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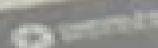
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exercise 9 an optimal control problem with an analytical solution we consider the problem of maximizing a linear function of the final state of a linear system subject to bounds on the inputs maximize $\mathbf{d}^T \mathbf{x}(n)$ subject to $\mathbf{u}(t) \in \mathcal{U}$ $\mathbf{x}(0) = \mathbf{x}_0$ where $\mathbf{x}$ and $\mathbf{u}$ are related via the recursion $\mathbf{x}(t+1) = \mathbf{A}(t)\mathbf{x}(t) + \mathbf{B}(t)\mathbf{u}(t)$

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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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