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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  $\mathbf{u}^L \leq \mathbf{u} \leq \mathbf{u}^U$   $\mathbf{A} \mathbf{x}_t = \mathbf{b}$   $\mathbf{x}_t \geq 0$   $\mathbf{x}_0 = \mathbf{x}_0^0$  where  $\mathbf{x}$  and  $\mathbf{u}$  are related via the recursion  $\mathbf{x}_{t+1} = \mathbf{A} \mathbf{x}_t + \mathbf{B} \mathbf{u}_t$

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for each year of the next five ones every dollar invested at the beginning of the one year in activity a becomes 1 40 two years later every dollar invested in the activity b for each year becomes 1 70 three years

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