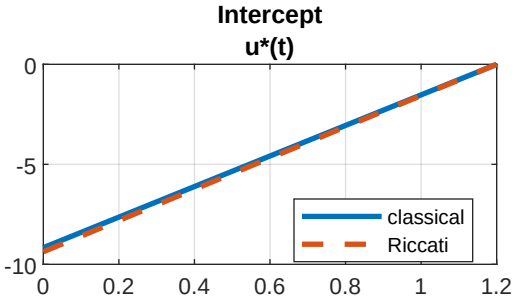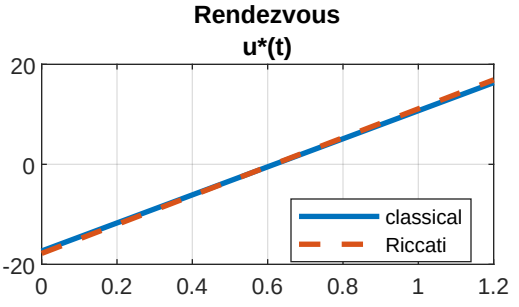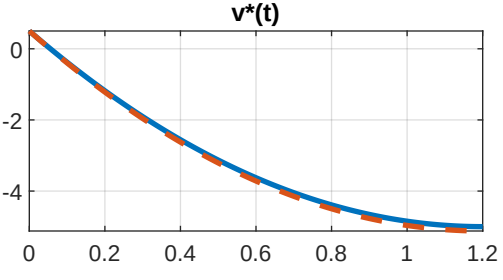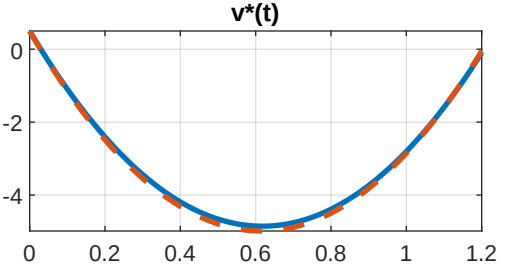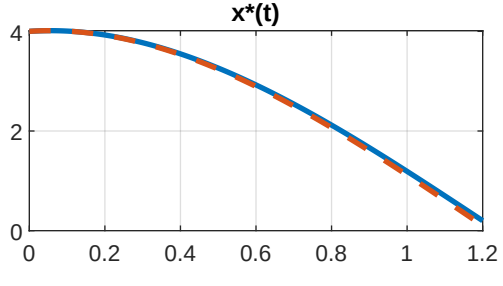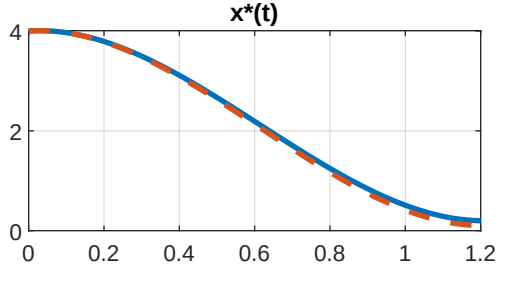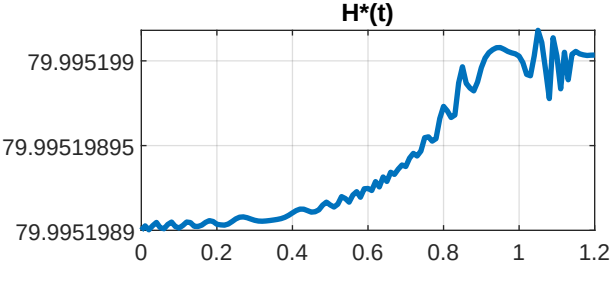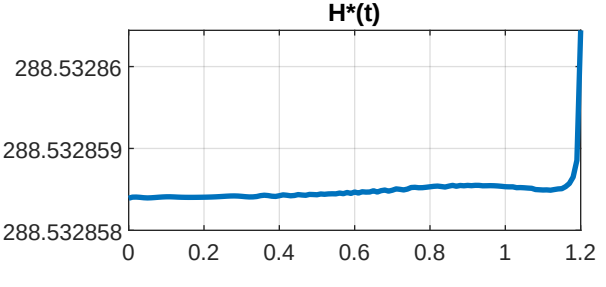Problem 2.3 - Finite Horizon LQR