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2.We Show That The Probabilistic Goal MDP Is NP-hard. Thus, It Is Of Little Hope That Such Problem Can Be Solved In Polynomial Time In General. 3.We Propose A Pseudo-polynomial Algorithm Based On State-augmentation, That Solves The Probabilistic Goal MDP. 4.We Investigate Chance Constrained MDPs And Show It Can Be Solved In Pseudo Polynomial Time. May 5th, 2024

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#### **1** Markov Decision Processes

1.3 Example: Freeway Atari Game (David Crane, 1981) FREEWAY Is An Atari 2600 Video Game, Released In 1981. In FREEWAY, The Agent Must Navigate A Chicken (think: Jaywalker) Across A Busy Road Often Lanes Of Incoming Tra C. The Top Of The Screen Lists The Score. After A Successful Crossing, The Chicken Is Teleported Back To The Bottom Of The Screen. Jan 4th, 2024

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4. Example. A Rat Became Insane And Moves Back And Forth Between Position 1 And 2. Let X I Be The Position Of The Rat At The I-th Move. Suppose That The Transition Probability Is Given By P = "12110 #. On A finite State Space, A State I Is Called Recurrent If The Markov Chain Returns To I Jun 3th, 2024

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0.8+0.6() 0.7 N 1 ()0.4 N 0.6 1 ()0.4 N 0.8 0.6+0.8() 0.4 N 5-5. A Marksman Is Shooting At A Target. Every Time He Hits The Target His Confidence Goes Up And His Probability Of Hitting The Target The Next Time Is 0.9. Every Time He Misses The Target His Confidence Falls And He Hit The Ta Jan 3th, 2024

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2 JAN SWART AND ANITA WINTER Contents 1. Stochastic Processes 3 1.1. Random Variables 3 May 4th, 2024

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Electric Power Systems Research 76 (2006) 452–456 Optimum Maintenance Policy With Markov Processes G.K. Chana, S. Asgarpoorb, \* A Lincoln Electric System, 1040 "O" Street, Lincoln, NE 68508, USA B Department Of Electrical Engineering, University Of Nebraska-Lincoln, Lincoln, NE 68588-0 Apr 1th, 2024

## A Brief Introduction To Discrete State Markov Processes

One Can Interpret The Limiting Probabilities As The Fraction Of Realizations Of Xi Observed Over An Infinite Horizon. An Alternative Characterization Of The Limiting Distribution Is In Terms Of Eigenvalues And Eigenvectors. First Note That The Unconditional And Conditional Probabilities Must Satisfy The Following Equations: (5) Pp P Pp P 1111 221 Mar 4th, 2024

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