

Instructor's and Solutions Manual
to accompany
Mechanics of Materials
Fourth Edition
Volume I, Chapters 1-6

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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 $\mathbf{u}^T \mathbf{u} \leq \mathbf{0}$ $\mathbf{n} \times 1$ $\mathbf{p} \times 1$ $\mathbf{t} \times 0$ $\mathbf{u}^T \alpha \leq 1$ 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