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# Finite Approximations in Discrete-Time Stochastic Control

Quantized Models and Asymptotic  
Optimality

 Birkhäuser

Naci Saldi and

Finite Approximations in Discrete-Time Stochastic Control: Quantized Models and Asymptotic Optimality (Systems & Control: Foundations & Applications)



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In a unified form, this monograph presents fundamental effects on the approximation of centralized and decentralized stochastic control problems, with uncountable state, measurement, and action spaces. Part I of the text discusses Markov decision procedures and their finite-state or finite-action approximations, while Part II builds from there to finite approximations in decentralized stochastic control problems. With the various tools presented, readers will be able to set up the convergence of approximation models to original versions and the methods are general plenty of that researchers can build corresponding approximation outcomes, typically with no extra assumptions. It demonstrates how quantization offers a system-independent and constructive method for the reduction of a system with Borel areas to 1 with finite state, measurement, and action areas. This volume is perfect for researchers and graduate students thinking about stochastic controls. In addition to this constructive view, the publication considers both the information transmission strategy for discretization of actions, and the computational approach for discretization of says and actions.



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