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**

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Matrix Inequalities:

Matrix Inequalities Xingzhi Zhan,2004-10-19 The main purpose of this monograph is to report on recent developments in the field of matrix inequalities with emphasis on useful techniques and ingenious ideas Among other results this book contains the affirmative solutions of eight conjectures Many theorems unify or sharpen previous inequalities The author s aim is to streamline the ideas in the literature The book can be read by research workers graduate students and advanced undergraduates **A Survey of Matrix Theory and Matrix Inequalities** Marvin Marcus,Henryk Minc,1992-01-01 Concise masterly survey of a substantial part of modern matrix theory introduces broad range of ideas involving both matrix theory and matrix inequalities Also convexity and matrices localization of characteristic roots proofs of classical theorems and results in contemporary research literature more Undergraduate level 1969 edition Bibliography **Linear Matrix Inequalities in System and Control Theory** Stephen Boyd,Laurent El Ghaoui,Eric Feron,Venkataramanan Balakrishnan,1994-01-01 In this book the authors reduce a wide variety of problems arising in system and control theory to a handful of convex and quasiconvex optimization problems that involve linear matrix inequalities These optimization problems can be solved using recently developed numerical algorithms that not only are polynomial time but also work very well in practice the reduction therefore can be considered a solution to the original problems This book opens up an important new research area in which convex optimization is combined with system and control theory resulting in the solution of a large number of previously unsolved problems Matrix Inequalities and Their Extensions to Lie Groups Tin-Yau Tam,Xuhua Liu,2018-03-14 Matrix Inequalities and Their Extensions to Lie Groups gives a systematic and updated account of recent important extensions of classical matrix results especially matrix inequalities in the context of Lie groups It is the first systematic work in the area and will appeal to linear algebraists and Lie group researchers **Advances in Matrix Inequalities** Mohammad Bagher Ghaemi,Nahid Gharakhanlu,Themistocles M. Rassias,Reza Saadati,2021-07-11 This self contained monograph unifies theorems applications and problem solving techniques of matrix inequalities In addition to the frequent use of methods from Functional Analysis Operator Theory Global Analysis Linear Algebra Approximations Theory Difference and Functional Equations and more the reader will also appreciate techniques of classical analysis and algebraic arguments as well as combinatorial methods Subjects such as operator Young inequalities operator inequalities for positive linear maps operator inequalities involving operator monotone functions norm inequalities inequalities for sector matrices are investigated thoroughly throughout this book which provides an account of a broad collection of classic and recent developments Detailed proofs for all the main theorems and relevant technical lemmas are presented therefore interested graduate and advanced undergraduate students will find the book particularly accessible In addition to several areas of theoretical mathematics Matrix Analysis is applicable to a broad spectrum of disciplines including operations research mathematical physics statistics economics and engineering disciplines It is hoped that graduate students as well as

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