Dynamic Optimization - Homework 6

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6.6

$$J(n,m) = \begin{cases} 0, & n < y_i \wedge m < x_i \forall i \\ \max_i \left\{ u_i + J(n - y_i, m) \right\}, & m \leq x_i \\ \max_i \left\{ u_i + J(n, m - x_i) \right\}, & n \leq y_i \\ \begin{cases} \max_i \left\{ u_i + J(n, m - x_i) + J(n, x_i) \right\} \\ \max_i \left\{ u_i + J(n - y_i, m) + J(y_i, m) \right\} \end{cases}, & \text{else} \end{cases} \tag{1}$$