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MIDI EXPRESS PC

User's Guide

PC

Midi Express Pc User Guide

Richard Bailey



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function and the constraints graph the constraints shade the feasibility region label all critical points and determine the
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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 $\mathbf{u}^L \leq \mathbf{u} \leq \mathbf{u}^U$ $\mathbf{0} \leq \mathbf{x}_1 \leq \mathbf{1}$ $\mathbf{0} \leq \mathbf{x}_t \leq \alpha \mathbf{1}$ 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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steps in application

- 1 identify problem as solvable by linear programming
- 2 formulate a mathematical model of the unstructured problem
- 3 solve the model
- 4 implementation

introduction