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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

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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 $\mathbf{d}^T \mathbf{x}_n$ subject to $\mathbf{u}^L \leq \mathbf{u} \leq \mathbf{u}^U$ $\mathbf{0} \leq \mathbf{x}_1 \leq \mathbf{1}$ $\mathbf{0} \leq \mathbf{x}_t \leq \alpha \mathbf{1}$ where \mathbf{x} and \mathbf{u} are related via the recursion $\mathbf{x}_t = \mathbf{A} \mathbf{x}_{t-1} + \mathbf{B} \mathbf{u}_{t-1}$

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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 $\max s = 3x_1 + 5x_2 + 4x_3 + 2x_4$ $x_1 + 2x_2 + 3x_3 + 4x_4 \leq 3$ $2x_1 + x_2 + 3x_3 + 4x_4 \leq 4$ $x_1, x_2, x_3, x_4 \geq 0$ solution the problem in standard form is the initial tableau is $\min s = 3s_1 + 5s_2$

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recognize the typical form of a linear programming problem formulate maximization linear programming problems graph feasible regions for maximization linear programming problems determine optimal solutions for maximization linear programming problems

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steps in application

- 1 identify problem as solvable by linear programming
- 2 formulate a mathematical model of the unstructured problem
- 3 solve the model
- 4 implementation

introduction