Linear Matrix Inequalities in System and Control Theory (Studies in Applied and Numerical Mathematics)

Stephen Boyd, Laurent El Ghaoui, Eric Feron, Venkataramanan Balakrishnan

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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.

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