151-0563-00 **Dynamic Programming and Optimal Control** (Fall 2008)

Problem Set #1 **Topic: The Dynamic Programming Algorithm**

Issued: Sep 24, 2008 Due: Oct 08, 2008 Recitation: Oct 08, 2008

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1. BERTSEKAS, p. 51, exercise 1.1 a, c

2. BERTSEKAS, p. 52, exercise 1.3

3. BERTSEKAS, p. 53, exercise 1.6

4. BERTSEKAS, p. 53, exercise 1.7

5. BERTSEKAS, p. 54, exercise 1.8

6. BERTSEKAS, p. 59, exercise 1.22

All exercises are taken from the book *Dynamic Programming and Optimal Control by Dimitri P. Bertsekas, Vol. I, 3rd edition, 2005, 558 pages, hardcover.*