

# ACCOUNTING POLICIES AND PROCEDURES MANUAL

**{{Company Name}}**

Effective Date: July 10, 2024

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optimal solution to a linear programming problem exists it must occur at a vertex of the feasible set if the optimal solution  
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must be integers is called the linear programming relaxation of p the steps are divide a problem into subproblems calculate  
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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  $\int_0^T x^T u(t) dt$  subject to  $\dot{x}(t) = Ax(t) + Bu(t)$  where  
 $x(0) = x_0$  and  $u(t)$  are related via the recursion  $x(t+1) = Ax(t) + Bu(t)$

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