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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 $\mathbf{u}^L \leq \mathbf{u} \leq \mathbf{u}^U$ $\mathbf{x}_0 = \mathbf{x}_0^0$ $\mathbf{x}_t \in \mathbb{R}^n$ $\mathbf{u}_t \in \mathbb{R}^m$ $t = 0, 1, \dots, n-1$ where \mathbf{x} and \mathbf{u} are related via the recursion $\mathbf{x}_{t+1} = \mathbf{A} \mathbf{x}_t + \mathbf{B} \mathbf{u}_t$

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