

CONSTRAINED MARKOV DECISION PROCESSES



Eitan Altman



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STOCHASTIC MODELING

Constrained Markov Decision Processes

Keith W. Ross



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Constrained Markov Decision Processes E. Altman, 1995

Constrained Markov Decision Processes Eitan Altman, 2021-12-24 This book provides a unified approach for the study of constrained Markov decision processes with a finite state space and unbounded costs Unlike the single controller case considered in many other books the author considers a single controller with several objectives such as minimizing delays and loss probabilities and maximization of throughputs It is desirable to design a controller that minimizes one cost objective subject to inequality constraints on other cost objectives This framework describes dynamic decision problems arising frequently in many engineering fields A thorough overview of these applications is presented in the introduction The book is then divided into three sections that build upon each other

Constrained Markov Decision Processes as Multi-objective Problems L. C. Thomas, 1982

Sensitivity of Constrained Markov Decision Processes Eitan Altman, Adam

Shwartz, Tekhniyon, Makhon tekhnologi le-Yisra'el. Fakultah le-handasat hashmal, 1990

Markov Decision Processes with Policy Constraints John Nafteh, Stanford University. Engineering-Economic Systems Department. Decision Analysis Program, 1976 This work is concerned with Markov Decision Processes with policy constraints The selection of an optimum stationary policy for such processes in the absence of policy constraints is a problem which has received a great deal of attention and has been satisfactorily solved Relatively little attention has been given to the case when policy constraints are present or to the formulation of such constraints Optimum policy sensitivity analysis is also a subject in which little has been

achieved Towards those ends this work makes three major contributions First policy constraints are formulated and categorized Secondly a computationally efficient iterative algorithm is developed for selecting the optimum policy for completely ergodic infinite time horizon Markov Decision Processes with policy constraints for both the risk indifferent and risk sensitive cases Finally the sensitivity of optimum policies to the policy constraints is analyzed by using the algorithm to compute the value of removing a constraint or a group of constraints Author *Handbook of Markov Decision Processes* Eugene A. Feinberg, Adam Shwartz, 2012-12-06 Eugene A Feinberg Adam Shwartz This volume deals with the theory of Markov Decision Processes MDPs and their applications Each chapter was written by a leading expert in the respective area The papers cover major research areas and methodologies and discuss open questions and future research directions The papers can be read independently with the basic notation and concepts of Section 1 2 Most chapters should be accessible by graduate or advanced undergraduate students in fields of operations research electrical engineering and computer science

1 AN OVERVIEW OF MARKOV DECISION PROCESSES The theory of Markov Decision Processes also known under several other names including sequential stochastic optimization discrete time stochastic control and stochastic dynamic programming studies sequential optimization of discrete time stochastic systems The basic object is a discrete time stochastic system whose transition mechanism can be controlled over time Each control policy defines the stochastic process and values of objective functions associated with this process The goal is to select a good control policy In real life decisions that humans and computers make on all levels usually have two types of impacts i they cost or save time money or other resources or they bring revenues as well as ii they have an impact on the future by influencing the dynamics In many situations decisions with the largest immediate profit may not be good in view of future events MDPs model this paradigm and provide results on the structure and existence of good policies and on methods for their calculation Robustness of Policies in Constrained Markov Decision Processes Alexander Zadorojniy, Adam Shwartz, Tekhniyon, Makhon tekhnologi le-Yisra'el. Fakultah le-handasat hashmal. Merkaz le-tekhniyot tikshoret u-meda, 2005

Optimal Control of Random Sequences in Problems with Constraints A.B. Piunovskiy, 2012-12-06 Controlled stochastic processes with discrete time form a very interesting and meaningful field of research which attracts widespread attention At the same time these processes are used for solving of many applied problems in the queueing theory in mathematical economics in the theory of controlled technical systems etc In this connection methods of the theory of controlled processes constitute the every day instrument of many specialists working in the areas mentioned The present book is devoted to the rather new area that is to the optimal control theory with functional constraints This theory is close to the theory of multicriteria optimization The compromise between the mathematical rigor and the big number of meaningful examples makes the book attractive for professional mathematicians and for specialists who apply mathematical methods in different specific problems Besides the book contains setting of many new interesting problems for further investigation The book can form the basis of special courses in

the theory of controlled stochastic processes for students and post graduates specializing in the applied mathematics and in the control theory of complex systems The grounding of graduating students of mathematical department is sufficient for the perfect understanding of all the material The book contains the extensive Appendix where the necessary knowledge on Borel spaces and in convex analysis is collected All the meaningful examples can be also understood by readers who are not deeply grounded in mathematics

Wireless Communications Prathima Agrawal, Matthew D. Andrews, Philip J. Fleming, G. George Yin, Lisa Zhang, 2010-05-05 This volume contains papers based on invited talks given at the 2005 IMA Summer Workshop on Wireless Communications held at the Institute for Mathematics and Its Applications University of Minnesota June 22 July 1 2005 It presents some of the highlights of the workshop and collects papers covering a broad spectrum of important and pressing issues in wireless communications

Asymptotic Properties of Constrained Markov Decision Processes E. Altman, Institut national de recherche en informatique et en automatique (France), 1992

CONSTRAINED MARKOV DECISION PROCESSES WITH QUEUEING APPLICATIONS. Keith W. Ross, 1985 neither on the past history nor the present state of the line lengths

Stochastic Processes, Finance and Control Robert J. Elliott, 2012 This Festschrift is dedicated to Robert J. Elliott on the occasion of his 70th birthday It brings together a collection of chapters by distinguished and eminent scholars in the fields of stochastic processes filtering and control as well as their applications to mathematical finance It presents cutting edge developments in these fields and is a valuable source of references for researchers graduate students and market practitioners in mathematical finance and financial engineering Topics include the theory of stochastic processes differential and stochastic games mathematical finance filtering and control

Reliable Non-Parametric Techniques for Energy System Operation and Control Hongcai Zhang, Yonghua Song, Ge Chen, Peipei Yu, 2025-07-01 Reliable Non Parametric Techniques for Energy System Operation and Control Fundamentals and Applications of Constraint Learning and Safe Reinforcement Learning Methods a new Volume in the Advances in Intelligent Energy Systems is a comprehensive guide to modern smart methods in energy system operation and control This book covers fundamental concepts and applications in both deterministic and uncertain environments It addresses the challenge of accuracy in imbalanced datasets and the limitations of measurements The book delves into advanced topics such as safe reinforcement learning for energy system control including training efficient intrinsic motivated reinforcement learning and physical layer based control and more Other chapters cover barrier function based control and CVaR based control for systems without hard operation constraints Designed for graduate students researchers and engineers this book stands out for its practical approach to advanced methods in energy system control enabling sustainable developments in real world conditions Bridges the gap between theory and practice providing essential insights for graduate students researchers and engineers Includes visual elements data and code and case studies for easy understanding and implementation Provides the latest release in the Advances in Intelligent Energy Systems series bringing together the latest innovations in smart sustainable energy

Proceedings of IncoME-V & CEPE Net-2020 Dong Zhen,Dong Wang,Tianyang Wang,Hongjun Wang,Baoshan Huang,Jyoti K. Sinha,Andrew David Ball,2021-05-15 This volume gathers the latest advances innovations and applications in the field of condition monitoring plant maintenance and reliability as presented by leading international researchers and engineers at the 5th International Conference on Maintenance Engineering and the 2020 Annual Conference of the Centre for Efficiency and Performance Engineering Network IncoME V CEPE Net 2020 held in Zhuhai China on October 23 25 2020 Topics include vibro acoustics monitoring condition based maintenance sensing and instrumentation machine health monitoring maintenance auditing and organization non destructive testing reliability asset management condition monitoring life cycle cost optimisation prognostics and health management maintenance performance measurement manufacturing process monitoring and robot based monitoring and diagnostics The contributions which were selected through a rigorous international peer review process share exciting ideas that will spur novel research directions and foster new multidisciplinary collaborations

Computational Methods and Mathematical Modeling in Cyberphysics and Engineering Applications 1 Dmitri Koroliouk,Sergiy Lyashko,Nikolaos Limnios,2024-04-16 Mathematical methods in engineering are characterized by a wide range of techniques for approaching various problems Moreover completely different analysis techniques can be applied to the same problem which is justified by the difference in specific applications Therefore the study of the analyses and solutions of specific problems leads the researcher to generate their own techniques for the analysis of similar problems continuously arising in the process of technical development Computational Methods and Mathematical Modeling in Cyberphysics and Engineering Applications contains solutions to specific problems in current areas of computational engineering and cyberphysics

Algorithms and Architectures for Parallel Processing Zahir Tari,Keqiu Li,Hongyi Wu,2024-02-29 The 7 volume set LNCS 14487 14493 constitutes the proceedings of the 23rd International Conference on Algorithms and Architectures for Parallel Processing ICA3PP 2023 which took place in Tianjin China during October 2023 The 145 full papers included in this book were carefully reviewed and selected from 439 submissions ICA3PP covers many dimensions of parallel algorithms and architectures encompassing fundamental theoretical approaches practical experimental projects and commercial components and systems

Social Robotics Haizhou Li,Tanja Schultz,Yalei Bi,Jian Zhu,Hongsheng He,Jun Ma,Siqi Cai,Wanyue Jiang,Shuzhi Sam Ge,2025-02-06 This book constitutes the refereed proceedings of the 16th International Conference on Social Robotics ICSR InnoBiz 2024 held in Shenzhen China during September 25 28 2024 The 36 full papers included in this book were carefully reviewed and selected from 82 submissions The theme of this year s conference was Social Robotics Embracing Innovation for Business focusing on recent technological innovation in the robotic industry

Network Control and Optimization Tijani Chahed,Bruno Tuffin,2007-10-24 This book constitutes the refereed proceedings of the First Euro FGI International Conference on Network Control and Optimization NET COOP 2007 held in Avignon France in June 2007 The 22 revised full papers presented

together with nine invited lectures address all current issues in network control and optimization ranging from performance evaluation and optimization of general stochastic networks to more specific targets **Machine Learning and Knowledge Discovery in Databases** Massih-Reza Amini,Stéphane Canu,Asja Fischer,Tias Guns,Petra Kralj Novak,Grigorios Tsoumakas,2023-03-16 The multi volume set LNAI 13713 until 13718 constitutes the refereed proceedings of the European Conference on Machine Learning and Knowledge Discovery in Databases ECML PKDD 2022 which took place in Grenoble France in September 2022 The 236 full papers presented in these proceedings were carefully reviewed and selected from a total of 1060 submissions In addition the proceedings include 17 Demo Track contributions The volumes are organized in topical sections as follows Part I Clustering and dimensionality reduction anomaly detection interpretability and explainability ranking and recommender systems transfer and multitask learning Part II Networks and graphs knowledge graphs social network analysis graph neural networks natural language processing and text mining conversational systems Part III Deep learning robust and adversarial machine learning generative models computer vision meta learning neural architecture search Part IV Reinforcement learning multi agent reinforcement learning bandits and online learning active and semi supervised learning private and federated learning Part V Supervised learning probabilistic inference optimal transport optimization quantum hardware sustainability Part VI Time series financial machine learning applications applications transportation demo track

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