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Shun-Pin Hsu , Dong-Ming Chuang , Ari Arapostathis, On the adaptive control of a class of partially observed Markov decision processes, Proceedings of the 2009 conference on American Control Conference, p.5635-5640, June 10-12, 2009, St. Louis, Missouri, USA

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This book is concerned with a class of discrete-time stochastic control processes known as controlled Markov processes (CMP's), also known as Markov decision processes or Markov dynamic programs. Starting in the mid-1950s with Richard Bellman, many contributions to CMP's have been made, and

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Systems & Control Letters 14 (1990) 209-218 209 North-Holland Adaptive control of Markov chains with local updates Ahmad JALALI McGill University, Dept. of Electrical

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**Stochastic processes and Markov chains (part I) Markov ...**

Markov processes A Markov process is called a Markov chain if the state space is discrete (i.e. is finite or countable) space is discrete, i.e., is finite or countable.

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the Markov Chain are frequently unavailable to the modeler, and many researchers have recently addressed the issue of robust performance in these decision systems [1] [4].