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Autore	COPLESTOM, Frederick
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Autore	Sniedovich Moshe <1945->
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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