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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([])

[gamma2,n,sgamma2] = lmivar(1,[1 1]);
[P,n,sP] = lmivar(1,[3 1]);

S1 = newlmi;
lmiterm([S1 1 1 P],1,A,'s')
lmiterm([S1 1 1 0],C'*C)
lmiterm([S1 1 2 P],1,B)
lmiterm([S1 2 2 gamma2],-1,1)
lmiterm([-S1 3 3 P],1,1)
LMIs = getlmis;
c = [1 0 0 0 0 0 0];

%[tmin,xopt] = feasp(LMIs);

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

P1 = dec2mat(LMIs,xopt,P)
gamma21 = dec2mat(LMIs,xopt,gamma2)
gamma = sqrt(gamma21)
%P1*A+A'*P1+eye(3,3)
%eig(ans)

Solver for linear objective minimization under LMI constraints

Iterations      :      Best objective value so far

1
2
3
4          28.892559
5          25.891232
6          22.988429
7          22.988429
8          20.033389
9          20.033389
***          new lower bound:      11.413061
10         20.033389

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***          new lower bound:    16.876641
  11          18.757985
  12          18.621436
***          new lower bound:    18.232632
  13          18.559605
***          new lower bound:    18.383289
```

```
Result: feasible solution of required accuracy
best objective value:    18.559605
guaranteed relative accuracy: 9.50e-03
f-radius saturation: 0.000% of R = 1.00e+09
```

*P1* =

```
10.2124  12.8354  11.2486
12.8354  242.4022  21.5508
11.2486  21.5508  260.3398
```

*gamma21* =

```
18.5596
```

*gamma* =

```
4.3081
```

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