

Corrections for
ABSTRACT DYNAMIC PROGRAMMING

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p. 57 (-5) Change $T_{\mu^k}^{m_k}(x)$ to $(T_{\mu^k}^{m_k} J_{k-1})(x)$

p. 70 (-5) Change the equation

$$A_b = \{J \mid \|J - J_\mu\| \leq b, \forall \mu \in \mathcal{M}\},$$

to

$$A_b = \{J \mid \|J - J_\mu\| \leq b \text{ for some } \mu \in \mathcal{M}\},$$

and delete “ b is sufficiently large so that A_b is nonempty” from the sentence where this equation appears

p. 73 (-8) Change $W_\mu(V, Q)$ to $\min\{V, Q_\mu\}$

p. 143 (-3) Change Eq. (4.10) to

$$J_{\pi^k[x]}(x) \leq J^*(x) + \epsilon_k. \quad (4.10)$$

p. 159 (-15) Change “ $J_{\mu^k} \rightarrow J^*$ ” to “ $J_k \rightarrow J^*$ ”

p. 165 (-5) Change “ $T_{\mu^0}^{m_0} J_0 \geq J_1$ ” to “ $T_{\mu^0}^{m_0} J_0 = J_1$ ”

p. 177 (-13) Change “Prop. 3.2.4” to “Prop. 3.2.3”

p. 178 (+14) Change “(S is equal to \mathfrak{R}^2 here)” to “(S is equal to $S = \{J \mid J(1) > 0, J(2) > 0\}$ here)”

p. 180 (+3) Change “infinite horizon examples” to “infinite horizon models”

p. 185 (-2) Change “ X_k ” to

$$\hat{U}_k(x) = \{u \in U(x) \mid f(x, u, w) \in X_k, \forall w \in W(x, u)\}$$

p. 240 Replace the last line with “It can be seen that $U_k(x, \lambda)$ is equal to the set

$$\hat{U}_k(x) = \{u \in U(x) \mid f(x, u, w) \in X_k, \forall w \in W(x, u)\}$$

given in the statement of the exercise.”

p. 242 (-3) Change “1900” to “2000”

p. 243 Add the reference

[CaR11] Canbolat, P. G., and Rothblum, U. G., 2011. “(Approximate) Iterated Successive Approximations Algorithm for Sequential Decision Processes,” Technion Report; appeared in Annals of Operations Research, Vol. 208, 2013, pp. 309-320.