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# Treasures Weekly Assessment Manual

**S Ben Porath**

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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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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  $\dot{x}(t)$  subject to  $\dot{x}(t) = Ax(t) + Bu(t)$  where  $x$  and  $u$  are related via the recursion  $x(t+1) = Ax(t) + Bu(t)$

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programming problem  $\max s$   $t$   $x_1$   $3x_2$   $5x_3$   $2x_4$   $x_1$   $2x_2$   $3x_3$   $x_4$   $3$   $2x_1$   $x_2$   $x_3$   $2x_4$   $4$   $x_1$   $x_2$   $x_3$   $x_4$   $2$   $r$  solution the problem in standard form is the initial tableau is  $\min s$   $t$   $s_1$   $s_2$

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nov 5 1998 as a linear program a computer program can be used to solve the problem in this regard solving a linear program is relatively easy the hardest part about applying linear programming is formulating the problem and interpreting the solution linear equations all of the equations and inequalities in a linear program must by definition be

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