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Thomas Godolphin Rooper



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

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