

$$(4a) \quad \bar{A}\bar{x}_t + \bar{B}\bar{u}_t = \bar{x}_{t+1}$$

$$\begin{pmatrix} A & c \\ 0 & 1 \end{pmatrix} \begin{pmatrix} x_t \\ 1 \end{pmatrix} + \begin{pmatrix} B \\ 0 \end{pmatrix} u_t = \begin{pmatrix} x_{t+1} \\ 1 \end{pmatrix}$$

$$Ax_t + c + Bu_t = x_{t+1}$$

$l = 1$

c shifts the origin, causing function to be affine

$$(4b) \quad \bar{x}_T^T \bar{Q}_F \bar{x}_T + \sum_{t=1}^{T-1} x_t^T Q x_t + \bar{u}_t^T R \bar{u}_t$$

$$J(u_1: T-1) = \begin{bmatrix} x_t & 1 \end{bmatrix} \begin{bmatrix} Q_t & q_t \\ q_t^T & r \end{bmatrix} \begin{bmatrix} x_t \\ 1 \end{bmatrix} + \sum_{t=1}^{T-1} \begin{bmatrix} x_t & 1 \end{bmatrix} \begin{bmatrix} Q & q \\ q^T & r \end{bmatrix} \begin{bmatrix} x_t \\ 1 \end{bmatrix} + u_t R u_t$$

(4c) An affine system that could be controlled w/ this method could be an inverted pendulum system. The effect of gravity in mechanical systems would be best solved through an affine system since the origin would not be fixed.