

PGE 306: Evaluation

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The following three tasks are to be done:

1. Program a control strategy based on the dynamic programming of order 1.
2. Propose and program a predictive method (similar to Exercise 11) which is based on a third-order autoregressive model.
3. Write the dynamic programming principle associated with the problem, assuming that the demand is described by an autoregressive model of order 2.

The deadline is March 31st, 23:59. All functions programmed for the tasks 1 and 2 should be collected in a unique zip file. The various function files should have explicit names, a few comments should be added in the code. The quality of the code will be taken into account. Send me a file (one page maximum) describing briefly the main functions of the code.

The third task is a short theoretical exercise. You can send me a scan (or a photo of good quality) of a hand-written document, in a single pdf file.