



Simulation-Based Optimization: Parametric Optimization Techniques and Reinforcement Learning (Paperback)

By Abhijit Gosavi

Springer-Verlag New York Inc., United States, 2016. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.Simulation-Based Optimization: Parametric Optimization Techniques and Reinforcement Learning introduce the evolving area of static and dynamic simulation-based optimization. Covered in detail are model-free optimization techniques - especially designed for those discrete-event, stochastic systems which can be simulated but whose analytical models are difficult to find in closed mathematical forms. Key features of this revised and improved Second Edition include: * Extensive coverage, via step-by-step recipes, of powerful new algorithms for static simulation optimization, including simultaneous perturbation, backtracking adaptive search and nested partitions, in addition to traditional methods, such as response surfaces, Nelder-Mead search and meta-heuristics (simulated annealing, tabu search, and genetic algorithms) * Detailed coverage of the Bellman equation framework for Markov Decision Processes (MDPs), along with dynamic programming (value and policy iteration) for discounted, average, and total reward performance metrics * An in-depth consideration of dynamic simulation optimization via temporal differences and Reinforcement Learning: Q-Learning, SARSA, and R-SMART algorithms, and policy search, via API, Q-P-Learning, actor-critics, and learning automata * A special examination of neural-network-based function approximation for Reinforcement Learning, semi-Markov decision processes (SMDPs), finite-horizon problems, two time scales, case studies for industrial tasks,...



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