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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 requirement 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 dx_n subject to $u \leq u_{\max}$ $u \geq 0$ $n = 1, \dots, N-1$ $t = 0, \dots, T$ 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 $\max z = 3x_1 + 5x_2 + 2x_3 + 4x_4$ $s.t. \quad x_1 + 2x_2 + 3x_3 + 4x_4 \leq 3$ $x_2 + x_3 + 2x_4 \leq 4$ $x_1, x_2, x_3, x_4 \geq 0$ solution the problem in standard form is the initial tableau is $\min z = 3s_1 + s_2$

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