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Game theory - Wikipedia

Books (with U. Franz) Probability on Real Lie Algebras, Cambridge Tracts in Mathematics, 2016, 302 pages. Stochastic Finance - An Introduction with Market Examples, Chapman & Hall/CRC Financial Mathematics Series, 2014, 441 pages. e-book - solutions manual. Understanding Markov Chains - Examples and Applications, Springer Undergraduate Mathematics Series, Springer, 2013, 354 pages.

Nicolas Privault - Nanyang Technological University

In probability theory, the multi-armed bandit problem (sometimes called the K-or N-armed bandit problem) is a problem in which a fixed limited set of resources must be allocated between competing (alternative) choices in a way that maximizes their expected gain, when each choice's properties are only partially known at the time of allocation, and may become better understood as time passes or ...

Multi-armed bandit - Wikipedia

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IFAC Keyword list - Automatica

4. Miscellaneous. Organiser of an International Conference on Markov Decision Theory, Amsterdam, September 13-17, 1976. Organiser of an International Seminar on Teletraffic Analysis and Computer Performance Evaluation, Amsterdam, June 2-6, 1986.

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