Towards MDPs and POMDPs for Marketing Optimization

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Several years ago, we published the JONKER et al. (2004) paper showing the usefulness of MDPs for improved marketing decision making. This study uses a methodology based on Markov Decision Processes to jointly segment and optimize marketing policies towards these segments. In the meantime, due to the computational complexity, the software has been ported to our HPC environment. This talk will detail our latest results.