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Decision Making Under Uncertainty: Theory and Application (Hardback)

By Mykel J. Kochenderfer

MIT Press Ltd, United States, 2015. Hardback. Condition: New. Language: English . Brand New Book. An introduction to decision making under uncertainty from a computational perspective, covering both theory and applications ranging from speech recognition to airborne collision avoidance. Many important problems involve decision making under uncertainty -- that is, choosing actions based on often imperfect observations, with unknown outcomes. Designers of automated decision support systems must take into account the various sources of uncertainty while balancing the multiple objectives of the system. This book provides an introduction to the challenges of decision making under uncertainty from a computational perspective. It presents both the theory behind decision making models and algorithms and a collection of example applications that range from speech recognition to aircraft collision avoidance. Focusing on two methods for designing decision agents, planning and reinforcement learning, the book covers probabilistic models, introducing Bayesian networks as a graphical model that captures probabilistic relationships between variables; utility theory as a framework for understanding optimal decision making under uncertainty; Markov decision processes as a method for modeling sequential problems; model uncertainty; state uncertainty; and cooperative decision making involving multiple interacting agents. A series of applications shows how the theoretical concepts can be applied...



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