

Reinforcement Learning and Optimal Control

by

Dimitri P. Bertsekas

Massachusetts Institute of Technology

Chapter 5 *Aggregation*

DRAFT

This is Chapter 5 of the draft textbook “Reinforcement Learning and Optimal Control.” The chapter represents “work in progress,” and it will be periodically updated. It more than likely contains errors (hopefully not serious ones). Furthermore, its references to the literature are incomplete. Your comments and suggestions to the author at dimitrib@mit.edu are welcome. The date of last revision is given below.

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This chapter is incomplete and under construction. It will be based on the aggregation material in the author's DP textbooks [Ber12], Section 6.5, and [Ber17], Section 6.2.3, and on the recent papers [Ber18b] and [Ber18c].