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Notes On Discrete Time Stochastic Dynamic Programming

Proof. See Stokey-Lucas, P. 62. Rmk: Notice That The Value Function Is The Expected Discounted Present Value Of The Optimal Plan, i.e. $V(x_0, z_0) = E_0 \sum_{T=0}^{\infty} \beta^T u(x_T, g_T(x_T, z_T))$. Corollary: If $C(x_t, z_t)$ Is Convex And $U(\cdot)$ And $F(\cdot)$ Are Strictly Concave In C_t , Then $G_t(x_t)$ Mar 7th, 2024

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Analysis Of Discrete-time Stochastic Petri Nets

1 Analysis Of Discrete-time Stochastic Petri Nets W.M.P. Van Der Aalst 1,2, K.M. Van Hee 1,3, And H.A. Reijers 1,3
1 Eindhoven University Of Technology, Department Of Mathematics And Computing Science, P.O. Box 513, NL-5600 MB, Eindhoven, The Netherlands 2 Eindhoven University Of Technology, Department Of Mathematics And Computing Science, P.O. Box 513, NL-5600 MB, Eindhoven, The Netherlands 3 Eindhoven University Of Technology, Department Of Mathematics And Computing Science, P.O. Box 513, NL-5600 MB, Eindhoven, The Netherlands Dep Apr 13th, 2024

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