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MDPs with Finite Time Horizon Markov Decision
Processes (MDPs): Motivation Let (X_n) be a Markov
process (in

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The theory of Markov decision processes focuses on
controlled Markov chains in discrete time. The authors
establish the theory for general state and action spaces and
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The theory of Markov decision processes focuses on
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establish the theory for general state and action spaces and
at the same time show its application by means of
numerous examples, mostly taken from the fields of
finance and operations research.

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An Introduction to Markov Decision Processes

MDPTutorial- 3 Stochastic Automata with Utilities A

Markov Decision Process (MDP) model contains: A set of possible world states S A set of possible actions A

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Markov Decision Processes Basic results, Computational aspects Partially Observable Markov Decision

Markov decision process - Wikipedia

A Markov decision process (MDP) is a discrete time stochastic control process. Handbook of Markov decision processes: methods and applications. Springer.

Markov decision processes in finance - math.vu.nl

Markov Decision Processes in Finance Master The purpose of this Master's Thesis is to present and develop applications of Markov Decision Processes to pricing

Chapter 2 Theory of Finite Horizon Markov Decision Processes

Theory of Finite Horizon Markov Decision Processes N. Bauerle and U. Rieder, Markov Decision Processes with Applications to Finance, Universitext.