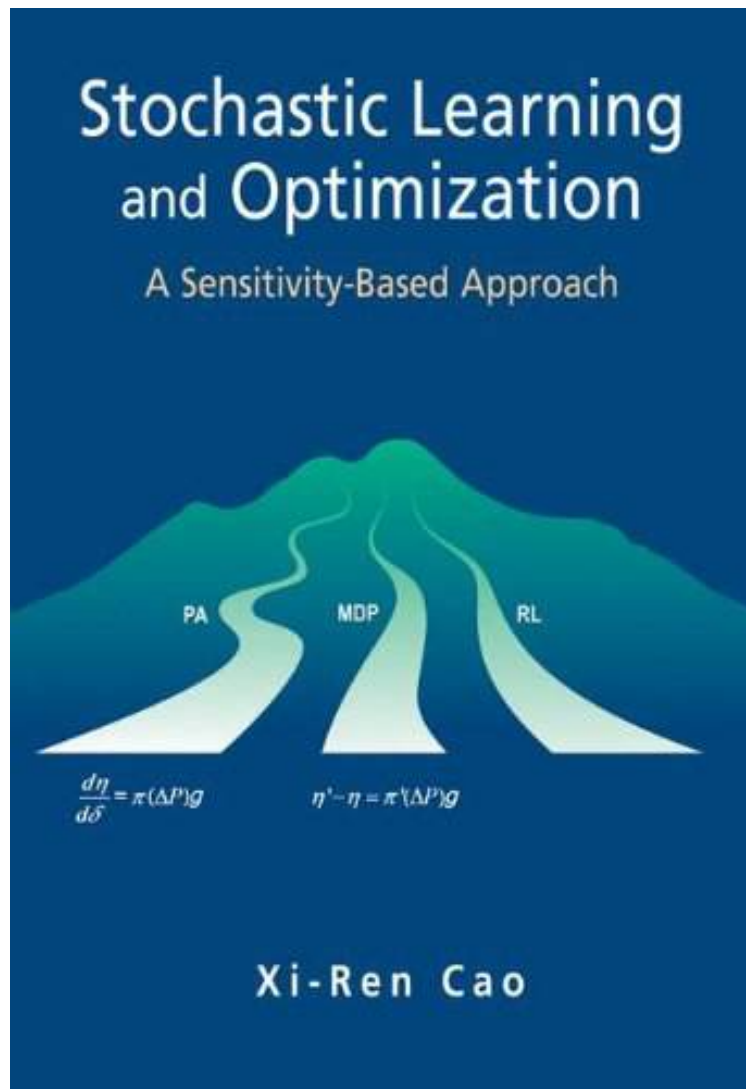# Stochastic Learning and Optimization: A Sensitivity-Based Approach (International Series on Discrete Event Dynamic Systems)

By Xi-Ren Cao
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1 of 2 review helpful Jason By Jason Quite useful and easy understanding book for postgraduate students or undergraduate students who are interested in Stochastic Optimization Markov Decision Process and the like The contents are well organized which can be reflected by the content table in the front matter The first part of the book show the readers a sensitivity based view about optimization problems and Performance optimization is vital in the design and operation of modern engineering systems including communications manufacturing robotics and logistics Most engineering systems are too complicated to model or the system parameters cannot be easily identified so learning techniques have to be applied This book provides a unified framework based on a sensitivity point of view It also introduces new approaches and proposes new research topics within this sensi From the reviews The book is written by known contributor to the theory of Markov decision problems and the theory of queueing systems and it is chiefly based on recent results obtained by the author hellip The book provide good introductory materials

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