Introduction to Dynamic Programming: International Series in Modern Applied Mathematics and Computer Science, Volume 1 (Pergamon International Library ... Technology, Engineering & Social Studies)

Leon Cooper, Mary W. Cooper

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Organized into 10 chapters, this book begins with an overview of the fundamental components of any mathematical optimization model. This text then presents the details of the application of dynamic programming to variational problems. Other chapters consider the application of dynamic programming to inventory theory, Markov processes, chemical engineering, optimal control theory, calculus of variations, and economics. This book discusses as well the approach to problem solving that is typical of dynamic programming. The final chapter deals with a number of actual applications of dynamic programming to practical problems.

This book is a valuable resource for .graduate level students of mathematics, economics, statistics, business, operations research, industrial engineering, or other engineering fields.

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