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set(0,'DefaultAxesLinewidth',2,'DefaultLineLineWidth',2);
set(0,'defaultAxesFontSize',14);
set(0,'defaultAxesFontName','arial');
set(0,'defaultTextFontName','arial');

close all
clear

A = [0 1 0;0 0 1;-0.5 -1.2 -11.3];
B = [0;0;1];
C = [1 1 0];

setlmis([])

[P,n,sP] = lmivar(1,[3 1]);

S1 = newlmi;
lmiterm([S1 1 1 P],1,A,'s')
lmiterm([S1 1 1 0],eye(3,3))
lmiterm([-S1 2 2 P],1,1)
LMIs = getlmis;
c = [1 0 0 0 0 0];

[tmin,xopt] = feasp(LMIs);

%[copt,xopt] = mincx(LMIs,c);

P1 = dec2mat(LMIs,xopt,P)

%P1*A+A'*P1+eye(3,3)
%eig(ans)

Solver for LMI feasibility problems  $L(x) < R(x)$ 
This solver minimizes  $t$  subject to  $L(x) < R(x) + t*I$ 
The best value of  $t$  should be negative for feasibility

Iteration : Best value of  $t$  so far

1 1.078522
2 1.036535
3 0.948872
4 -96.716523

Result: best value of  $t$ : -96.716523
f-radius saturation: 0.003% of  $R = 1.00e+09$ 

P1 =

1.0e+04 *

```

0.1526	0.2201	0.0210
0.2201	2.8645	0.2541
0.0210	0.2541	0.0789

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