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to solve a linear programming problem we first need to know the fundamental theorem of linear programming given that an optimal solution to a linear programming problem exists it must occur at a vertex of the feasible set if the optimal solution occurs at two adjacent vertices of the feasible set then the linear programming problem

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for an integer programming model P the linear programming model we get by dropping the requirement that all variables must be integers is called the linear programming relaxation of P the steps are divide a problem into subproblems calculate

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exercise 9 an optimal control problem with an analytical solution we consider the problem of maximizing a linear function of the final state of a linear system subject to bounds on the inputs maximize $\int_0^T x^T u dt$ subject to $u \in \mathbb{R}^n$ and $u(t) \in \mathbb{R}^m$ where x and u are related via the recursion $x(t+1) = Ax(t) + Bu(t)$

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2018 2019 exercise 3 determine using the simplex algorithm with bland's rule the optimal solution to the following linear programming problem $\max s.t. x_1 + 3x_2 + 5x_3 + 2x_4 \leq 10$ $x_1 + 2x_2 + 3x_3 + 4x_4 \leq 12$ $3x_1 + 2x_2 + x_3 + 2x_4 \leq 8$ $x_1, x_2, x_3, x_4 \geq 0$ solution the problem in standard form is the initial tableau is $\begin{array}{cccc|c} & x_1 & x_2 & x_3 & x_4 & s_1 & s_2 \\ \hline x_1 & 1 & 0 & 0 & 0 & 1 & 0 \\ x_2 & 0 & 1 & 0 & 0 & 0 & 1 \\ x_3 & 0 & 0 & 1 & 0 & 0 & 0 \\ x_4 & 0 & 0 & 0 & 1 & 0 & 0 \\ \hline s_1 & 0 & 3 & 5 & 2 & 0 & 0 \\ s_2 & 0 & 1 & 2 & 3 & 0 & 0 \\ \hline & 10 & 12 & 8 & 0 & 0 & 0 \end{array}$

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