

$$\text{minimize} \quad f(x) = \begin{cases} f_1(x) & \text{if } x \in [t_1, t_2) \\ f_2(x) & \text{if } x \in [t_2, t_3) \\ \vdots & \vdots \\ f_k(x) & \text{if } x \in [t_k, t_{k+1}) \end{cases}$$