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Neuro-Dynamic Programming: An Overview 2 BELLMAN AND THE DUAL CURSES • Dynamic Programming (DP) is very broadly applicable, but it suffers from: • “Curse of dimensionality” • “Curse of modeling” • We address • “complexity” • by using low- dimensional parametric approximations

### **Neuro-Dynamic Programming An Overview**

Neuro-dynamic programming (NDP for short) is a relatively new class of dynamic programming methods for control and sequential decision making under uncertainty. These methods have the potential of dealing with problems that for a long time were thought to be intractable due to either a large state space

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Introduction to Neuro-Dynamic Programming (Or, how to count cards in blackjack and do other fun things too.) Eric B. Laber February 12, 2008 Eric B. Laber Introduction to Neuro-Dynamic Programming (Or, how to count cards in blackjack and do other fun things too.) February 12, 2008 1 / 32.

### **Introduction to Neuro-Dynamic Programming (Or, how to**

Description : Neuro-dynamic programming, also known as reinforcement learning, is a recent methodology that can be used to solve very large and complex stochastic decision and control problems. It combines simulation, learning, neural networks or other approximation architectures, and the central ideas in dynamic programming.

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Feature Selection for Neuro-Dynamic Programming Dayu Huang Wei Chen Prashant Mehta Sean Meyn Amit Suranay October 4, 2011 Abstract Neuro-Dynamic Programming encompasses techniques from both reinforcement learn-

### **Feature Selection for Neuro-Dynamic Programming**

Neuro-dynamic programming uses neural network approximations to overcome the "curse of dimensionality" and the "curse of modeling" that have been the bottlenecks to the practical application of dynamic programming and stochastic control to complex problems.

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