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Jean-Pierre Corriou

# Numerical Methods and Optimization

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# **Dynamic Optimization Methods Theory And Its Applications**

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Perceptions ICSCCW 2019 held in Prague Czech Republic on August 27 28 2019 It includes contributions from diverse areas of soft computing and computing with words such as uncertain computation decision making under imperfect information neuro fuzzy approaches deep learning natural language processing and others. The topics of the papers include theory and applications of soft computing information granulation computing with words computing with perceptions image processing with soft computing probabilistic reasoning intelligent control machine learning fuzzy logic in data analytics and data mining evolutionary computing chaotic systems soft computing in business economics and finance fuzzy logic and soft computing in earth sciences fuzzy logic and soft computing in engineering fuzzy logic and soft computing in material sciences soft computing in medicine biomedical engineering and pharmaceutical sciences Showcasing new ideas in the field of theories of soft computing and computing with words and their applications in economics business industry education medicine earth sciences and other fields it promotes the development and implementation of these paradigms in various real world contexts This book is a useful guide for academics practitioners and graduates **Dynamic Programming Moshe** Sniedovich, 2010-09-10 Incorporating a number of the author's recent ideas and examples Dynamic Programming Foundations and Principles Second Edition presents a comprehensive and rigorous treatment of dynamic programming The author emphasizes the crucial role that modeling plays in understanding this area He also shows how Dijkstra's algorithm is an excellent example of a dynamic programming algorithm despite the impression given by the computer science literature New to the Second Edition Expanded discussions of sequential decision models and the role of the state variable in modeling A new chapter on forward dynamic programming models A new chapter on the Push method that gives a dynamic programming perspective on Dijkstra's algorithm for the shortest path problem A new appendix on the Corridor method Taking into account recent developments in dynamic programming this edition continues to provide a systematic formal outline of Bellman's approach to dynamic programming It looks at dynamic programming as a problem solving methodology identifying its constituent components and explaining its theoretical basis for tackling problems Optimal Control Theory Suresh P. Sethi, 2022-01-03 This new 4th edition offers an introduction to optimal control theory and its diverse applications in management science and economics It introduces students to the concept of the maximum principle in continuous as well as discrete time by combining dynamic programming and Kuhn Tucker theory While some mathematical background is needed the emphasis of the book is not on mathematical rigor but on modeling realistic situations encountered in business and economics It applies optimal control theory to the functional areas of management including finance production and marketing as well as the economics of growth and of natural resources In addition it features material on stochastic Nash and Stackelberg differential games and an adverse selection model in the principal agent framework Exercises are included in each chapter while the answers to selected exercises help deepen readers understanding of the material covered Also included are appendices of supplementary material on the solution of differential equations the calculus of variations and its

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