6.231 Dynamic Programming and Stochastic Control
Fall 2008

MIT 6.231
Dynamic Programming and Stochastic Control
Homework assignment # 5

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

P1 Problem 6.2, disregard the part on OLFC;

P2 Problem 6.10;

P3 Problem 6.12;

P4 Problem 6.13;

P5 Problem 6.14;

P6 Problem 6.18;

P7 Problem 7.1, only part a);

P8 Problem 7.4.