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Sommario/riassunto

A path-breaking account of Markov decision processes-theory and computationThis book's clear presentation of theory, numerous chapter-end problems, and development of a unified method for the computation of optimal policies in both discrete and continuous time make it an excellent course text for graduate students and advanced undergraduates. Its comprehensive coverage of important recent advances in stochastic dynamic programming makes it a valuable working resource for operations research professionals, management scientists, engineers, and others.Stochastic Dynamic Programmi