

Some Ideas for Comparison of Bellman Chains.

Laurent Truffet

Abstract: In this paper we are exploiting some similarities between Markov and Bellman processes and we introduce the main concepts of the paper: comparison of performance measures, and monotonicity of Bellman chains. These concepts are used to establish the main result of this paper dealing with comparison of Bellman chains.

Keywords: Markov chains; monotonicity;

AMS Subject Classification: 93B27; 06F05; 60E15; 90C39;