

# MODERN COLLEGE ALGEBRA AND TRIGONOMETRY

*With Applications*

Ronald D. Jamison

# Modern College Algebra And Trigonometry

**Edwin F. Beckenbach**



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

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