



Introduction to Stochastic Dynamic Programming (Probability and Mathematical Statistics)

By Sheldon Ross



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This book presents the basic theory and examines the scope of applications of stochastic dynamic programming. The mathematical prerequisites for this text are relatively few. No prior knowledge of dynamic programming is assumed and only a moderate familiarity with probability, including the use of conditional expectation, is necessary.



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Editorial Review

About the Author

Sheldon M. Ross is a professor in the Department of Industrial Engineering and Operations Research at the University of Southern California. He received his Ph.D. in statistics at Stanford University in 1968. He has published many technical articles and textbooks in the areas of statistics and applied probability. Among his texts are *A First Course in Probability*, *Introduction to Probability Models*, *Stochastic Processes*, and *Introductory Statistics*. Professor Ross is the founding and continuing editor of the journal *Probability in the Engineering and Informational Sciences*. He is a Fellow of the Institute of Mathematical Statistics, and a recipient of the Humboldt US Senior Scientist Award.

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