes the refereed proceedings of the 15th European Conference on Symbolic and Quantitative Approaches to Reasoning with Uncertainty ECSQARU 2019 held in Belgrade Serbia in September 2019 The 41 full papers presented together with 3 abstracts of invited talks inn this volume were carefully reviewed and selected from 62 submissions The papers are organized in topical sections named Argumentation Belief Functions Conditional Default and Analogical Reasoning Learning and Decision Making Precise and Imprecise Probabilities and Uncertain Reasoning for Applications   **Energy 4.0** Gulshan Sharma,Pitshou N. Bokoro,Sudeep Tanwar,2025-06-02 The text provides insight into renewable technologies and their challenges in terms of design efficiency implementation and solutions to mitigate the problem of energy crisis It will help the readers to understand the role of the fourth industrial

revolution technologies in developing user friendly economic and implementable solutions to mitigate the present and future energy crisis through cleaner and renewable technologies Discusses electric energy transportation systems electricity distribution systems demand response metering smart grids and cyber security Covers electric vehicles vehicle to grid technologies charging while driving technology for future roads and highways and autonomous mobile robots Presents data driven modeling forecasting and optimization techniques of power and energy systems Illustrates energy storage technologies energy efficient systems power conversion topologies and related control techniques Explains the design of control algorithms for solar systems and the design of efficient energy management for solar power The text is primarily written for senior undergraduates graduate students and academic researchers in the fields of electrical engineering electronics and communications engineering energy environmental engineering computer science and engineering

Three Decades of Progress in Control Sciences Xiaoming Hu,Ulf Jonsson,Bo Wahlberg,Bijoy Ghosh,2010-10-29 In this edited collection we commemorate the 60th birthday of Prof Christopher Byrnes and the retirement of Prof Anders Lindquist from the Chair of Optimization and Systems Theory at KTH These papers were presented in part at a 2009 workshop in KTH Stockholm honoring the lifetime contributions of Professors Byrnes and Lindquist in various fields of applied mathematics

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