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Velavancorresponding



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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 $\sum_{i=1}^n x_i(t_f)$ subject to $\dot{x} = Ax + Bu$, $x(0) = x_0$, $x(t_f) = x_f$, $u(t) \in U$ where x and u are related via the recursion $x_{t+1} = Ax_t + Bu_t$

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