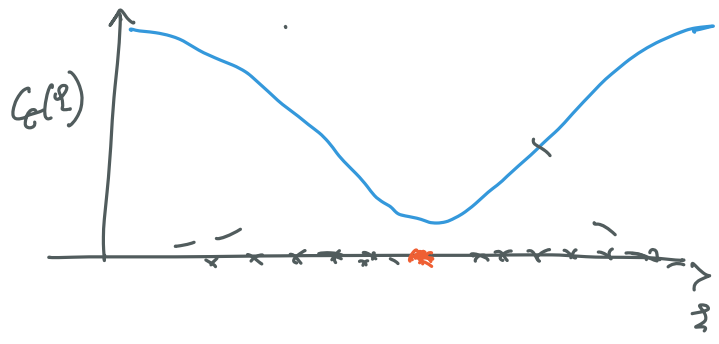


SAMPLE FROM  
 $\exp(-G(\xi))$



$$\xi \sim \exp(-G(\xi))$$

$$\exp(-\text{cost}(\xi))$$

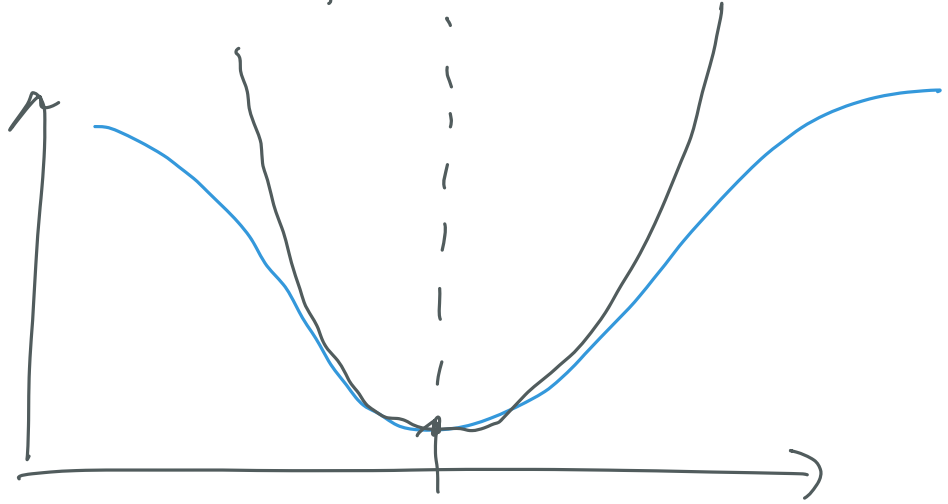
$$\mathcal{N}\left(\mu, \Sigma\right)$$

$\mu \downarrow$   
 $\mu(\xi)$

$$\exp\left(-\frac{\|\xi - \mu\|^2}{\Sigma}\right)$$

Taylor  
 expansion

fit a quadratic

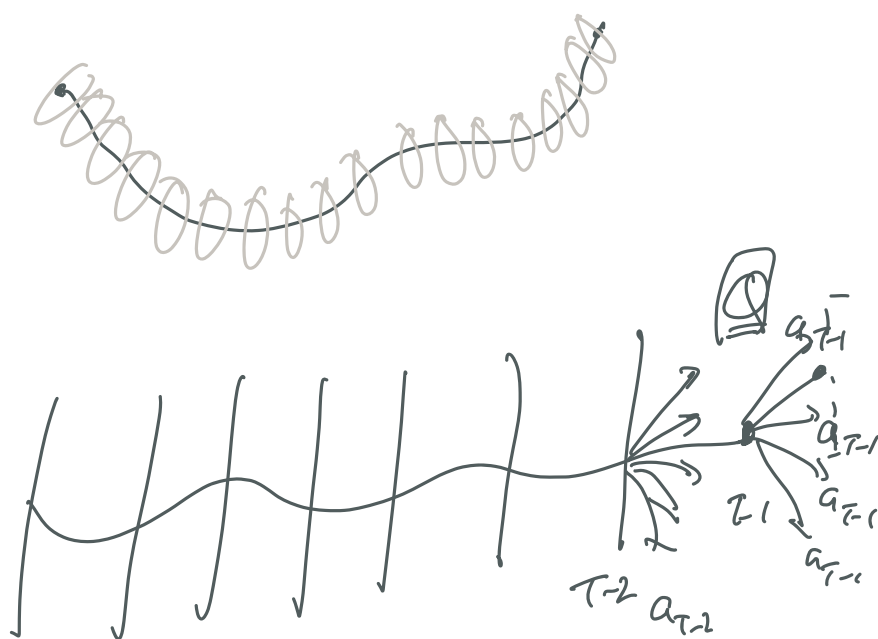


How can we use iLQR to sample from  $C(\mathcal{Z})$

$$C(\mathcal{Z}) = \sum_{t=1}^T C(s_t, a_t)$$

Question: We want to sample trajectories

$$\sum_{(s_1, a_1, s_2, a_2, \dots, s_T, a_T)} \propto \frac{1}{Z} \exp\left(-\sum_{t=1}^T C(s_t, a_t)\right)$$



$$\exp(-C(s_T, a_T))$$

