

Lots More Tell and Draw Stories



by Margaret Jean Oldfield

Lots More Tell And Draw Stories

Xiaolong Qi



Lots More Tell And Draw Stories:

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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 $\sum_{t=0}^{n-1} u_t$ subject to $u_t \leq 1$ $u_t \geq 0$ $x_{t+1} = Ax_t + Bu_t$ $x_0 = x_0$ $x_n \leq \alpha$ where x and u are related via the recursion $x_{t+1} = Ax_t + Bu_t$

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