



Dynamic Optimization

By Karl Hinderer

Springer-Verlag Gmbh Jan 2017, 2017. Taschenbuch. Condition: Neu. Neuware - This book explores discrete-time dynamic optimization and provides a detailed introduction to both deterministic and stochastic models. Covering problems with finite and infinite horizon, as well as Markov renewal programs, Bayesian control models and partially observable processes, the book focuses on the precise modelling of applications in a variety of areas, including operations research, computer science, mathematics, statistics, engineering, economics and finance. Dynamic Optimization is a carefully presented textbook which starts with discrete-time deterministic dynamic optimization problems, providing readers with the tools for sequential decision-making, before proceeding to the more complicated stochastic models. The authors present complete and simple proofs and illustrate the main results with numerous examples and exercises (without solutions). With relevant material covered in four appendices, this book is completely self-contained. 527 pp. Englisch.

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