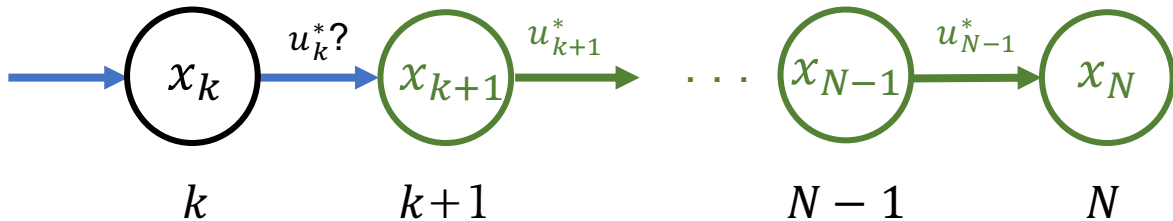


Determine  $u_k^*$  by minimizing:

$$E[g_k(x_k, u_k) + J_{k+1}^*(x_{k+1})]$$



Tail subproblem  
 $J^*(x)$  and  $u^*(x)$  are known