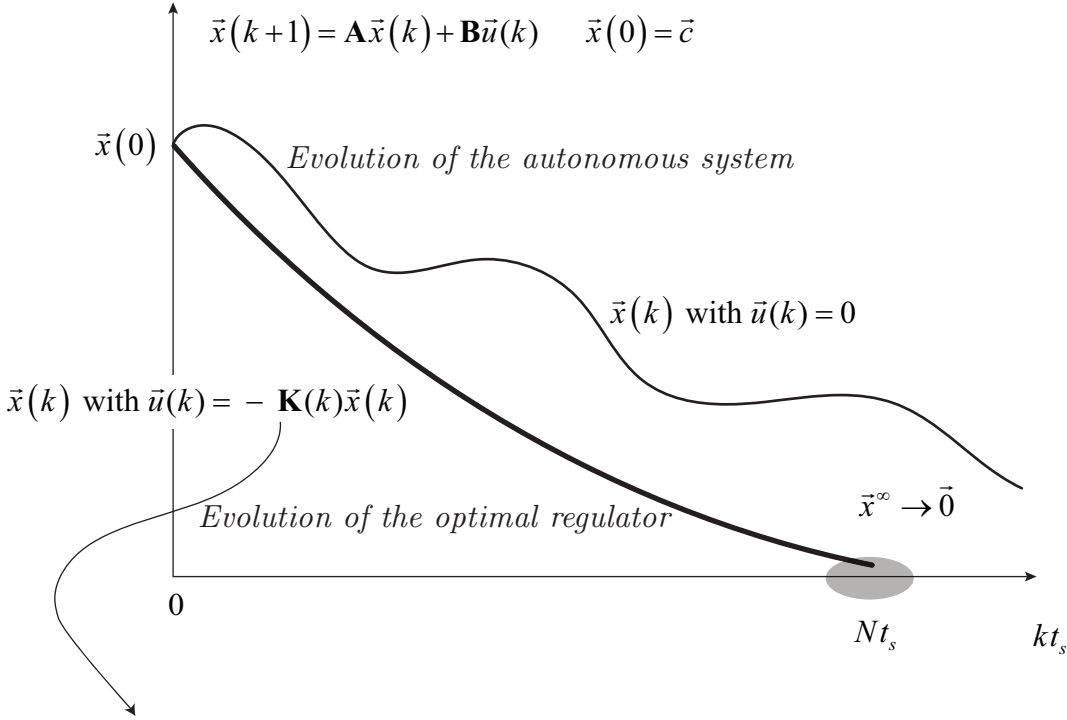

with $\mathbf{K}(k)$ from $J = \frac{1}{2}\vec{x}^T(k)\mathbf{S}\vec{x}(k) + \sum_{k=0}^{N-1}\left[\vec{x}^T(k)\mathbf{Q}\vec{x}(k) + \vec{u}^T(k)\mathbf{R}\vec{u}(k)\right]$

$\mathbf{K}(k) \quad k = 0,1,\ldots,N-1$