Linear Matrix Inequality (LMI)

$$F(\mathbf{x}) = F_0 + \sum_{i=1}^{m} \mathbf{x}_i F_i > 0 \ (< 0)$$

$$\mathbf{x} \in R^m, \quad F_i = F_i^T \in R^{n \times n} \ i = 0,1,2,\ldots,m$$

➢Set of n polynomial inequalities in **x**, e.g.,

$$F(\mathbf{x}) = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix} + \mathbf{x}_1 \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} + \mathbf{x}_2 \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix} > 0 \Leftrightarrow \begin{bmatrix} 1 + \mathbf{x}_1 + \mathbf{x}_2 & 2 + \mathbf{x}_1 - \mathbf{x}_2 \\ 2 + \mathbf{x}_1 - \mathbf{x}_2 & 3 + \mathbf{x}_2 \end{bmatrix} > 0 \Leftrightarrow$$

$$\begin{cases} 1 + \mathbf{x}_1 + \mathbf{x}_2 > 0 \\ (1 + \mathbf{x}_1 + \mathbf{x}_2)(3 + \mathbf{x}_2) - (2 + \mathbf{x}_1 - \mathbf{x}_2)^2 > 0 \end{cases}$$

➢Convex constraint on **x**

Matrix Inequalities

Mohammad Bagher Ghaemi,Nahid Gharakhanlu,Themistocles M. Rassias,Reza Saadati

Matrix Inequalities:

The Enigmatic Realm of **Matrix Inequalities**: Unleashing the Language is Inner Magic

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