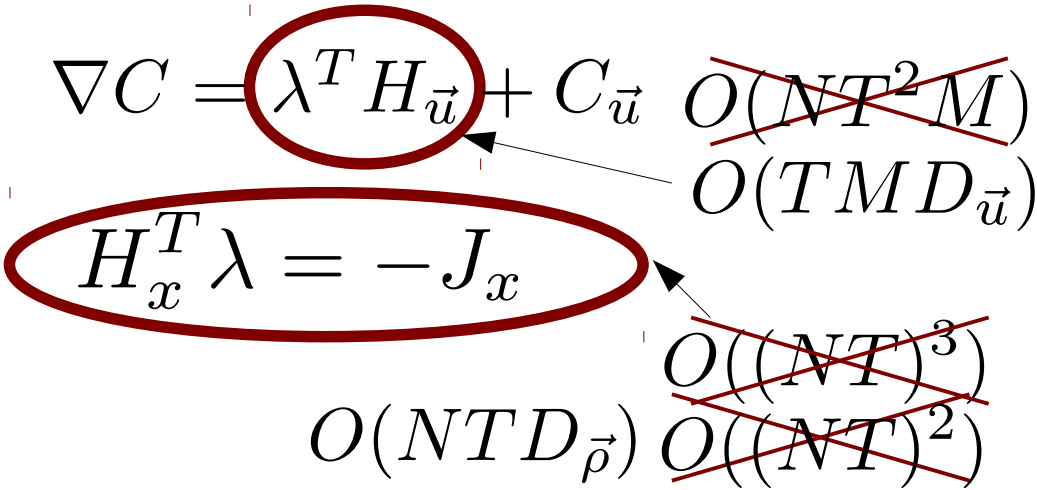
$\nabla C = \lambda^T H_{\vec{u}} + C_{\vec{u}}$
$O(NT^2M)$
$O(TMD_{\vec{u}})$
$H_x^T \lambda = -J_x$
$O((NT)^3)$
$O((NT)^2)$
$O(NTD_{\vec{\rho}})$