

Dynamic Programming: Deterministic And Stochastic Models
By Dimitri P. Bertsekas

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constraints can be defined and computed by a dynamic programming equation. This is a natural extension of deterministic Stochastic dynamic programming

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In the field of mathematical optimization, stochastic programming is a framework for modeling optimization problems that involve uncertainty. Whereas deterministic

http://en.wikipedia.org/wiki/Stochastic_programming

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B.1 Deterministic Dynamic Programming 575 Example B.1.2 (An Application of Forward Dynamic Programming) Consider the problem described in the previous example with

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