* Textbook and reference

1. Linear algebra :… Gilbert
2. Optimal control:

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1. Linear Optimal Control Systems:

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* Materials

1. 16.323 Lecture 4, HJB Equation,

<https://ocw.mit.edu/courses/aeronautics-and-astronautics/16-323-principles-of-optimal-control-spring-2008/lecture-notes/lec4.pdf>

1. 16.323 Lecture 5, Calculus of Variation

<https://ocw.mit.edu/courses/aeronautics-and-astronautics/16-323-principles-of-optimal-control-spring-2008/lecture-notes/lec5.pdf>