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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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for an integer programming model p the linear programming model we get by dropping the requirement that all variables must be integers is called the linear programming relaxation of p the steps are divide a problem into subproblems calculate the lp relaxation of a subproblem

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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 $\mathbf{u}^T \mathbf{u} \leq \mathbf{u}_0^T \mathbf{u}_0$ $\mathbf{n} \geq 1$ $\mathbf{n} \geq 1$ $\mathbf{u}^T \mathbf{u} \leq \mathbf{u}_0^T \mathbf{u}_0$ 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 $\max s.t. \begin{matrix} x_1 & 3x_2 & 5x_3 & 2x_4 \\ x_1 & 2x_2 & 3x_3 & x_4 \end{matrix} \leq \begin{matrix} 3 \\ 2x_1 & x_2 & x_3 & 2x_4 \\ 4 & x_1 & x_2 & x_3 & x_4 \end{matrix} \leq \begin{matrix} 2 \\ r \end{matrix}$ solution the problem in

standard form is the initial tableau is $\min s \quad t \quad s_1 \quad s_2$

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