

Introduction to LINEAR OPTIMIZATION

Dimitris Bertsimas
John N. Tsitsiklis



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applications | Aerospace robotics and unmanned autonomous systems | Sensor systems for guidance navigation and control | Guidance navigation and control concepts in air traffic control systems For the 3rd CEAS Specialist Conference on Guidance Navigation and Control the International Program Committee conducted a formal review process Each paper was reviewed in compliance with standard journal practice by at least two independent and anonymous reviewers The papers published in this book were selected from the conference proceedings based on the results and recommendations from the reviewers

Data Science for Mathematicians Nathan Carter, 2020-09-15 Mathematicians have skills that if deepened in the right ways would enable them to use data to answer questions important to them and others and report those answers in compelling ways Data science combines parts of mathematics statistics computer science Gaining such power and the ability to teach has reinvigorated the careers of mathematicians This handbook will assist mathematicians to better understand the opportunities presented by data science As it applies to the curriculum research and career opportunities data science is a fast growing field Contributors from both academics and industry present their views on these opportunities and how to advantage them Mathematics for Sustainable Industry Ahmad Fadillah Embong, Zaitul Marlizawati Zainuddin, Ani Shabri, Fatin Nadiah Mohamed Yussof, 2025-05-29 This volume gathers selected peer reviewed contributions presented at the 5th International Seminar on Mathematics in Industry ISMI2024 held on September 9 11 2024 in Kuala Lumpur Malaysia Articles in this volume touch on fields such as applied mathematics applied probability theory and stochastic modeling statistical modeling operations research biomathematics optimization inventory management supply chain and computational mathematics all with an emphasis on solutions to real world problems Many of the studies contained here closely relate to the United Nations Sustainable Development Goals namely SDG 9 Industry and SDG 3 Health potentially inspiring practitioners and scholars to deploy these findings and pursue similar avenues of research Since its inception in 2013 ISMI has been organized by the Centre for Industrial and Applied Mathematics UTM CIAM and the Department of Mathematical Sciences Universiti Teknologi Malaysia UTM with the aims of disseminating knowledge sharing experiences in research on various aspects of industrial mathematics and statistics and fostering collaboration among academia government agencies industry and community **Rollout, Policy Iteration, and Distributed Reinforcement Learning** Dimitri Bertsekas, 2021-08-20 The purpose of this book is to develop in greater depth some of the methods from the author's Reinforcement Learning and Optimal Control recently published textbook Athena Scientific 2019 In particular we present new research relating to systems involving multiple agents partitioned architectures and distributed asynchronous computation We pay special attention to the contexts of dynamic programming policy iteration and control theory model predictive control We also discuss in some detail the application of the methodology to challenging discrete combinatorial optimization problems such as routing scheduling assignment and mixed integer programming including the use of neural network approximations within these contexts The book focuses on the fundamental idea of policy iteration i.e. start from

some policy and successively generate one or more improved policies If just one improved policy is generated this is called rollout which based on broad and consistent computational experience appears to be one of the most versatile and reliable of all reinforcement learning methods In this book rollout algorithms are developed for both discrete deterministic and stochastic DP problems and the development of distributed implementations in both multiagent and multiprocessor settings aiming to take advantage of parallelism Approximate policy iteration is more ambitious than rollout but it is a strictly off line method and it is generally far more computationally intensive This motivates the use of parallel and distributed computation One of the purposes of the monograph is to discuss distributed possibly asynchronous methods that relate to rollout and policy iteration both in the context of an exact and an approximate implementation involving neural networks or other approximation architectures Much of the new research is inspired by the remarkable AlphaZero chess program where policy iteration value and policy networks approximate lookahead minimization and parallel computation all play an important role

Dynamic Programming and Optimal Control Dimitri Bertsekas, 2012-10-23 This is the leading and most up to date textbook on the far ranging algorithmic methodology of Dynamic Programming which can be used for optimal control Markovian decision problems planning and sequential decision making under uncertainty and discrete combinatorial optimization The treatment focuses on basic unifying themes and conceptual foundations It illustrates the versatility power and generality of the method with many examples and applications from engineering operations research and other fields It also addresses extensively the practical application of the methodology possibly through the use of approximations and provides an extensive treatment of the far reaching methodology of Neuro Dynamic Programming Reinforcement Learning Among its special features the book 1 provides a unifying framework for sequential decision making 2 treats simultaneously deterministic and stochastic control problems popular in modern control theory and Markovian decision popular in operations research 3 develops the theory of deterministic optimal control problems including the Pontryagin Minimum Principle 4 introduces recent suboptimal control and simulation based approximation techniques neuro dynamic programming which allow the practical application of dynamic programming to complex problems that involve the dual curse of large dimension and lack of an accurate mathematical model 5 provides a comprehensive treatment of infinite horizon problems in the second volume and an introductory treatment in the first volume [A Course in Reinforcement Learning: 2nd Edition](#) Dimitri Bertsekas, 2024-12-20 This is the 2nd edition of the textbook used at the author s ASU research oriented course on Reinforcement Learning RL offered in each of the last six years Its purpose is to give an overview of the RL methodology particularly as it relates to problems of optimal and suboptimal decision and control as well as discrete optimization While in this book mathematical proofs are deemphasized there is considerable related analysis which supports the conclusions and can be found in the author s recent RL and DP books These books also contain additional material on off line training of neural networks on the use of policy gradient methods for approximation in policy space and on aggregation

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