This part is devoted to the development of extensions of dynamic programming for the design and analysis of decision rules and systems of decision rules. In Chap. 9, we discuss main notions related to rules and systems of rules. In Chap. 10, we consider sequentially optimizing rules with regards to multiple criteria. In Chap. 11, we study the construction of the set of Pareto optimal points for two cost functions. Finally, in Chap. 12, we consider the construction of the set of Pareto optimal points for a cost function and an uncertainty measure.