



# Introduction to Stochastic Dynamic Programming (Probability and Mathematical Statistics)

*Sheldon Ross*

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**Introduction to Stochastic Dynamic Programming (Probability and Mathematical Statistics) Sheldon Ross**

This book presents the basic theory and examines the scope of applications of stochastic dynamic programming. The mathematical prerequisites for this text are relatively few. No prior knowledge of dynamic programming is assumed and only a moderate familiarity with probability, including the use of conditional expectation, is necessary.

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