

note of abstract dyanmic programming

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1 Notation List

- Π (P11): $\Pi = \{\{\mu_0, \mu_1, \dots\} \mid \mu_k \in M, k = 0, 1, \dots\}$
- M (P11): $M = \{\mu \mid \mu(x) \in U(x), \forall x \in X\}$
- $H(x, u, J)$ (P13): $H(x, u, J) = g(x, u) + \alpha J(f(x, u)), x \in X, u \in U(x)$
- $R(X)$ (P14): set of real-valued function J , where $J: X \mapsto \mathbb{R}$
- $B(X)$ (P16): space of real-valued functions J on X which $J(x)/v(x)$ is bounded as x range over X
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References