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 Friday 18th, 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. Send a 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.