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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

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 $\mathbf{u}(t) \in \mathcal{U}$ $\mathbf{x}(0) = \mathbf{x}_0$ 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 x1 3x2 5x3 2x4 x1 2x2 3x3 x4 3 2x1 x2 x3 2x4 4 x1 x2 x3 x4 2 r solution the problem in standard form is the initial tableau is min s t s1 s2

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