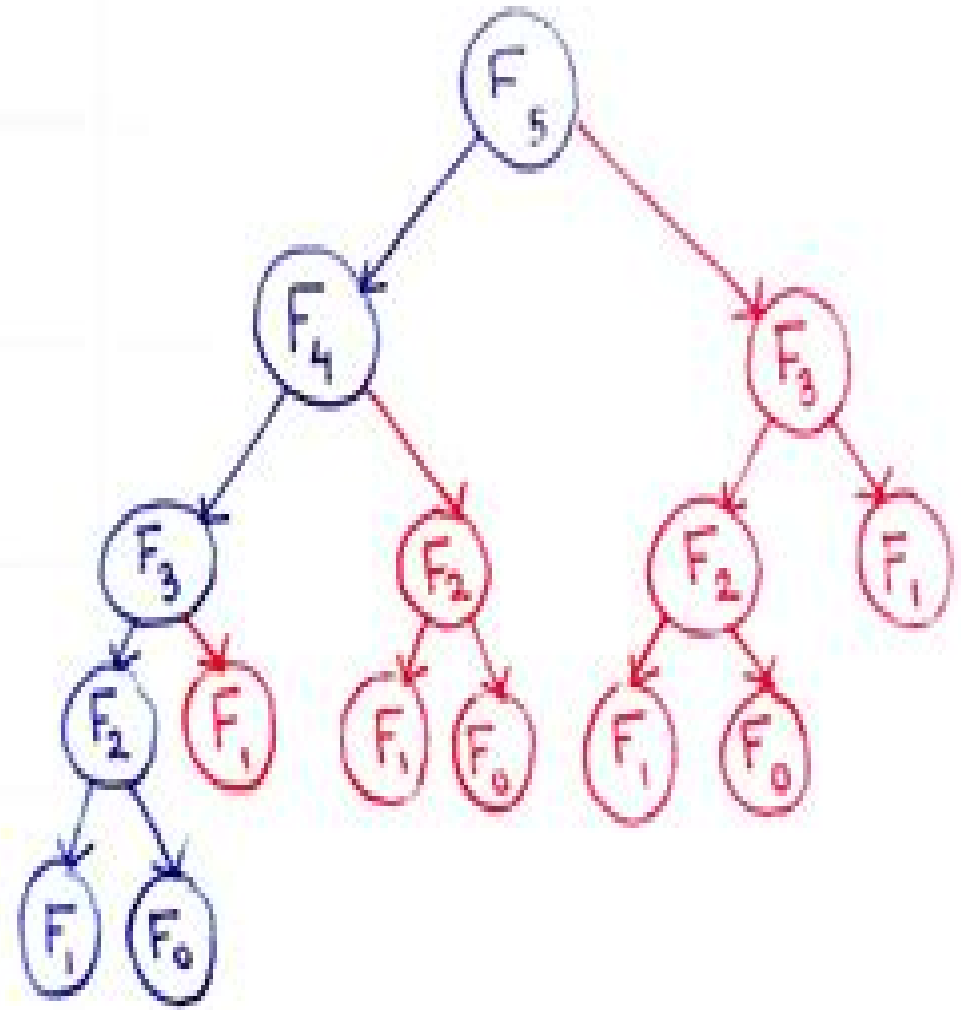


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Introduction to Dynamic Programming Leon Cooper, Mary W. Cooper, 2016-06-06 *Introduction to Dynamic Programming* introduces the reader to dynamic programming and presents the underlying mathematical ideas and results as well as the application of these ideas to various problem areas A large number of solved practical problems and computational examples are included to clarify the way dynamic programming is used to solve problems A consistent notation is applied throughout the text for the expression of quantities such as state variables and decision variables This monograph consists of 10 chapters and opens with an overview of dynamic programming as a particular approach to optimization along with the basic components of any mathematical optimization model The following chapters discuss the application of dynamic programming to variational problems functional equations and the principle of optimality reduction of state dimensionality and approximations and stochastic processes and the calculus of variations The final chapter looks at several actual applications of dynamic programming to practical problems such as animal feedlot optimization and optimal scheduling of excess cash investment This book should be suitable for self study or for use as a text in a one semester course on dynamic programming at the senior or first year graduate level for students of mathematics statistics operations research economics business industrial engineering or other engineering fields

Dynamic Programming Art Lew, Holger Mauch, 2006-10-09 This book provides a practical introduction to computationally solving discrete optimization problems using dynamic programming From the examples presented readers should more easily be able to formulate dynamic programming solutions to their own problems

of interest We also provide and describe the design implementation and use of a software tool that has been used to numerically solve all of the problems presented earlier in the book

Applied Dynamic Programming for Optimization of Dynamical Systems Rush D. Robinett III, David G. Wilson, G. Richard Eisler, John E. Hurtado, 2005-01-01 Based on the results of over 10 years of research and development by the authors this book presents a broad cross section of dynamic programming DP techniques applied to the optimization of dynamical systems The main goal of the research effort was to develop a robust path planning trajectory optimization tool that did not require an initial guess The goal was partially met with a combination of DP and homotopy algorithms DP algorithms are presented here with a theoretical development and their successful application to variety of practical engineering problems is emphasized

Nonlinear and Dynamic Programming S. Dano, 2012-12-06 This book is intended to provide an introductory text of Nonlinear and Dynamic Programming for students of managerial economics and operations research The author also hopes that engineers business executives managers and others responsible for planning of industrial operations may find it useful as a guide to the problems and methods treated with a view to practical applications The book may be considered as a sequel to the author's Linear Programming in Industry 1960 4th revised and enlarged edition 1974 but it can be used independently by readers familiar with the elements of linear programming models and techniques The two volumes constitute an introduction to the methods of mathematical programming and their application to industrial optimization problems The author feels that the vast and ever increasing literature on mathematical programming has not rendered an introductory exposition superfluous The general student often tends to feel somewhat lost if he goes straight to the special literature he will be better equipped for tackling real problems and using computer systems if he has acquired some previous training in constructing small scale programming models and applying standard algorithms for solving them by hand The book is intended to provide this kind of training keeping the mathematics at the necessary minimum The text contains numerous exercises The reader should work out these problems for himself and check with the answers given at the end of the book The text is based on lectures given at the University of Copenhagen

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Iterative Dynamic Programming Rein Luus, 2019-09-17 Dynamic programming is a powerful method for solving optimization problems but has a number of drawbacks that limit its use to solving problems of very low dimension To overcome these limitations author Rein Luus suggested using it in an iterative fashion Although this method required vast computer resources modifications to his original scheme

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