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论文

MARKOV DECISION PROGRAMMING-THE FIRST PASSAGE MODEL WITH DENUMERABLE STATE SPACE

LIU Jianyong, LIU Ke

Institute of Applied Mathematics,Academia Sinica,Beijing 100080,China

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摘要 In this paper, we discuss MDP with discrete time parameter-the first passage model with denumerable state space. Under assumption A in this paper, we prove that an ε(>0)-optimal stationary policy exists. To find an ε-optimal stationary policy, an algorithm of policy improvement iteration and a method of successive approximations are given.

关键词 Markov decision programming,first passag
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通讯作者