



PERSONAL FINANCE 101

Course Workbook

Created by Carrie Friedberg

Complete Workbook Personal Finance

Karen Schaffer



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sep 25 2020 table of contents no headers for the following maximization problems choose your variables write the objective function and the constraints graph the constraints shade the feasibility region label all critical points and determine the

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to solve a linear programming problem we first need to know the fundamental theorem of linear programming given that an

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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 $\mathbf{x}_{t+1} = \mathbf{A} \mathbf{x}_t + \mathbf{B} \mathbf{u}_t$

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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