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

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recognize the typical form of a linear programming problem formulate maximization linear programming problems graph feasible regions for maximization linear programming problems determine optimal solutions for maximization linear programming problems

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formulate the appropriate linear programming problem solution a unknowns define x number of type a sheds produced each day y number of type b sheds produced each day chapter 5 linear programming exercise 5a 1 ann and margaret run a small business in which they work together making blouses and skirts

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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