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§4.4.2, an optimal control $\alpha^*(\cdot)$ is given by $\alpha^*(t) = \hat{1}$

if $0 \leq t \leq t^*$ 0 if $t^* < t \leq T$ for an appropriate switching time $0 \leq t^* \leq T$. In other words, we should reinvest all the output (and therefore consume nothing) up until time t^* , and afterwards, we

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