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Nota di contenuto	<p>""Markov Decision Processes""; ""Contents""; ""Preface""; ""1. Introduction""; ""1.1. The Sequential Decision Model""; ""1.2. Inventory Management""; ""1.3. Bus Engine Replacement""; ""1.4. Highway Pavement Maintenance""; ""1.5. Communication Models""; ""1.6. Mate Desertion in Cooper's Hawks""; ""1.7. So Who's Counting""; ""Historical Background""; ""2. Model Formulation""; ""2.1. Problem Definition and Notation""; ""2.1.1. Decision Epochs and Periods""; ""2.1.2. State and Action Sets""; ""2.1.3. Rewards and Transition Probabilities""; ""2.1.4. Decision Rules""; ""2.1.5. Policics""</p> <p>""2.1.6. Induced Stochastic Processes, Conditional Probabilities, and Expectations""""2.2. A One-Period Markov Decision Problem""; ""2.3. Technical Considerations""; ""2.3.1. The Role of Model Assumptions""; ""2.3.2. The Borel Model""; ""Bibliographic Remarks""; ""Problems""; ""3. Examples""; ""3.1. A Two-State Markov Decision Process""; ""3.2. Single-Product Stochastic Inventory Control""; ""3.2.1. Model Formulation""; ""3.2.2. A Numerical Example""; ""3.3. Deterministic</p>

Dynamic Programs"; "3.3.1. Problem Formulation"; "3.3.2. Shortest Route and Critical Path Models"; "3.3.3. Sequential Allocation Models"; "3.3.4. Constrained Maximum Likelihood Estimation"; "3.4. Optimal Stopping"; "3.4.1. Problem Formulation"; "3.4.2. Selling an Asset"; "3.4.3. The Secretary Problem"; "3.4.4. Exercising an Option"; "3.5. Controlled Discrete-Time Dynamic Systems"; "3.5.1. Model Formulation"; "3.5.2. The Inventory Control Model Revisited"; "3.5.3. Economic Growth Models"; "3.5.4. Linear Quadratic Control"; "3.6. Bandit Models"; "3.6.1. Markov Decision Problem Formulation"; "3.6.2. Applications"; "3.6.3. Modifications"; "3.7. Discrete-Time Queueing Systems"; "3.7.1. Admission Control"; "3.7.2. Service Rate Control"; "Bibliographic Remarks"; "Problems"; "4. Finite-Horizon Markov Decision Processes"; "4.1. Optimality Criteria"; "4.1.1. Some Preliminaries"; "4.1.2. The Expected Total Reward Criteria"; "4.1.3. Optimal Policies"; "4.2. Finite-Horizon Policy Evaluation"; "4.3. Optimality Equations and the Principle of Optimality"; "4.4. Optimality of Deterministic Markov Policies"; "4.5. Backward Induction"; "4.6. Examples"; "4.6.1. The Stochastic Inventory Model"; "4.6.2. Routing Problems"; "4.6.3. The Sequential Allocation Model"; "4.6.4. The Secretary Problem"; "4.7. Optimality of Monotone Policies"; "4.7.1. Structured Policies"; "4.7.2. Superadditive Functions"; "4.7.3. Optimality of Monotone Policies"; "4.7.4. A Price Determination Model"; "4.7.5. An Equipment Replacement Model"; "4.7.6. Monotone Backward Induction"; "Bibliographic Remarks"; "Problems"; "5. Infinite-Horizon Models: Foundations"; "5.1. The Value of a Policy"; "5.2. The Expected Total Reward Criterion"; "5.3. The Expected Total Discounted Reward Criterion"

Sommario/riassunto

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