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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 $\mathbf{d}^T \mathbf{x}_n$ 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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2018 2019 exercise 3 determine using the simplex algorithm with bland's rule the optimal solution to the following linear programming problem $\max s = 3x_1 + 5x_2 + 2x_3 + 4x_4$ $s.t. \begin{cases} 2x_1 + 3x_2 + 4x_3 + 2x_4 \leq 3 \\ x_1 + x_2 + x_3 + x_4 \leq 2 \\ x_1, x_2, x_3, x_4 \geq 0 \end{cases}$ solution the problem in standard form is the initial tableau is $\min s = 3s_1 + 2s_2$

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