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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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for an integer programming model p the linear programming model we get by dropping the require ment that all variables must be integers is called the linear programming relaxation of p the steps are divide a problem into subproblems calculate

the lp relaxation of a subproblem

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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 $u_t \leq 1$ $x_{t+1} = A x_t + B u_t$ where x_0 and u are related via the recursion $x_{t+1} = A x_t + B u_t$

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programming problem $\max s = 3x_1 + 5x_2 + 2x_3 + 4x_4$ $x_1 + 2x_2 + 3x_3 + 4x_4 \leq 3$ $2x_1 + x_2 + x_3 + 2x_4 \leq 4$ $x_1 + x_2 + x_3 + x_4 \leq 2$ $x_1, x_2, x_3, x_4 \geq 0$ solution the problem in

standard form is the initial tableau is $\min s = 3s_1 + 5s_2$

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program is relatively easy the hardest part about applying linear programming is formulating the problem and interpreting

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