

## 15 Linear Matrix Inequality (LMI)

A linear matrix inequality is an expression of the form

$$F(x) \triangleq F_0 + x_1 F_1 + \cdots + x_m F_m > 0 \quad (1)$$

where

- $x = (x_1, \cdots, x_m)$  is a vector of real numbers,
- $F_0, \cdots, F_m$  are real symmetric matrices, i.e.,  $F_i = F_i^T \in \mathbb{R}^{n \times n}$ ,  $i = 0, \cdots, m$  for some  $n \in \mathbb{Z}_+$ , and
- the inequality  $> 0$  in (1) means positive definite, i.e.,  $u^T F(x) u > 0$  for all  $u \in \mathbb{R}^n$ ,  $u \neq 0$ . Equivalently, the smallest eigenvalue of  $F(x)$  is positive.

**Definition 15.1 (Linear matrix inequality(LMI))** *A linear matrix inequality is*

$$F(x) > 0 \quad (2)$$

where  $F$  is an affine function mapping a finite dimensional vector space to the set  $\mathbb{S}^n \triangleq \{M : M = M^T \in \mathbb{R}^{n \times n}\}$ ,  $n > 0$ , of real matrices.

“Affine matrix inequality” would have been a better name. Note that the constraints  $F(x) < 0$  and  $A(x) < B(x)$  are special cases of (2).

**Remark.** Recall, from definition, that an affine mapping  $F : \mathbb{V} \rightarrow \mathbb{S}^n$  necessarily takes the form  $F(x) = F_0 + T(x)$  where  $F_0 \in \mathbb{S}^n$  and  $T : \mathbb{V} \rightarrow \mathbb{S}^n$  is a linear transformation. Thus if  $\mathbb{V}$  is finite dimensional, say of dimension  $m$ , and  $\{e_1, \cdots, e_m\}$  constitutes a basis for  $\mathbb{V}$ , then we can write

$$T(x) = \sum_{j=1}^m x_j F_j$$

where the elements  $\{x_1, \cdots, x_m\}$  are such that  $x = \sum_{j=1}^m x_j e_j$  and  $F_j = T(e_j)$  for  $j = 1, \cdots, m$ . Hence we obtain (1) as a special case.

**Remark.** The same remark applies to mappings  $F : \mathbb{R}^{m_1 \times m_2} \rightarrow \mathbb{S}^n$  where  $m_1, m_2 \in \mathbb{Z}^+$ . A simple example where  $m_1 = m_2$  is the Lyapunov inequality

$$F(X) = A^T X + X A + Q > 0 .$$

Here,  $A, Q \in \mathbb{R}^{m_1 \times m_2}$  are assumed to be given and  $X \in \mathbb{R}^{m \times m}$  is the unknown. The unknown variable is therefore a matrix. Note that this defines an LMI only if  $Q$  is symmetric. In this case, the domain  $\mathbb{V}$  of  $F$  in definition 15.1 is equal to  $\mathbb{S}^m$ . We can view this LMI as a special case of (1) by defining a basis  $E_1, \dots, E_m$  of  $\mathbb{S}^m$  and writing  $X = \sum_{j=1}^m x_j E_j$ :

$$F(X) = F \left( \sum_{j=1}^m x_j E_j \right) = F_0 + \sum_{j=1}^m x_j F(E_j) = F_0 + \sum_{j=1}^m x_j F_j$$

which is of the form (1).

The LMI

$$F(x) = F_0 + x F_1 + \dots + x_m F_m$$

defines a *convex constraint* on  $x = (x_1, \dots, x_m)$ . i.e., the set

$$\mathcal{F} \triangleq \{x : F(x) > 0\}$$

is convex. Indeed, if  $x_1, x_2 \in \mathcal{F}$  and  $\alpha \in (0, 1)$  then

$$F(\alpha x_1 + (1 - \alpha)x_2) = \alpha F(x_1) + (1 - \alpha)F(x_2) > 0$$

Convexity has an important consequence: even though the LMI has no analytical solution in general, it can be solved numerically with guarantees of finding a solution when one exists. Although the LMI may seem special, it turns out that many convex sets can be represented in this way.

1. Note that a system of LMIs (i.e. a finite set of LMIs) can be written as a single LMI since

$$\left\{ \begin{array}{l} F_1(x) < 0 \\ \vdots \\ F_K(x) < 0 \end{array} \right\} \text{ is equivalent to } F(x) \triangleq \text{diag}[F_1(x), \dots, F_K(x)] < 0$$

2. Combined constraints (in the unknown  $x$ ) of the form

$$\left\{ \begin{array}{l} F(x) > 0 \\ Ax = b \end{array} \right\} \quad \text{or} \quad \left\{ \begin{array}{l} F(x) > 0 \\ x = Ay + b \text{ for some } y \end{array} \right.$$

where the affine function  $F : \mathbb{R}^m \rightarrow \mathbb{S}^n$  and matrices  $A \in \mathbb{R}^{n \times m}$  and  $b \in \mathbb{R}^n$  are given can be lumped into one LMI. More generally, the combined equations

$$\begin{cases} F(x) > 0 \\ x \in \mathcal{M} \end{cases} \quad (3)$$

where  $\mathcal{M}$  is an affine subset of  $\mathbb{R}^n$ , i.e.

$$\mathcal{M} = x_0 + \mathcal{M}_0 = \{x_0 + m \mid m \in \mathcal{M}_0\}$$

with  $x_0 \in \mathbb{R}^n$  and  $\mathcal{M}_0$  a linear subspace of  $\mathbb{R}^n$ , can be written in the form of one single LMI. In order to see this, let  $e_1, \dots, e_k \in \mathbb{R}^n$  be a basis of  $\mathcal{M}_0$  and let  $F(x) = F_0 + T(x)$  be decomposed as in remark. Then (3) can be rewritten as

$$\begin{aligned} 0 < F(x) &= F_0 + T(x_0 + \sum_{j=1}^k x_j e_j) = \underbrace{F_0 + T(x_0)}_{\text{constant part}} + \underbrace{\sum_{j=1}^k x_j T(e_j)}_{\text{linear part}} \\ &= \bar{F}_0 + x_1 \bar{F}_1 + \dots + x_k \bar{F}_k \\ &\triangleq \bar{F}(\bar{x}) \end{aligned}$$

where  $\bar{F}_0 = F_0 + T(x_0)$ ,  $\bar{F}_j = T(e_j)$  and  $x = (x_1, \dots, x_k)$ . This implies that  $x \in \mathbb{R}^n$  satisfies (3) if and only if  $F(x) > 0$ . Note that the dimension of  $\bar{x}$  is smaller than the dimension of  $x$ .

3. (Schur Complement) Let  $F : \mathbb{V} \rightarrow \mathbb{S}^n$  be an affine function partitioned to

$$F(x) = \begin{bmatrix} F_{11}(x) & F_{12}(x) \\ F_{21}(x) & F_{22}(x) \end{bmatrix}$$

where  $F_{11}(x)$  is square. Then

$$F(x) > 0 \quad \text{iff} \quad \begin{cases} F_{11}(x) > 0 \\ F_{22}(x) - F_{21}(x)F_{11}^{-1}(x)F_{12}(x) > 0 \end{cases} \quad (4)$$

Note that the second inequality in (4) is a nonlinear matrix inequality in  $x$ . It follows that nonlinear matrix inequalities of the form (4) can be converted to LMIs, and nonlinear inequalities (4) define a convex constraint on  $x$ .

## 15.1 Types of LMI problems

Suppose that  $F, G : \mathbb{V} \rightarrow \mathbb{S}^{n_1}$  and  $H : \mathbb{V} \rightarrow \mathbb{S}^{n_2}$  are affine functions. There are three generic problems related to the study of linear matrix inequalities:

**Feasibility:** The test whether or not there exist solutions  $x$  of  $F(x) > 0$  is called a feasibility problem. The LMI is called non-feasible if no solutions exist.

**Optimization:** Let  $f : \mathcal{S} \rightarrow \mathbb{R}$  and suppose that  $\mathcal{S} = \{x | F(x) > 0\}$ . The problem to determine  $V_{\text{opt}} = \inf_{x \in \mathcal{S}} f(x)$  is called an optimization problem with an LMI constraint.

**Generalized eigenvalue problem:** Minimize a scalar  $\lambda \in \mathbb{R}$  subject to

$$\begin{cases} \lambda F(x) - G(x) > 0 \\ F(x) > 0 \\ H(x) > 0 \end{cases}$$

## 15.2 What are LMIs good for?

Many optimization problems in control design, identification, and signal processing can be formulated using LMIs.

**Example.** Asymptotic stability of the LTI system

$$\dot{x} = Ax \quad , A \in \mathbb{R}^{n \times n} \quad (5)$$

Lyapunov said, asymptotically stable iff there exists  $X \in \mathbb{S}^n$  such that  $X > 0$  and  $A^T X + X A < 0$ . i.e. equivalent to feasibility of the LMI

$$\begin{bmatrix} X & 0 \\ 0 & -A^T X - X A \end{bmatrix} > 0$$

**Example.** Determine a diagonal matrix  $D$  such that  $\|DMD^{-1}\| < 1$  where  $M$  is some given matrix. Since

$$\begin{aligned} \|DMD^{-1}\| < 1 &\iff D^{-T} M^T D^T D M D^{-1} < I \\ &\iff M^T D^T D M < D^T D \\ &\iff X - M^T X M > 0 \end{aligned}$$

where  $X := D^T D > 0$  we see that the existence of such a matrix means the feasibility of LMI.

**Example.** Let  $F$  be an affine function and consider the problem of minimizing  $f(x) \triangleq \lambda_{\max}(F(x))$  over  $x$ .

$$\begin{aligned} \lambda_{\max}(F^T(x)F(x)) < \gamma &\iff \gamma I - F^T(x)F(x) > 0 \\ &\iff \begin{bmatrix} \gamma I & F^T(x) \\ F(x) & I \end{bmatrix} > 0 \end{aligned}$$

if we define

$$\bar{x} \triangleq \begin{bmatrix} x \\ \gamma \end{bmatrix}, \quad \bar{F}(\bar{x}) \triangleq \begin{bmatrix} \gamma I & F^T(x) \\ F(x) & I \end{bmatrix}, \quad \bar{f}(\bar{x}) \triangleq \gamma,$$

then  $\bar{F}$  is an affine function of  $\bar{x}$  and the problem to minimize the maximum eigenvalue of  $F(x)$  is equivalent to determining  $\inf \bar{f}(\bar{x})$  subject to the LMI  $\bar{F}(\bar{x}) > 0$ . Hence, this is an optimization problem with a linear objective function  $\bar{f}$  and an LMI constraint.

**Example** (Simultaneous stabilization)

Consider  $k$  LTI systems with  $n$ -dim state space and  $m$ -dim input space:

$$\dot{x} = A_i x + B_i u$$

where  $A_i \in \mathbb{R}^{n \times n}$  and  $B_i \in \mathbb{R}^{n \times m}$ ,  $i \in 1, \dots, k$ . We'd like to find a state feedback law  $u = Fx$ ,  $F \in \mathbb{R}^{m \times n}$  such that the eigenvalues  $\lambda(A_i + B_i F)$  lie on the LHP for  $i \in 1, \dots, k$ . From the example above, this is solved when we find matrices  $F$  and  $X_i$ ,  $i \in 1, \dots, k$  such that for  $i \in 1, \dots, k$ ,

$$\begin{cases} X_i > 0 \\ (A_i + B_i F)^T X_i + X_i (A_i + B_i F) < 0 \end{cases} \quad (6)$$

Note that this is *not* a system of LMIs in  $X_i$  and  $F$ . If we introduce  $Y_i = X_i^{-1}$  and  $K = FY_i$ , then (6) becomes

$$\begin{cases} Y_i > 0 \\ A_i Y_i + Y_i A_i^T + B_i K + K_i^T B_i < 0 \end{cases} \quad ,$$

which can be further simplified by assuming the existence of a joint Lyapunov function, i.e.  $X_i = \dots = X_k = X$ . The joint stabilization problem has a solution if this system of LMIs is feasible.

### 15.3 Nominal Performance

Consider

$$x = Ax + Bu \quad (7)$$

$$y = Cx + Du \quad (8)$$

with state space  $X = \mathbb{R}^n$ , input space  $U = \mathbb{R}^m$  and output space  $Y = \mathbb{R}^p$ .

#### 15.3.1 $H_\infty$ nominal performance

**Proposition 15.2** *If the system (7) is asymptotically stable then  $\|G\|_\infty < \gamma$  whenever there exists a solution  $K = K^T > 0$  to the LMI*

$$\begin{bmatrix} A^T K + KA + C^T C & KB + C^T D \\ B^T K + D^T C & D^T D - \gamma^2 I \end{bmatrix} < 0. \quad (9)$$

Proof requires discussion on linear dissipative systems. See Scherer, if interested.

Therefore, we can compute the smallest possible upper bound of the L2-induced gain of the system (which is the  $H_\infty$  norm of the transfer function) by minimizing  $\gamma > 0$  over all variables  $\gamma$  and  $K > 0$  that satisfy the LMI (9).

#### 15.3.2 $H_2$ nominal performance

Suppose that we are interested only in the impulse responses of this system. This means, that we take impulsive inputs of the form  $u(t) = \delta(t)e_i$  with  $e_i$  the  $i_{th}$  basis vector in the standard basis of the input space  $\mathbb{R}^m$ . ( $i$  runs from 1 till  $m$ ). With zero initial conditions, the corresponding output  $y^i$  belongs to  $\mathcal{L}_2$  and is given by

$$y^i(t) = \begin{cases} C \exp(At) B e_i & \text{for } t > 0 \\ D e_i \delta(t) & \text{for } t = 0 \\ 0 & \text{for } t < 0. \end{cases} .$$

Only if  $D = 0$ , the sum of the squared norms of all such impulse responses  $\sum_{i=1}^m \|y_i\|_2^2$  is well defined and given by

$$\begin{aligned} \sum_{i=1}^m \|y_i\|_2^2 &= \text{trace} \int_0^\infty B^T \exp(A^t) C^T C \exp(At) B dt \\ &= \text{trace} \int_0^\infty C \exp(At) B B^T \exp(A^T t) C^T dt \\ &= \text{trace} \int_{-\infty}^\infty G(j\omega) G^*(j\omega) d\omega \end{aligned}$$

where  $G$  is the transfer function of the system.

**Proposition 15.3** *Suppose that the system (7) is asymptotically stable (and  $D = 0$ ), then the following statements are equivalent.*

(a)  $\|G\|_2 < \gamma$

(b) there exists  $K = K^T > 0$  and  $Z$  such that

$$\begin{bmatrix} A^T K + KA & KB \\ B^T K & -I \end{bmatrix} < 0; \quad \begin{bmatrix} K & C^T \\ C & Z \end{bmatrix} > 0; \quad \text{trace}(Z) < \gamma^2 \quad (10)$$

(c) there exists  $K = K^T > 0$  and  $Z$  such that

$$\begin{bmatrix} AK + KA^T & KC^T \\ CK & -I \end{bmatrix} < 0; \quad \begin{bmatrix} K & B \\ B^T & Z \end{bmatrix} > 0; \quad \text{trace}(Z) < \gamma^2 \quad (11)$$

**Proof.** . note that  $\|G\|_2 < \gamma$  is equivalent to requiring that the controllability gramian  $W_c := \int_0^\infty \exp(At)BB^T \exp(A^T t) dt$  satisfies  $\text{trace}(CWC^T) < \gamma^2$ . Since the controllability gramian is the unique positive definite solution to the Lyapunov equation  $AW + WA^T + BB^T = 0$  this is equivalent to saying that there exists  $X > 0$  such that

$$AX + XA^T + BB^T < 0; \quad \text{trace}(CXC^T) < \gamma^2.$$

With a change of variables  $K := X^{-1}$ , this is equivalent to the existence of  $K > 0$  and  $Z$  such that

$$A^T K + KA + KBB^T K < 0; \quad CK^{-1}C^T < Z; \quad \text{trace}(Z) < \gamma^2.$$

Now, using Schur complements for the first two inequalities yields that  $\|G\|_2 < \gamma$  is equivalent to the existence of  $K > 0$  and  $Z$  such that

$$\begin{bmatrix} A^T K + KA & KB \\ B^T K & I \end{bmatrix} < 0; \quad \begin{bmatrix} K & C^T \\ C & Z \end{bmatrix} > 0; \quad \text{trace}(Z) < \gamma^2.$$

The equivalence with (11) is obtained by a direct dualization and the observation that  $\|G\|_2 = \|G^T\|_2$ .

Therefore, the smallest possible upper bound of the H2-norm of the transfer function can be calculated by minimizing the criterion  $\text{trace}(Z)$  over the variables  $K > 0$  and  $Z$  that satisfy the LMIs defined by the first two inequalities in (10) or (11).

## 15.4 Controller Synthesis

Let

$$\begin{aligned}\dot{x} &= Ax + B_1w + B_2u \\ z_\infty &= C_\infty x + D_{\infty 1}w + D_{\infty 2}u \\ z_2 &= C_2x + D_{21}w + D_{22}u \\ y &= C_yx + D_yw\end{aligned}$$

and

$$\begin{aligned}\dot{x}_K &= A_Kx_K + B_Ky \\ u &= C_Kx_K + D_Ky\end{aligned}$$

be state-space realizations of the plant  $P(s)$  and the controller  $K(s)$  respectively.

Denoting by  $T_\infty(s)$  and  $T_2(s)$  the CL TF from  $w$  to  $z_\infty$  and  $z_2$ , respectively, we consider the following multi-objective synthesis problem:

Design an output feedback controller  $u = K(s)y$  such that

- $H_\infty$  performance: maintains the  $H_\infty$  norm of  $T_\infty$  below  $\gamma_0$ .
- $H_2$  performance: maintains the  $H_2$  norm of  $T_2$  below  $\nu_0$ .
- Multi-objective  $H_2/H_\infty$  controller design: minimizes the trade-off criterion of the form  $\alpha\|T_\infty\|_\infty^2 + \beta\|T_2\|_2^2$  with some  $\alpha, \beta \geq 0$ .
- Pole placement: places the CL poles in some prescribed LMI region  $\mathcal{D}$ .

Let the following denote the corresponding CL state-space eqns,

$$\begin{aligned}\dot{x}_{cl} &= A_{cl}x_{cl} + B_{cl}w \\ z_\infty &= C_{cl1}x_{cl} + D_{cl1}w \\ z_2 &= C_{cl2}x_{cl} + D_{cl2}w\end{aligned}$$

then our design objectives can be expressed as follows:

- $H_\infty$  performance: the CL RMS gain from  $w$  to  $z_\infty$  does not exceed  $\gamma$  iff there exists a symmetric matrix  $X_\infty$  such that

$$\begin{bmatrix} A_{cl}X_\infty + X_\infty A_{cl}^T & B_{cl} & X_\infty C_{cl1}^T \\ B_{cl}^T & -I & D_{cl1}^T \\ C_{cl1}X_\infty & D_{cl1} & -\gamma^2 I \end{bmatrix} < 0$$

$$X_\infty > 0$$



- $H_2$  performance: the LQG cost from  $w$  to  $z_2$  does not exceed  $\nu$  iff  $D_{cl2} = 0$  and there exists a symmetric matrices  $X_2$  and  $Q$  such that

$$\begin{aligned} \begin{bmatrix} A_{cl}X_2 + X_2A_{cl}^T & B_{cl} \\ B_{cl}^T & -I \end{bmatrix} &< 0 \\ \begin{bmatrix} Q & C_{cl2}^T X_2 \\ X_2 C_{cl2}^T & X_2 \end{bmatrix} &> 0 \\ \text{trace}(Q) &< \nu^2 \end{aligned}$$

- Pole placement: the CL poles lie in the LMI region  $\mathcal{D} := \{z \in \mathbb{C} : L + Mz + M^T \bar{z} < 0\}$  with  $L = L^T = [\lambda_{ij}]_{1 \leq i, j \leq m}$  and  $M = [\mu_{ij}]_{1 \leq i, j \leq m}$  iff there exists a symmetric matrix  $X_{pol}$  such that

$$\begin{aligned} [\lambda_{ij}X_{pol} + \mu_{ij}A_{cl}X_{pol} + \mu_{ji}X_{pol}A_{cl}^T]_{1 \leq i, j \leq m} &< 0 \\ X_{pol} &> 0. \end{aligned}$$

For tractability, we seek a single Lyapunov matrix  $X := X_\infty = X_2 = X_{pol}$  that enforces all three sets of constraints. Factorizing  $X$  as

$$X = \begin{bmatrix} R & I \\ M^T & 0 \end{bmatrix} \begin{bmatrix} 0 & S \\ I & N^T \end{bmatrix}^{-1}$$

and introducing the transformed controller variables:

$$\begin{aligned} \mathcal{B}_K &:= NB_K + SB_2D_K \\ \mathcal{C}_K &:= C_KM^T + D_KC_yR \\ \mathcal{A}_K &:= NA_KM^T + NB_KC_yR + SB_2C_KM^T + S(A + B_2D_KC_y)R, \end{aligned}$$

the inequality constraints on  $X$  are turned into LMI constraints in the variables  $R, S, Q, \mathcal{A}_K, \mathcal{B}_K, \mathcal{C}_K$  and  $D_K$ . And we have the following suboptimal LMI formulation of our multi-objective synthesis problem:

Minimize  $\alpha\gamma^2 + \beta\text{trace}(Q)$  over  $R, S, Q, \mathcal{A}_K, \mathcal{B}_K, \mathcal{C}_K, D_K$  and  $\gamma^2$  satisfy-

ing:

$$\begin{aligned}
& \begin{bmatrix} AR + RA^T + B_2\mathcal{C}_K + \mathcal{C}_K^T B_2^T & \mathcal{A}_K + A + B_2 D_K C_y & B_1 + B_2 D_K D_{y1} & \star \\ \star & A^T S + SA + \mathcal{B}_K C_y + C_y^T \mathcal{B}_K^T & SB_1 + \mathcal{B}_K D_{y1} & \star \\ \star & \star & -I & \star \\ C_\infty R + D_\infty \mathcal{C}_K & C_\infty + D_\infty D_K C_y & D_\infty + D_\infty D_K D_{y1} & -\gamma^2 I \end{bmatrix} < 0 \\
& \begin{bmatrix} Q & C_2 R + D_{22} \mathcal{C}_K & C_2 D_{22} D_K C_y \\ \star & R & I \\ \star & I & S \end{bmatrix} > 0 \\
& \left[ \lambda_{ij} \begin{bmatrix} R & I \\ I & S \end{bmatrix} + \mu_{ij} \begin{bmatrix} AR + B_2 \mathcal{C}_K & A + B_2 D_K C_y \\ \mathcal{A}_K & SA + \mathcal{B}_K C_y \end{bmatrix} + \right. \\
& \left. \mu_{ji} \begin{bmatrix} (AR + B_2 \mathcal{C}_K)^T & \mathcal{A}_K^T \\ (A + B_2 D_K C_y)^T & (SA + \mathcal{B}_K C_y)^T \end{bmatrix} \right]_{1 \leq i, j \leq m} < 0 \\
& \text{trace}(Q) < \nu_0^2 \\
& \gamma^2 < \gamma_0^2 \\
& D_{21} + D_{22} D_K D_{y1} = 0.
\end{aligned}$$

Given optimal solutions  $\gamma^*, Q^*$  of this LMI problem, the closed loop performances are bounded by

$$\|T\|_\infty \leq \gamma^*, \quad \|T\|_2 \leq \sqrt{\text{trace}(Q^*)}.$$

This has been implemented by the matlab command “`hinfmix`”.

## 15.5 Affine combinations of linear systems

Often models uncertainty about specific parameters is reflected as uncertainty in specific entries of the state space matrices  $A, B, C, D$ . Let  $p = (p_1, \dots, p_n)$  denote the parameter vector which expresses the uncertain quantities in the system and suppose that this parameter vector belongs to some subset  $\mathcal{P} \subset \mathbb{R}^n$ . Then the uncertain model can be thought of as being parameterized by  $p \in \mathcal{P}$  through its state space representation

$$\dot{x} = A(p)x + B(p)u \quad (12)$$

$$y = C(p)x + D(p)u. \quad (13)$$

One way to think of equations of this sort is to view them as a set of linear time-invariant systems as parameterized by  $p \in \mathcal{P}$ . However, if  $p$  is time, then (12) defines a linear time varying dynamical system and it can therefore

also be viewed as such. If components of  $p$  are time varying and coincide with state components then (12) is better viewed as a nonlinear system.

Of particular interest will be those systems in which the system matrices affinely depend on  $p$ . This means that

$$A(p) = A_0 + p_1 A_1 + \cdots + p_n A_n \quad (14)$$

$$B(p) = B_0 + p_1 B_1 + \cdots + p_n B_n \quad (15)$$

$$C(p) = C_0 + p_1 C_1 + \cdots + p_n C_n \quad (16)$$

$$D(p) = D_0 + p_1 D_1 + \cdots + p_n D_n . \quad (17)$$

Or, written in a more compact form

$$S(p) = S_0 + p_1 S_1 + \dots + p_n S_n$$

where

$$S(p) = \begin{bmatrix} A(p) & B(p) \\ C(p) & D(p) \end{bmatrix}$$

is the system matrix associated with (12). We call these models *affine parameter dependent models*. In MATLAB such a system is represented with the routines `psys` and `pvec`. For  $n = 2$  and a parameter box

$$\mathcal{P} \triangleq \{(p_1, p_2) \mid p_1 \in [p_1^{\min}, p_1^{\max}], p_2 \in [p_2^{\min}, p_2^{\max}]\}$$

the syntax is

```
affsys = psys( p, [s0, s1, s2] );
p = pvec( 'box', [p1min p1max ; p2min p2max] )
```

where `p` is the parameter vector whose  $i$ -th component ranges between `pimin` and `pimax`. Bounds on the rate of variations,  $\dot{p}_i(t)$  can be specified by adding a third argument “rate” when calling “`pvec`”. See also the following routines:

- `pdsimul` for time simulations of affine parameter models
- `aff2pol` to convert an affine model to an equivalent polytopic model
- `pvinfos` to inquire about the parameter vector

## References

- [1 ] C. Scherer and S. Welland, Lecture Notes on Linear Matrix Inequality in Control

- [2 ] Gahinet et al., LMI-lab Matlab Toolbox for Control Analysis and Design.
- [3 ] S. Boyd, L. El Ghaoui, E. Feron and V. Balakrishnan, *Linear Matrix Inequalities in System and Control Theory*, SIAM studies in Applied Mathematics, Philadelphia, 1994.