北京师范大学随机数学中心

学术报告

报告题目：Some notes on the decision processes

报告人： 邵井海 教授

（天津大学）

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摘要

In this talk we introduce some results on the decision processes with delay-dependent control policies. Compared with the classical Markov decision processes, such processes admit no longer Markov property due to the dependence of the path. Through developing the compactification method, we shall show the existence of the optimal control policies, and establish the dynamic programming principle. Moreover, the value function is shown to be a unique solution to certain Hamilton-Jacobi-Bellman equation.