



Simulation-based Algorithms for Markov Decision Processes (Communications and Control Engineering)

Hyeong Soo Chang, Michael C. Fu, Jiaqiao Hu, Steven I. Marcus

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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. This book brings the state-of-the-art research together for the first time. It provides practical modeling methods for many real-world problems with high dimensionality or complexity which have not hitherto been treatable with Markov decision processes.

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