

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 Campus

Host Institution Faculty

Engineering

Host Institution Degree

Host Institution Department

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