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# Using and Understanding Mathematics

*A Quantitative Reasoning Approach*

SIXTH EDITION

Jeffrey Bennett • William Briggs

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# Essentials Of Using And Understanding Mathematics A Quantitative Reasoning Approach

**Jeffrey O. Bennett, William L. Briggs**



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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  $u \leq u_{max}$   $u \geq u_{min}$   $u(0) = u_0$  where  $x$  and  $u$  are related via the recursion  $x_{t+1} = ax_t + bu_t$

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