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Mira Callen



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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 $\mathbf{d}^T \mathbf{x}(n)$ subject to $\mathbf{u}(t) \in \mathcal{U}$ $\mathbf{x}(0) = \mathbf{x}_0$ where \mathbf{x} and \mathbf{u} are related via the recursion $\mathbf{x}(t+1) = \mathbf{A}(t)\mathbf{x}(t) + \mathbf{B}(t)\mathbf{u}(t)$

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