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Mark J. Porrovecchio



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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 $u \leq u_{\max}$ $u \geq u_{\min}$ $u \leq 0$ $u \geq 0$ $u \leq 1$ $u \geq -1$ $u \leq \alpha$ $u \geq -\alpha$ 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

$$\max z = 3x_1 + 5x_2 + 2x_3 + 4x_4$$

$$\text{subject to } 2x_1 + x_2 + 3x_3 + 4x_4 \leq 12$$

$$x_1 + 2x_2 + x_3 + 2x_4 \leq 18$$

$$x_1, x_2, x_3, x_4 \geq 0$$
 The initial tableau is

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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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 1. Maximize $z = 12x_1 + 18x_2$ subject to $x_1 + 2x_2 \leq 12$ and $2x_1 + 3x_2 \leq 18$

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 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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