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John I. McCool



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and vocabulary of reinforcement learning as well as stochastic search and simulation optimization The author outlines the essential algorithms that serve as a starting point in the design of practical solutions for real problems The three curses of dimensionality that impact complex problems are introduced and detailed coverage of implementation challenges is provided The Second Edition also features A new chapter describing four fundamental classes of policies for working with diverse stochastic optimization problems myopic policies look ahead policies policy function approximations and policies based on value function approximations A new chapter on policy search that brings together stochastic search and simulation optimization concepts and introduces a new class of optimal learning strategies Updated coverage of the exploration exploitation problem in ADP now including a recently developed method for doing active learning in the presence of a physical state using the concept of the knowledge gradient A new sequence of chapters describing statistical methods for approximating value functions estimating the value of a fixed policy and value function approximation while searching for optimal policies The presented coverage of ADP emphasizes models and algorithms focusing on related applications and computation while also discussing the theoretical side of the topic that explores proofs of convergence and rate of convergence A related website features an ongoing discussion of the evolving fields of approximation dynamic programming and reinforcement learning along with additional readings software and datasets Requiring only a basic understanding of statistics and probability Approximate Dynamic Programming Second Edition is an excellent book for industrial engineering and operations research courses at the upper undergraduate and graduate levels It also serves as a valuable reference for researchers and professionals who utilize dynamic programming stochastic programming and control theory to solve problems in their everyday work

Nonparametric Statistical Methods Myles Hollander, Douglas A. Wolfe, Eric Chicken, 2013-11-25 Praise for the Second Edition This book should be an essential part of the personal library of every practicing statistician Technometrics Thoroughly revised and updated the new edition of Nonparametric Statistical Methods includes additional modern topics and procedures more practical data sets and new problems from real life situations The book continues to emphasize the importance of nonparametric methods as a significant branch of modern statistics and equips readers with the conceptual and technical skills necessary to select and apply the appropriate procedures for any given situation Written by leading statisticians Nonparametric Statistical Methods Third Edition provides readers with crucial nonparametric techniques in a variety of settings emphasizing the assumptions underlying the methods The book provides an extensive array of examples that clearly illustrate how to use nonparametric approaches for handling one or two sample location and dispersion problems dichotomous data and one way and two way layout problems In addition the Third Edition features The use of the freely available R software to aid in computation and simulation including many new R programs written explicitly for this new edition New chapters that address density estimation wavelets smoothing ranked set sampling and Bayesian nonparametrics Problems that illustrate examples from agricultural science astronomy biology

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