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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 riskfree 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 ...**

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Solutions from Chapters 5 and 6, Math 116 Keziah Cook and Michael McElroy May 22, 2005 Problem 5.6 (Luenberger) Consider the scalar system  $\dot{x}(t) = u(t)$ ,  $x(0) = 0$  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

**Solutions from Chapters 5 and 6, Math 116**

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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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