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6.231 Dynamic Programming and Stochastic Control Fall 2008

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## MIT 6.231 Dynamic Programming and Stochastic Control Homework assignment # 1

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

- **P1** Problem 1.2;
- **P2** Problem 1.3;
- **P3** Problem 1.14;
- **P4** Problem 1.22;
- **P5** Problem 1.23;
- P6 Problem 2.2.