IEOR 265 – Homework 3 Due Tuesday, April 28, 2015 in class

C++ source code, and its documentation, to implement LBMPC for linear models and oracles is available from http://lbmpc.bitbucket.org. Download the interior point method implementation of LBMPC for linear models and oracles from:

http://bitbucket.org/lbmpc/lbmpc_ipm/get/1900e6636ead.zip,

and open the file doc/LBmpcTP_doc.pdf

In one-half page, summarize the process of steps needed to use this C++ source code. Also, make sure to list the different types of numerical solvers that can be used.