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6.231 Dynamic Programming and Stochastic Control
Fall 2008

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Dynamic Programming and Stochastic Control
Homework assignment # 8

All problems are from the course textbook, *Dynamic Programming and Optimal Control*, Vol. II, 3rd Edition, by D. P. Bertsekas.

P1 Problem 2.13;

P2 Problem 2.14 (in part b, change “of the multistage policy iteration algorithm discussed in Section 2.3.3” to “of a multistage policy iteration algorithm”);

P3 Problem 6.2.