6.231 Dynamic Programming and Stochastic Control
Fall 2008

MIT 6.231
Dynamic Programming and Stochastic Control
Homework assignment # 3

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

P1 Problem 4.1;

P2 Problem 4.5;

P3 Problem 4.16;

P4 Problem 4.21;

P5 Problem 4.22;

P6 Problem 4.30.