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6.231 Dynamic Programming and Stochastic Control  
Fall 2008

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**MIT 6.231**  
**Dynamic Programming and Stochastic Control**  
**Homework assignment # 3**

All problems are from the course textbook, *Dynamic Programming and Optimal Control, Vol. I, 3rd Edition*, by D. P. Bertsekas.

**P1** Problem 4.1;

**P2** Problem 4.5;

**P3** Problem 4.16;

**P4** Problem 4.21;

**P5** Problem 4.22;

**P6** Problem 4.30.