Dynamic Programming and Optimal Control

APPROXIMATE DYNAMIC PROGRAMMING

Dimitri P. Bertsekas

Dynamic Programming And Optimal Control Vol Ii 4th Edition Approximate Dynamic Programming

Haoran Zhang,Quan Zhou

Dynamic Programming And Optimal Control Vol Ii 4th Edition Approximate Dynamic Programming:

Reinforcement Learning and Optimal Control Dimitri Bertsekas,2019-07-01 This book considers large and challenging multistage decision problems which can be solved in principle by dynamic programming DP but their exact solution is computationally intractable We discuss solution methods that rely on approximations to produce suboptimal policies with adequate performance These methods are collectively known by several essentially equivalent names reinforcement learning approximate dynamic programming neuro dynamic programming They have been at the forefront of research for the last 25 years and they underlie among others the recent impressive successes of self learning in the context of games such as chess and Go Our subject has benefited greatly from the interplay of ideas from optimal control and from artificial intelligence as it relates to reinforcement learning and simulation based neural network methods One of the aims of the book is to explore the common boundary between these two fields and to form a bridge that is accessible by workers with background in either field Another aim is to organize coherently the broad mosaic of methods that have proved successful in practice while having a solid theoretical and or logical foundation This may help researchers and practitioners to find their way through the maze of competing ideas that constitute the current state of the art This book relates to several of our other books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control 4th edition Athena Scientific 2017 Abstract Dynamic Programming 2nd edition Athena Scientific 2018 and Nonlinear Programming Athena Scientific 2016 However the mathematical style of this book is somewhat different While we provide a rigorous albeit short mathematical account of the theory of finite and infinite horizon dynamic programming and some fundamental approximation methods we rely more on intuitive explanations and less on proof based insights Moreover our mathematical requirements are quite modest calculus a minimal use of matrix vector algebra and elementary probability mathematically complicated arguments involving laws of large numbers and stochastic convergence are bypassed in favor of intuitive explanations The book illustrates the methodology with many examples and illustrations and uses a gradual expository approach which proceeds along four directions a From exact DP to approximate DP We first discuss exact DP algorithms explain why they may be difficult to implement and then use them as the basis for approximations b From finite horizon to infinite horizon problems We first discuss finite horizon exact and approximate DP methodologies which are intuitive and mathematically simple and then progress to infinite horizon problems c From deterministic to stochastic models We often discuss separately deterministic and stochastic problems since deterministic problems are simpler and offer special advantages for some of our methods d From model based to model free implementations We first discuss model based implementations and then we identify schemes that can be appropriately modified to work with a simulator The book is related and supplemented by the companion research monograph Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 which focuses more closely on several topics related to rollout approximate policy iteration multiagent problems discrete and

Bayesian optimization and distributed computation which are either discussed in less detail or not covered at all in the present book The author s website contains class notes and a series of videolectures and slides from a 2021 course at ASU which address a selection of topics from both books **Dynamic Programming and Optimal Control** Dimitri P. Bertsekas,2005 The leading and most up to date textbook on the far ranging algorithmic methododogy of Dynamic Programming which can be used for optimal control Markovian decision problems planning and sequential decision making under uncertainty and discrete combinatorial optimization The treatment focuses on basic unifying themes and conceptual foundations It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning The first volume is oriented towards modeling conceptualization and finite horizon problems but also includes a substantive introduction to infinite horizon problems that is suitable for classroom use The second volume is oriented towards mathematical analysis and computation treats infinite horizon problems extensively and provides an up to date account of approximate large scale dynamic programming and reinforcement learning The text contains many illustrations worked out examples and exercises Publisher s website *Abstract Dynamic Programming* Dimitri Bertsekas,2022-01-01 This is the 3rd edition of a research monograph providing a synthesis of old research on the foundations of dynamic programming DP with the modern theory of approximate DP and new research on semicontractive models It aims at a unified and economical development of the core theory and algorithms of total cost sequential decision problems based on the strong connections of the subject with fixed point theory The analysis focuses on the abstract mapping that underlies DP and defines the mathematical character of the associated problem The discussion centers on two fundamental properties that this mapping may have monotonicity and weighted sup norm contraction It turns out that the nature of the analytical and algorithmic DP theory is determined primarily by the presence or absence of these two properties and the rest of the problem s structure is largely inconsequential New research is focused on two areas 1 The ramifications of these properties in the context of algorithms for approximate DP and 2 The new class of semicontractive models exemplified by stochastic shortest path problems where some but not all policies are contractive The 3rd edition is very similar to the 2nd edition except for the addition of a new chapter Chapter 5 which deals with abstract DP models for sequential minimax problems and zero sum games The book is an excellent supplement to several of our books Neuro Dynamic Programming Athena Scientific 1996 Dynamic Programming and Optimal Control Athena Scientific 2017 Reinforcement Learning and Optimal Control Athena Scientific 2019 and Rollout Policy Iteration and Distributed Reinforcement Learning Athena Scientific 2020 **A Course in Reinforcement Learning** Dimitri Bertsekas,2023-06-21 These lecture notes were prepared for use in the 2023 ASU research oriented course on Reinforcement Learning RL that I

have offered in each of the last five years Their purpose is to give an overview of the RL methodology particularly as it relates to problems of optimal and suboptimal decision and control as well as discrete optimization There are two major methodological RL approaches approximation in value space where we approximate in some way the optimal value function and approximation in policy space whereby we construct a generally suboptimal policy by using optimization over a suitably restricted class of policies The lecture notes focus primarily on approximation in value space with limited coverage of approximation in policy space However they are structured so that they can be easily supplemented by an instructor who wishes to go into approximation in policy space in greater detail using any of a number of available sources including the author s 2019 RL book While in these notes we deemphasize mathematical proofs there is considerable related analysis which supports our conclusions and can be found in the author s recent RL and DP books These books also contain additional material on off line training of neural networks on the use of policy gradient methods for approximation in policy space and on aggregation   Rollout, Policy Iteration, and Distributed Reinforcement Learning Dimitri Bertsekas,2021-08-20 The purpose of this book is to develop in greater depth some of the methods from the author s Reinforcement Learning and Optimal Control recently published textbook Athena Scientific 2019 In particular we present new research relating to systems involving multiple agents partitioned architectures and distributed asynchronous computation We pay special attention to the contexts of dynamic programming policy iteration and control theory model predictive control We also discuss in some detail the application of the methodology to challenging discrete combinatorial optimization problems such as routing scheduling assignment and mixed integer programming including the use of neural network approximations within these contexts The book focuses on the fundamental idea of policy iteration i e start from some policy and successively generate one or more improved policies If just one improved policy is generated this is called rollout which based on broad and consistent computational experience appears to be one of the most versatile and reliable of all reinforcement learning methods In this book rollout algorithms are developed for both discrete deterministic and stochastic DP problems and the development of distributed implementations in both multiagent and multiprocessor settings aiming to take advantage of parallelism Approximate policy iteration is more ambitious than rollout but it is a strictly off line method and it is generally far more computationally intensive This motivates the use of parallel and distributed computation One of the purposes of the monograph is to discuss distributed possibly asynchronous methods that relate to rollout and policy iteration both in the context of an exact and an approximate implementation involving neural networks or other approximation architectures Much of the new research is inspired by the remarkable AlphaZero chess program where policy iteration value and policy networks approximate lookahead minimization and parallel computation all play an important role   *Portfolio Construction and Analytics* Frank J. Fabozzi,Dessislava A. Pachamanova,2016-03-23 A detailed multi disciplinary approach to investment analytics Portfolio Construction and Analytics provides an up to date understanding of the analytic investment process for

students and professionals alike With complete and detailed coverage of portfolio analytics and modeling methods this book is unique in its multi disciplinary approach Investment analytics involves the input of a variety of areas and this guide provides the perspective of data management modeling software resources and investment strategy to give you a truly comprehensive understanding of how today s firms approach the process Real world examples provide insight into analytics performed with vendor software and references to analytics performed with open source software will prove useful to both students and practitioners Portfolio analytics refers to all of the methods used to screen model track and evaluate investments Big data regulatory change and increasing risk is forcing a need for a more coherent approach to all aspects of investment analytics and this book provides the strong foundation and critical skills you need Master the fundamental modeling concepts and widely used analytics Learn the latest trends in risk metrics modeling and investment strategies Get up to speed on the vendor and open source software most commonly used Gain a multi angle perspective on portfolio analytics at today s firms Identifying investment opportunities keeping portfolios aligned with investment objectives and monitoring risk and performance are all major functions of an investment firm that relies heavily on analytics output This reliance will only increase in the face of market changes and increased regulatory pressure and practitioners need a deep understanding of the latest methods and models used to build a robust investment strategy Portfolio Construction and Analytics is an invaluable resource for portfolio management in any capacity __Big Data and Electric Mobility__ Haoran Zhang,Quan Zhou,2025-03-31 This book details how to assess electric mobility characteristics within electric vehicles discussing energy management methods automated systems and the enormous potential of data resources mined from software navigation systems and connectivity Big Data and Electric Mobility presents methods to mine data specifically for electric vehicles to comprehend their performance and to present opportunities to develop data driven technological advancements Including contributions from experts across the world the book will look at topics such as human mobile behavior battery charging and health powertrain simulation energy management and multiphysics constrained optimal charging The book will be key reading for researchers and engineers in the fields of automotive engineering electrical engineering and data mining __Computer Mathematics, Series II__ Geoffrey Knight,1969 General numerical and symbolic analysis Elementary algebra Calculus Difference differential and integral equations Abstracts mathematics Probability and statistics Optimization mathematical programming operations research Mathematical communication theory information theory Mathematical systems and control theory Mathematical logic and switching theory automata *Dynamic Programming and Optimal Control* Dimitri P. Bertsekas,2017 he first volume is oriented towards modeling conceptualization and finite horizon problems but also includes a substantive introduction to infinite horizon problems that is suitable for classroom use The second volume is oriented towards mathematical analysis and computation treats infinite horizon problems extensively and provides an up to date account of approximate large scale dynamic programming and

reinforcement learning The text contains many illustrations worked out examples and exercises **Dynamic programming and optimal control,vol. 2** Dimitri P. Bertsekas,2000 Dynamic Programming and Optimal Control: Discounted problems - theory Dimitri P. Bertsekas,2017 he first volume is oriented towards modeling conceptualization and finite horizon problems but also includes a substantive introduction to infinite horizon problems that is suitable for classroom use The second volume is oriented towards mathematical analysis and computation treats infinite horizon problems extensively and provides an up to date account of approximate large scale dynamic programming and reinforcement learning The text contains many illustrations worked out examples and exercises *Journal of Dynamic Systems, Measurement, and Control* ,1976 American Book Publishing Record Cumulative, 1950-1977 R.R. Bowker Company. Department of Bibliography,1978 Handbook of Learning and Approximate Dynamic Programming Jennie Si,Andrew G. Barto,Warren B. Powell,Don Wunsch,2004-08-02 A complete resource to Approximate Dynamic Programming ADP including on line simulation code Provides a tutorial that readers can use to start implementing the learning algorithms provided in the book Includes ideas directions and recent results on current research issues and addresses applications where ADP has been successfully implemented The contributors are leading researchers in the field **American Book Publishing Record** ,1973 **Optimal Control** Frank L. Lewis,Draguna Vrabie,Vassilis L. Syrmos,2012-02-01 A NEW EDITION OF THE CLASSIC TEXT ON OPTIMAL CONTROL THEORY As a superb introductory text and an indispensable reference this new edition of Optimal Control will serve the needs of both the professional engineer and the advanced student in mechanical electrical and aerospace engineering Its coverage encompasses all the fundamental topics as well as the major changes that have occurred in recent years An abundance of computer simulations using MATLAB and relevant Toolboxes is included to give the reader the actual experience of applying the theory to real world situations Major topics covered include Static Optimization Optimal Control of Discrete Time Systems Optimal Control of Continuous Time Systems The Tracking Problem and Other LQR Extensions Final Time Free and Constrained Input Control Dynamic Programming Optimal Control for Polynomial Systems Output Feedback and Structured Control Robustness and Multivariable Frequency Domain Techniques Differential Games Reinforcement Learning and Optimal Adaptive Control **Subject Guide to Books in Print** ,1983 Adaptive Dynamic Programming with Applications in Optimal Control Derong Liu,Qinglai Wei,Ding Wang,Xiong Yang,Hongliang Li,2017-01-04 This book covers the most recent developments in adaptive dynamic programming ADP The text begins with a thorough background review of ADP making sure that readers are sufficiently familiar with the fundamentals In the core of the book the authors address first discrete and then continuous time systems Coverage of discrete time systems starts with a more general form of value iteration to demonstrate its convergence optimality and stability with complete and thorough theoretical analysis A more realistic form of value iteration is studied where value function approximations are assumed to have finite errors Adaptive Dynamic Programming also details another avenue of the ADP approach policy iteration Both

basic and generalized forms of policy iteration based ADP are studied with complete and thorough theoretical analysis in terms of convergence optimality stability and error bounds Among continuous time systems the control of affine and nonaffine nonlinear systems is studied using the ADP approach which is then extended to other branches of control theory including decentralized control robust and guaranteed cost control and game theory In the last part of the book the real world significance of ADP theory is presented focusing on three application examples developed from the authors work renewable energy scheduling for smart power grids coal gasification processes and water gas shift reactions Researchers studying intelligent control methods and practitioners looking to apply them in the chemical process and power supply industries will find much to interest them in this thorough treatment of an advanced approach to control **Science Abstracts** ,1965 **Proceedings of the 2000 Congress on Evolutionary Computation** Institute of Electrical and Electronics Engineers,2000 These volumes contain the proceedings of the 2000 Congress on Evolutionary Computation The papers address genetic programming evolutionary optimization the evolution of neural networks evolutionary robotics data mining with evolutionary algorithms bio inspired hardware and more

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