Linear Matrix Inequality (LMI)

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

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

➤ Set of n polynomial inequalities in $\mathbf{x}$, 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 $\mathbf{x}$

Matrix Inequalities

J. William Helton,Igor Klep,Scott
McCullough,Markus Schweighofer

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