CONTENTS OF VOLUME I

1. The Dynamic Programming Algorithm

1.1. Introduction
1.2. The Basic Problem
1.3. The Dynamic Programming Algorithm
1.4. State Augmentation
1.5. Some Mathematical Issues
1.6. Notes, Sources, and Exercises

2. Deterministic Systems and the Shortest Path Problem

2.1. Finite-State Systems and Shortest Paths
2.2. Some Shortest Path Applications
2.2.1. Critical Path Analysis
2.2.2. Hidden Markov Models and the Viterbi Algorithm
2.3. Shortest Path Algorithms
2.3.1. Label Correcting Methods
2.3.2. Auction Algorithms
2.4. Notes, Sources, and Exercises

3. Deterministic Continuous-Time Optimal Control

3.1. Continuous-Time Optimal Control
3.2. The Hamilton Jacobi Bellman Equation
3.3. The Pontryagin Minimum Principle
3.3.1. An Informal Derivation Using the HJB Equation
3.3.2. A Derivation Based on Variational Ideas
3.3.3. The Minimum Principle for Discrete-Time Problems
3.4. Extensions of the Minimum Principle
3.4.1. Fixed Terminal State
3.4.2. Free Initial State
3.4.3. Free Terminal Time
3.4.4. Time-Varying System and Cost
3.4.5. Singular Problems
3.5. Notes, Sources, and Exercises

4. Problems with Perfect State Information

4.1. Linear Systems and Quadratic Cost
4.2. Inventory Control
4.3. Dynamic Portfolio Analysis
4.4. Optimal Stopping Problems
4.5. Scheduling and the Interchange Argument
4.6. Notes, Sources, and Exercises

5. Problems with Imperfect State Information

5.1. Reduction to the Perfect Information Case
5.2. Linear Systems and Quadratic Cost
5.3. Minimum Variance Control of Linear Systems
5.4. Sufficient Statistics and Finite-State Markov Chains
5.5. Sequential Hypothesis Testing
5.6. Notes, Sources, and Exercises

6. Suboptimal and Adaptive Control

6.1. Certainty Equivalent and Adaptive Control
6.1.1. Caution, Probing, and Dual Control
6.1.2. Two-Phase Control and Identifiability
6.1.3. Certainty Equivalent Control and Identifiability
6.1.4. Self-Tuning Regulators
6.2. Open-Loop Feedback Control
6.3. Limited Lookahead Policies and Applications
6.3.1. Flexible Manufacturing
6.3.2. Computer Chess
6.4. Approximations in Dynamic Programming
6.4.1. Discretization of Optimal Control Problems
6.4.2. Cost-to-Go Approximation
6.4.3. Other Approximations
6.5. Notes, Sources, and Exercises

7. Introduction to Infinite Horizon Problems

7.1. An Overview
7.2. Stochastic Shortest Path Problems
7.3. Discounted Problems
7.4. Average Cost Problems
7.5. Notes, Sources, and Exercises

Appendix A: Mathematical Review

Appendix B: On Optimization Theory

Appendix C: On Probability Theory

Appendix D: On Finite-State Markov Chains

Appendix E: Least-Squares Estimation and Kalman Filtering

Appendix F: Modeling of Stochastic Linear Systems