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Adaptive Markov Control Processes (Paperback)

By Onesimo Hernandez-Lerma

Springer-Verlag New York Inc., United States, 2013. Paperback. Condition: New. Language: English . Brand New Book. This book is concerned with a class of discrete-time stochastic control processes known as controlled Markov processes (CMP s), also known as Markov decision processes or Markov dynamic programs. Starting in the mid-1950s with Richard Bellman, many contributions to CMP s have been made, and applications to engineering, statistics and operations research, among other areas, have also been developed. The purpose of this book is to present some recent developments on the theory of adaptive CMP s, i. e. , CMP s that depend on unknown parameters. Thus at each decision time, the controller or decision-maker must estimate the true parameter values, and then adapt the control actions to the estimated values. We do not intend to describe all aspects of stochastic adaptive control; rather, the selection of material reflects our own research interests. The prerequisite for this book is a knowledge of real analysis and probability theory at the level of, say, Ash (1972) or Royden (1968), but no previous knowledge of control or decision processes is required. The presentation, on the other hand, is meant to be self-contained, in the sense that whenever a result...



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