

Jerzy Filar • Koos Vrieze

Competitive Markov Decision Processes



Springer

Competitive Markov Decision Processes

K Payea

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Competitive Markov Decision Processes:

Competitive Markov Decision Processes Jerzy Filar, Koos Vrieze, 2012-12-06 This book is intended as a text covering the central concepts and techniques of Competitive Markov Decision Processes It is an attempt to present a rigorous treatment that combines two significant research topics Stochastic Games and Markov Decision Processes which have been studied extensively and at times quite independently by mathematicians operations researchers engineers and economists Since Markov decision processes can be viewed as a special noncompetitive case of stochastic games we introduce the new terminology Competitive Markov Decision Processes that emphasizes the importance of the link between these two topics and of the properties of the underlying Markov processes The book is designed to be used either in a classroom or for self study by a mathematically mature reader In the Introduction Chapter 1 we outline a number of advanced undergraduate and graduate courses for which this book could usefully serve as a text A characteristic feature of competitive Markov decision processes and one that inspired our long standing interest is that they can serve as an orchestra containing the instruments of much of modern applied and at times even pure mathematics They constitute a topic where the instruments of linear algebra applied probability mathematical programming analysis and even algebraic geometry can be played sometimes solo and sometimes in harmony to produce either beautifully simple or equally beautiful but baroque melodies that is theorems

Dynamic Modelling and Control of National Economies 1989 N.M. Christodoulakis, 2014-06-28 The Symposium aimed at analysing and solving the various problems of representation and analysis of decision making in economic systems starting from the level of the individual firm and ending up with the complexities of international policy coordination The papers are grouped into subject areas such as game theory control methods international policy coordination and the applications of artificial intelligence and experts systems as a framework in economic modelling and control The Symposium therefore provides a wide range of important information for those involved or interested in the planning of company and national economics

Optimization of Stochastic Discrete Systems and Control on Complex Networks Dmitrii Lozovanu, Stefan Pickl, 2014-11-27 This book presents the latest findings on stochastic dynamic programming models and on solving optimal control problems in networks It includes the authors new findings on determining the optimal solution of discrete optimal control problems in networks and on solving game variants of Markov decision problems in the context of computational networks First the book studies the finite state space of Markov processes and reviews the existing methods and algorithms for determining the main characteristics in Markov chains before proposing new approaches based on dynamic programming and combinatorial methods Chapter two is dedicated to infinite horizon stochastic discrete optimal control models and Markov decision problems with average and expected total discounted optimization criteria while Chapter three develops a special game theoretical approach to Markov decision processes and stochastic discrete optimal control problems In closing the book s final chapter is devoted to finite horizon stochastic control problems and Markov

decision processes The algorithms developed represent a valuable contribution to the important field of computational network theory Learning Theory John Shawe-Taylor, Yoram Singer, 2004-06-11 This book constitutes the refereed proceedings of the 17th Annual Conference on Learning Theory COLT 2004 held in Banff Canada in July 2004 The 46 revised full papers presented were carefully reviewed and selected from a total of 113 submissions The papers are organized in topical sections on economics and game theory online learning inductive inference probabilistic models Boolean function learning empirical processes MDL generalisation clustering and distributed learning boosting kernels and probabilities kernels and kernel matrices and open problems **Intelligent Data Engineering and Automated Learning** Jiming Liu, Yiuming Cheung, Hujun Yin, 2003-09-09 This book constitutes the thoroughly refereed post proceedings of the 4th International Conference on Intelligent Data Engineering and Automated Learning IDEAL 2003 held in Hong Kong China in March 2003 The 164 revised papers presented were carefully reviewed and selected from 321 submissions for inclusion in this post proceedings another round of revision was imposed The papers are organized in topical sections an agents automated learning bioinformatics data mining multimedia information and financial engineering **Algorithms and Computation**, 2005 **Mathematical Reviews**, 2004 Learning Theory, 2004 **Advances in Applied Probability**, 2007 **Journal of Applied Probability**, 2003 SIAM Journal on Control and Optimization Society for Industrial and Applied Mathematics, 2004 *Tools and Algorithms for the Construction and Analysis of Systems*, 2004 **Bulletin - Institute of Mathematical Statistics** Institute of Mathematical Statistics, 1997 Symbolic Algorithms for Verification and Control Rupak Majumdar, 2003 *A Framework for Compositional Design and Analysis of Systems* Arindam Chakrabarti, 2007 **Efficient Market Mechanisms and Simulation-based Learning for Multi-agent Systems** Rahul Jain (Computer networks scientist), 2004 *Intelligent Data Engineering and Automated Learning*, 2004 Mathematical Foundations of Computer Science, 2005 Stochastic Equilibrium Problems in Economics and Game Theory I. V. Evstigneev, 2002 **Proceedings of the ... ACM CIKM**, 2003

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