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Advances in Markovian Dynamic and Stochastic Optimization Models in Diverse Application Areas

Guest Editor:

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Deadline for manuscript submissions:
closed (31 August 2023)

Message from the Guest Editor

Dear Colleagues,

Markovian dynamic and stochastic optimization is an active research area concerning the design and analysis of optimal or nearly optimal policies for Markov decision models of stochastic systems evolving over time. Such models arise in a wide variety of application areas, including manufacturing, marketing, service operations, finance, call centers, and cloud service systems.

In this Special Issue, we shall collect recent theoretical and application-oriented advances regarding Markovian dynamic and stochastic optimization models in any application area. This includes the design and analysis of optimal and nearly optimal policies, performance analysis, large-scale systems, queueing systems, bandit models,and computational studies.

Prof. Dr. José Niño-Mora
Guest Editor

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Message from the Editor-in-Chief

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