* Textbook and reference

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

“Applied Optimal Control Optimization, Estimation, And Control by Jr. Arthur E. Bryson, Yu-Chi Ho “

* 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>