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Listing 1: Python example. Adding equations in comments. Optimal control example.

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```
1 # Some code that does very little, but has embedded math in comments
2 # Linear system: get  $x_{t+1} = Ax_t + Bu_t$ .
3 xp = A @ x + B @ u
4 # Compute quadratic cost  $c(x, u) = x^T Qx + u^T Ru$ .
5 c = x.T @ Q @ x + u.T @ R @ u
```

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Listing 2: Julia example. Cross-entropy method from Prof. Kochenderfer's textbook. Note that most Unicode characters will work.

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```
1 # The cross-entropy method from "Algorithms for Optimization"
2 using Distributions
3 function cross_entropy_method(f,P,k_max,m=100,m_elite=10)
4     for k ∈ 1:k_max
5         samples = rand(P,m)
6         order = sortperm([f(samples[:,i]) for i ∈ 1:m])
7         P = fit(typeof(P), samples[:, order[1:m_elite]])
8     end
9     return P
10    @macro
11 end
```

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Listing 3: Matlab example.

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```
1 x = linspace(0, 10);
2 y = sin(x); % Plot  $y = \sin(x)$ .
3 plot(x,y);
```

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