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6.231 Dynamic Programming and Stochastic Control
Fall 2008

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Dynamic Programming and Stochastic Control
Homework assignment # 4

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

P1 Problem 5.2, only part a);

P2 Problem 5.7;

P3 Problem 5.14;

P4 Problem 5.16.