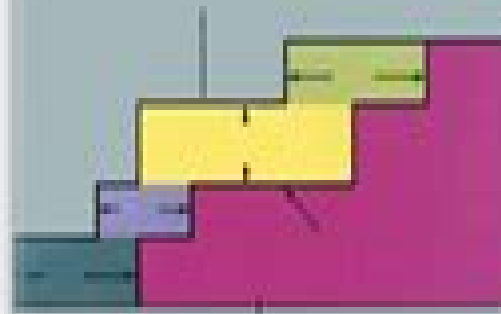


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Simulation-Based Algorithms for Markov Decision Processes Hyeong Soo Chang,Jiaqiao Hu,Michael C. Fu,Steven I. Marcus,2013-02-26 Markov decision process MDP models are widely used for modeling sequential decision making problems that arise in engineering economics computer science and the social sciences Many real world problems modeled by MDPs have huge state and or action spaces giving an opening to the curse of dimensionality and so making practical solution of the resulting models intractable In other cases the system of interest is too complex to allow explicit specification of some of the MDP model parameters but simulation samples are readily available e g for random transitions and costs For these settings various sampling and population based algorithms have been developed to overcome the difficulties of computing an optimal solution in terms of a policy and or value function Specific approaches include adaptive sampling evolutionary policy iteration evolutionary random policy search and model reference adaptive search This substantially enlarged new edition reflects the latest developments in novel algorithms and their underpinning theories and presents an updated account of the topics that have emerged since the publication of the first edition Includes innovative material on MDPs both in constrained settings and with uncertain transition properties game theoretic method for solving MDPs theories for developing roll out based algorithms and details of approximation stochastic annealing a population based on line simulation based algorithm The self contained approach of this book will appeal not only to researchers in MDPs stochastic modeling and control and simulation but will be a valuable source of tuition and reference for students of control and operations research **A Guide to Simulation** Paul Bratley,Bennet L. Fox,Linus E. Schrage,2011-06-28 Changes and additions are sprinkled throughout Among the significant new features are Markov chain simulation Sections 1 3 2 6 3 6 4 3 5 4 5 and 5 5 gradient estimation Sections 1 6 2 5 and 4 9 better handling of asynchronous observations Sections 3 3 and 3 6 radically updated treatment of indirect estimation Section 3 3 new section on standardized time series Section 3 8 better way to generate random integers Section 6 7 1 and fractions Appendix L program UNIFL thirty seven new problems plus improvements of old problems Helpful comments by Peter Glynn Barry Nelson Lee Schruben and Pierre Trudeau stimulated several changes Our new random integer routine extends ideas of Aarni Perko Our new random fraction routine implements Pierre L Ecuyer s recommended composite generator and provides seeds to produce disjoint streams We thank Springer Verlag and its late editor Walter

Kaufmann Bihler for inviting us to update the book for its second edition Working with them has been a pleasure Denise St Michel again contributed invaluable text editing assistance Preface to the First Edition Simulation means driving a model of a system with suitable inputs and observing the corresponding outputs It is widely applied in engineering in business and in the physical and social sciences Introduction to the Mathematics of Operations Research with Mathematica® Kevin J. Hastings, 2018-10-24 The breadth of information about operations research and the overwhelming size of previous sources on the subject make it a difficult topic for non specialists to grasp Fortunately Introduction to the Mathematics of Operations Research with Mathematica Second Edition delivers a concise analysis that benefits professionals in operations research and related fields in statistics management applied mathematics and finance The second edition retains the character of the earlier version while incorporating developments in the sphere of operations research technology and mathematics pedagogy Covering the topics crucial to applied mathematics it examines graph theory linear programming stochastic processes and dynamic programming This self contained text includes an accompanying electronic version and a package of useful commands The electronic version is in the form of Mathematica notebooks enabling you to devise edit and execute reexecute commands increasing your level of comprehension and problem solving Mathematica sharpens the impact of this book by allowing you to conveniently carry out graph algorithms experiment with large powers of adjacency matrices in order to check the path counting theorem and Markov chains construct feasible regions of linear programming problems and use the dictionary method to solve these problems You can also create simulators for Markov chains Poisson processes and Brownian motions in Mathematica increasing your understanding of the defining conditions of these processes Among many other benefits Mathematica also promotes recursive solutions for problems related to first passage times and absorption probabilities General Technical Report SE ,1991 **Proceedings of the 1991 Symposium on Systems Analysis in Forest Resources** ,1991 A stochastic model is presented to generate daily values of precipitation solar radiation maximum temperature and minimum temperature Precipitation is modeled by a Markov chain exponential model Solar radiation maximum and minimum temperature are modeled using a multivariate generating model conditioned on the wet or dry state of the day and time period The model is formulated such that outputs can be used in simulation exercises to test the effect of changing climatic conditions on forest ecosystem processes

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