

# SOLUTIONS MANUAL FOR MANAGERIAL ACCOUNTING 14E



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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  $dx_n$  subject to  $u \leq u_{\max}$   $u \geq 0$   $n = 1, \dots, N-1$   $u_0 = u_{\max}$  where  $x$  and  $u$  are related via the recursion  $x_{t+1} = Ax_t + Bu_t$

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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  $\max s = 3x_1 + 5x_2 + 2x_3 + 4x_4$   $s.t. \quad 2x_1 + 3x_2 + 4x_3 + 2x_4 \leq 12$   $x_1 + x_2 + x_3 + x_4 \leq 8$   $x_1, x_2, x_3, x_4 \geq 0$  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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