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Problem 14: Luenberger Chapter 7 Exercise 2 Problem 15: Luenberger Chapter 7 Exercise 3 Problem 16: Luenberger Chapter 7 Exercise 6 Problem 17: Suppose that we have one period. The risk-free rate over the period is 3%. At $t=1$ there are 10 different states of the world. Each occurs with the same probability. We have to evaluate a project. State ...

Problem 11: Luenberger Chapter 6 Exercise 6 Problem 12 ...

Solutions from Chapters 5 and 6, Math 116 Keziah Cook and Michael McElroy May 22, 2005 Problem 5.6 (Luenberger) Consider the scalar system $\ddot{x}(t) = u(t)$, $x(0) = 0$ and $\dot{x}(0) = 1$. We want to choose a control u which minimizes the time to move the system to $x(T) = \dot{x}(T) = 0$. The physical example is

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small indeed, but David Luenberger's Optimization by Vector Space Methods certainly qualifies, Not only does Luenberger clearly demonstrate that a large ... material at the end of Chapter 6 can be combined with Chapters 3 and 4 for a unified introduction to Hilbert space problems. To help the reader make

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