

1. Record Nr.	UNINA9910785135103321
Autore	Sniedovich Moshe <1945->
Titolo	Dynamic programming : foundations and principles / / Moshe Sniedovich
Pubbl/distr/stampa	Boca Raton : , : CRC Press, , 2010
ISBN	0-429-11620-9 1-282-90218-0 9786612902185 1-4200-1463-3
Edizione	[2nd ed.]
Descrizione fisica	1 online resource (616 p.)
Collana	Pure and applied mathematics
Disciplina	519.7/03
Soggetti	Dynamic programming Programming (Mathematics)
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.
Nota di contenuto	Front cover; Preface (first edition); List of Figures; List of Tables; Contents; Chapter 1. Introduction; Chapter 2. Fundamentals; Chapter 3. Multistage Decision Model; Chapter 4. Dynamic Programming - An Outline; Chapter 5. Solution Methods; Chapter 6. Successive Approximation Methods; Chapter 7. Optimal Policies; Chapter 8. The Curse of Dimensionality; Chapter 9. The Rest Is Mathematics and Experience; Chapter 10. Refinements; Chapter 11. The State; Chapter 12. Parametric Schemes; Chapter 13. The Principle of Optimality; Chapter 14. Forward Decomposition; Chapter 15. Push! Chapter 16. What Then Is Dynamic Programming? Appendix A. Contraction Mapping; Appendix B. Fractional Programming; Appendix C. Composite Concave Programming; Appendix D. The Principle of Optimality in Stochastic Processes; Appendix E. The Corridor Method; Bibliography; Back cover
Sommario/riassunto	Focusing on the modeling and solution of deterministic multistage decision problems, this book looks at dynamic programming as a problem-solving optimization method. With over 400 useful references, this edition discusses the dynamic programming analysis of a problem, illustrates the rationale behind this analysis, and clarifies the

theoretical grounds that justify the rationale. It also explains the meaning and role of the concept of state in dynamic programming, examines the purpose and function of the principle of optimality, and outlines solution strategies for problems defiant of conventi
