LECTURE 10

**DYNAMICAL PROGRAMMING**

The Principle of Optimality:

The minimum cost from a to e:

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and

and

Thus

Notation:

α= is the current state

=is an allowable decision elected at the state α. In this example i can assume one or more values 1,2,3,4, corresponding to the heading N, E, S, W.

=is the state (intersection) adjacent to α which is reached by application of at α.

h=is the final state

=is the cost

=is the minimum cost

=is the minimum cost

=is the minimum cost

=is the optimal decision