Math & Computer Science Colloquium

Presents:

Daniel Christiansen

Professor of Economics and Management
Economics and Management
Albion College
Albion, Michigan, USA
Speaking on:

Dynamic Programming and Contraction Mappings

This talk provides an introduction to discounted dynamic programming with an infinite time horizon. The role of the optimal return function is discussed, and the contraction mapping theorem is used to provide an existence theorem for an optimal policy or plan.

November 3, 2011 Palenske 227 3:30PM

