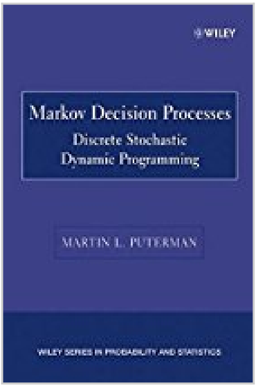

Markov Decision Processes: Discrete Stochastic Dynamic Programming

By Martin L. Puterman

Markov Decision Processes: Discrete Stochastic Dynamic Programming By Martin L. Puterman

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Editorial Review

From the Publisher
An up-to-date, unified and rigorous treatment of theoretical, computational and applied research on Markov decision process models. Concentrates on infinite-horizon discrete-time models. Discusses arbitrary state spaces, finite-horizon and continuous-time discrete-state models. Also covers modified policy iteration, multichain models with average reward criterion and sensitive optimality. Features a wealth of figures which illustrate examples and an extensive bibliography.

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About the Author
Martin L. Puterman, PhD, is Advisory Board Professor of Operations and Director of the Centre for Operations Excellence at The University of British Columbia in Vancouver, Canada.

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