

Prereq: OR 674 or permission of instructor
Instructor: Dr. Rajesh Ganesan

Text: Approximate DP, Warren Powell, Wiley Publishers, second ed

- Neuro-Dynamic Programming (Optimization and Neural Computation Series, 3) by Dimitri P. Bertsekas, John N. Tsitsiklis
- Markov Decision Processes: Discrete Stochastic Dy. Programming by M. L. Puterman
- Reinforcement Learning by Sutton and Barto

Review: Dynamic Programming Algorithm
Deterministic Systems, Shortest path Algorithm
Stochastic DP

ADP: value function approximation

Final Exam: 40%

<http://oai.gmu.edu/mason-honor-code/>

97% and above -A⁺, 94-96%- A, 90-93% -A⁻, 86-89- B⁺, 83-85%-B, 80-82%-B⁻, 76-79%- C⁺, 73-75%- C, 70-72%-C⁻, 66-69%-D⁺, 63-65%-D, 60-62%-D⁻, at or below 59%-F

Please visit <http://mason.gmu.edu/~rganesan/class> to check for announcements and notes