MATP 4700 HW1

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Q 1.9.25

(a)

$$\min_{x \in \mathbb{R}^2} \ 300x_1 + 500x_2$$

s.t.

$$\begin{cases} x_k = f_d(x_{k-1}, u_{k-1}, \theta) + q_{k-1} & \text{(1a)} \\ y_k = h(x_k, \theta, k) + r_k & \text{(1b)} \end{cases}$$

(b)