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[1311.5918] Empirical Dynamic Programming - arXiv.org
EECS Department, University of California, Berkeley dileep.kalathil@berkeley.edu We propose empirical dynamic programming algorithms for Markov decision processes (MDPs). In these algorithms, the exact expectation in the Bellman operator in classical value iteration is replaced by an empirical estimate to get ‘empirical value iteration’ (EVI).

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Empirical Dynamic Programming - arXiv

AØKK08207U Dynamic Programming - Theory, Computation, and Empirical Applications. The PhD Programme in Economics at the Department of Economics - elective course with resarch module (PhD students must contact the study administration and the lecturer in order to write the research assignment) The overall purpose of the course is to provide a fundamental understanding of dynamic programming (DP) models and their empirical application.

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Dynamic Programming – Theory, Computation and Empirical Applications Fedor Iskhakov (University of New South Wales), John Rust (Georgetown University) and Bertel Schjerning (University of Copenhagen) 8-9 December 2015 at CILIP, London

Programme Day One: Tuesday 8 December 2015 10.30 – 11.00 Registration and Coffee

Dynamic Programming Theory, Computation and Empirical ...

2. Solving the dynamic programming (DP) problem 231 3. Estimation 234 4. Patent Renewal Models 237 5. Dynamic pricing 246 Bibliography 255 Chapter 8. Structural Models of Dynamic Demand of Di⁄erentiated Products 259 1. Introduction 259 2. Data and descriptive evidence 260 3. Model 261 4. Estimation 266 5. Empirical Results 272 6.

Victor Aguirregabiria University of Toronto This version ...

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Empirical modelling - Wikipedia

National University of Singapore - Cited by 372 - Optimization - Dynamic Programming - Game Theory ... Empirical dynamic programming. WB Haskell, R Jain, D Kalathil. Mathematics of Operations Research 41 (2), 402-429, 2016. 40: 2016:

William B. Haskell - Google Scholar

Haskell, D. Kalathil and R. Jain, “Empirical dynamic programming”, Banff Workshop on Optimal Cooperation, Communication, and Learning in Decentralized Systems, Banff, AB, Oct. 2014. (invited) ... IMA Workshop on Hot Topics in Wireless, University of Minnesota, Minneapolis, August 2001. (non-archived)

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