

1. Record Nr.	UNINA9910144693203321
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Titolo	Markov decision processes : discrete stochastic dynamic programming // Martin L. Puterman
Pubbl/distr/stampa	New York : , : John Wiley & Sons, , 2005
ISBN	9786612307782 9781118625873 1118625870 9781282307780 1282307789 9780470316887 0470316888 9780470317723 0470317728
Descrizione fisica	1 online resource (680 pages)
Collana	Wiley series in probability and mathematical statistics. Applied probability and statistics section
Soggetti	Dynamic programming Markov processes Statistical decision
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	1. Introduction -- 2. Model Formulation -- 3. Examples -- 4. Finite-Horizon Markov Decision Processes -- 5. Infinite-Horizon Models: Foundations -- 6. Discounted Markov Decision Problems -- 7. The Expected Total-Reward Criterion -- 8. Average Reward and Related Criteria -- 9. The Average Reward Criterion-Multichain and Communicating Models -- 10. Sensitive Discount Optimality -- 11. Continuous-Time Models -- Appendix A. Markov Chains -- Appendix B. Semicontinuous Functions -- Appendix C. Normed Linear Spaces -- Appendix D. Linear Programming.
Sommario/riassunto	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
