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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 $\mathbf{u}^L \leq \mathbf{u} \leq \mathbf{u}^U$ $\mathbf{x}_0 = \mathbf{x}^0$ $\mathbf{x}_n \in \mathcal{X}$ 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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jul 18 2022 solve the following linear programming problems using the simplex method 1 begin array ll text maximize $\mathbf{z} = \mathbf{c}^T \mathbf{x}$ $\mathbf{c} = [12, 2, 18]$ $\mathbf{x} = [x_1, x_2, x_3]^T$ subject to $\mathbf{A} \mathbf{x} = \mathbf{b}$ $\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 1 \end{bmatrix}$ $\mathbf{b} = [18, 18]^T$ $\mathbf{x} \geq 0$

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