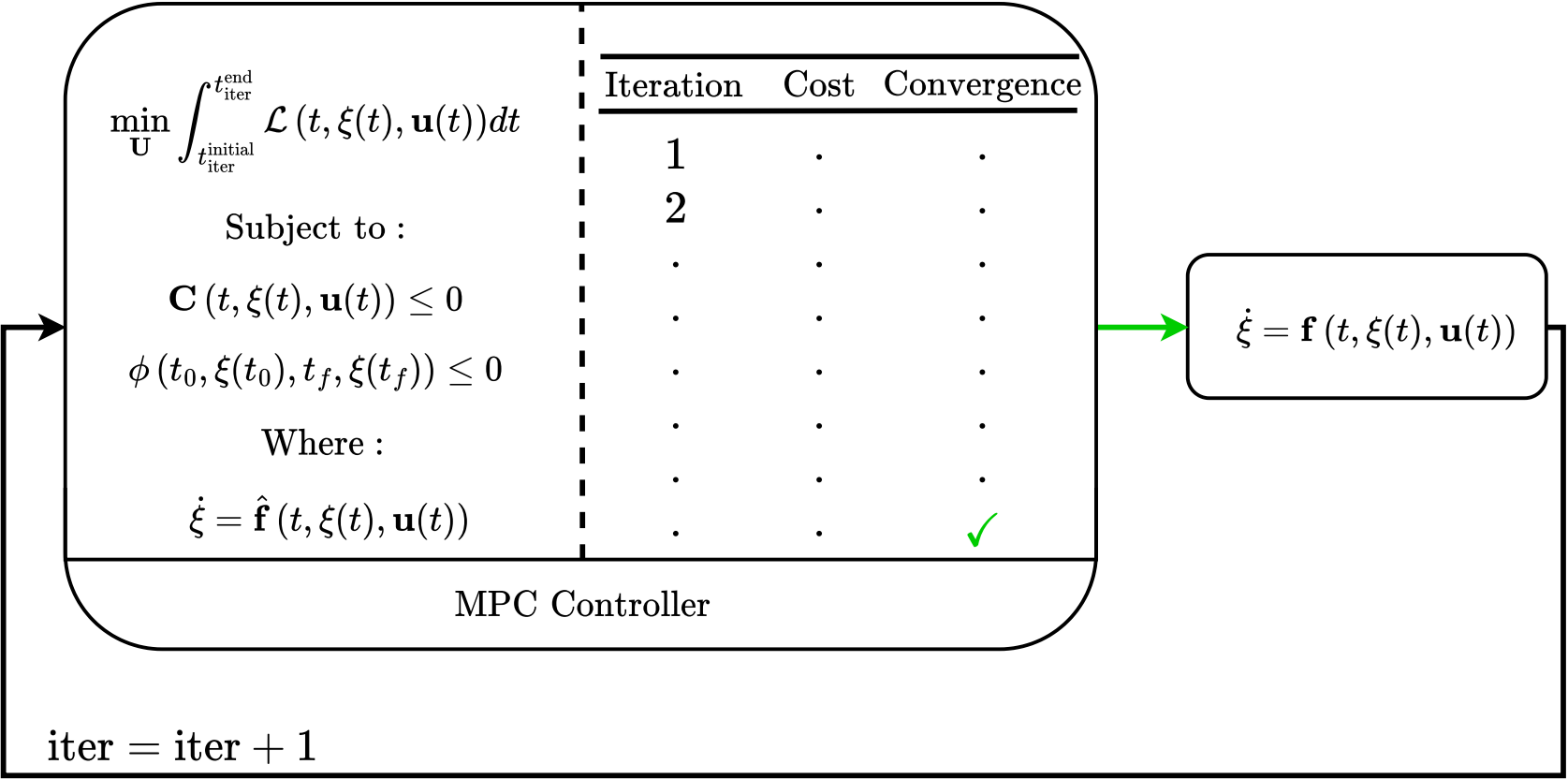
$\min_{\mathbf{U}} \int_{t_{\text{iter}}^{\text{initial}}}^{t_{\text{iter}}^{\text{end}}} \mathcal{L}\left(t, \xi(t), \mathbf{u}(t)\right) dt$
Subject to :
$\mathbf{C}\left(t, \xi(t), \mathbf{u}(t)\right) \leq 0$
$\phi\left(t_0, \xi(t_0), t_f, \xi(t_f)\right) \leq 0$
Where :
$\dot{\xi} = \hat{\mathbf{f}}\left(t, \xi(t), \mathbf{u}(t)\right)$
Iteration
Cost
Convergence
1
2
MPC Controller
$\dot{\xi} = \mathbf{f}\left(t, \xi(t), \mathbf{u}(t)\right)$
iter = iter + 1