I Dynamics

$$\underbrace{\begin{bmatrix} \mathbf{H} & -\mathbf{J}_c^\top \\ -\mathbf{J}_c & 0 \end{bmatrix}}_{\mathbf{K}} \underbrace{\begin{bmatrix} \ddot{\mathbf{q}} \\ \boldsymbol{\lambda} \end{bmatrix}}_{\boldsymbol{\nu}} = \underbrace{\begin{bmatrix} \mathbf{S}^\top \boldsymbol{\tau} - \mathbf{h} \\ \dot{\mathbf{J}}_c \dot{\mathbf{q}} \end{bmatrix}}_{\Psi}$$

$$\boxed{\boldsymbol{\nu} = \mathbf{K}^{-1} \Psi}$$

II Conventional iLQR

AD tools once: $\dfrac{\partial \boldsymbol{\nu}}{\partial \mathbf{q}}$ $\mathcal{O}(n^2)$

III Conventional DDP

AD tools twice: $\dfrac{\partial^2 \boldsymbol{\nu}}{\partial^2 \mathbf{q}}$ $\mathcal{O}(n^3)$