

NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Electrical Engineering - NOC:Stochastic Control and Communication

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Co-ordinating Institute - IIT - Bombay

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

- Lecture 1 - Decision Making under Uncertainty
- Lecture 2 - Expected Utility Theory - I
- Lecture 3 - Expected Utility Theory - II
- Lecture 4 - Expected Utility Theory - III
- Lecture 5 - Role of Information in Decision Making
- Lecture 6 - State Space Modelling of Sequential Decision Making, Example of Inventory Control
- Lecture 7 - Inventory Control Problem (Continued...)
- Lecture 8 - Policy-A Closed Loop Solution to Stochastic Control Problem
- Lecture 9 - Introduction to Markov Decision Processes (MDP)
- Lecture 10 - Types of Policy in MDP
- Lecture 11 - Interpreting randomised decision rules
- Lecture 12 - Stationary Transition Probability: State Diagram Representation and example of Markov policies
- Lecture 13 - Example of History Dependent Policies
- Lecture 14 - Complexity of the problem using brute force approach
- Lecture 15 - Principle of Optimality
- Lecture 16 - Dynamic Programming Algorithm
- Lecture 17 - DP Algo applied to Inventory Control Problem
- Lecture 18 - DP Algo applied to Inventory Control Problem (Continued...)
- Lecture 19 - DP Algo applied to Inventory Control Problem (Continued...)
- Lecture 20 - Optimal Stopping Problem
- Lecture 21 - Optimal Stopping Example: Secretary Problem
- Lecture 22 - Optimal Stopping Example: Secretary Problem (Continued...)
- Lecture 23 - Optimal Stopping Example: Secretary Problem (Continued...)
- Lecture 24 - Linear System Quadratic Cost Problem
- Lecture 25 - Linear System Quadratic Cost Problem (Continued...)
- Lecture 26 - Solving it via DP algorithm (Continued...)
- Lecture 27 - Equivalence between Optimal HR Policy and optimal Markov Deterministic Policy
- Lecture 28 - Stochastic Control under incomplete state information
- Lecture 29 - Stochastic Control under incomplete state information (Continued...)

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- Lecture 30 - Stochastic Control under incomplete state information: Example
- Lecture 31 - Stochastic Control under incomplete state information: Example (Continued...)
- Lecture 32 - Stochastic Control under incomplete state information: Example (Continued...)
- Lecture 33 - Stochastic Control under incomplete state information: Example (Continued...)
- Lecture 34 - LQ systems with Imperfect Information - I
- Lecture 35 - LQ systems with Imperfect Information - II
- Lecture 36 - LQ systems with Imperfect Information - III
- Lecture 37 - LQ systems with Imperfect Information - IV
- Lecture 38 - Filtering - I
- Lecture 39 - Filtering - II
- Lecture 40 - Kalman Filtering - I
- Lecture 41 - Kalman Filtering - II
- Lecture 42 - Kalman Filtering - III
- Lecture 43 - Belief State Formulation - I
- Lecture 44 - Belief State Formulation - II
- Lecture 45 - Information Structures - I
- Lecture 46 - Information Structures - II
- Lecture 47 - Witsenhausen Problem - I
- Lecture 48 - Witsenhausen Problem - II
- Lecture 49 - Witsenhausen Problem - III
- Lecture 50 - Witsenhausen Problem - IV
- Lecture 51 - Witsenhausen Problem - V
- Lecture 52 - Witsenhausen Problem - VI
- Lecture 53 - Witsenhausen Problem - VII
- Lecture 54 - Team Decision Theory - I
- Lecture 55 - Team Decision Theory - II
- Lecture 56 - Team Decision Theory - III
- Lecture 57 - Team Decision Theory - IV
- Lecture 58 - Team Decision Theory - V
- Lecture 59 - Team Decision Theory - VI
- Lecture 60 - Team Decision Theory - VII
- Lecture 61 - Communication Theory - I
- Lecture 62 - Communication Theory - II
- Lecture 63 - Communication Theory - III
- Lecture 64 - Communication Theory - IV
- Lecture 65 - Communication Theory - V