COURSE DETAIL

DYNAMIC PROGRAMMING
Country Taiwan
Host Institution National Taiwan University
Program(s) National Taiwan University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Engineering
UCEAP Course Number 103
UCEAP Course Suffix
UCEAP Official Title DYNAMIC PROGRAMMING
UCEAP Transcript Title DYNAMIC PROGRAMMING
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This course emphasizes the use of stochastic dynamic optimization methods in theory and practice. General knowledge of probability theory and stochastic processes is assumed. Applications considered include revenue management, queueing systems and supply chain systems. The topics discussed also have wide applications to financial, economic, and engineering systems.

Required Prerequisites: A background in college level mathematical analysis, probability theory, and stochastic processes is required. In addition, homework and term projects will include developing computer codes for algorithms presented in class. These computer codes could be applied to solve stochastic dynamic decision problems in practice.

Language(s) of Instruction
English

Host Institution Course Number
IE5038

Host Institution Course Title
DYNAMIC PROGRAMMING

Host Institution Course Details
https://nol.ntu.edu.tw/nol/coursesearch/print_table.php?course_id=546%20U6080&c...

Host Institution Campus

Host Institution Faculty
Engineering

Host Institution Degree

Host Institution Department

Course Last Reviewed

2023-2024

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