Generalized $S$-Procedure and Finite Frequency KYP Lemma

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The contribution of this paper is twofold. First we give a generalization of the $S$-procedure which has been proven useful for robustness analysis of control systems. We then apply the generalized $S$-procedure to derive an extension of the Kalman–Yakubovich–Popov lemma that converts a frequency domain condition within a finite interval to a linear matrix inequality condition suitable for numerical computations.

Keywords: Control systems; S-procedure; Positive-real lemma

1 INTRODUCTION

Consider the following condition given by multiple inequalities:

$$\zeta^T \Theta \zeta < 0, \quad \forall \zeta \in \mathcal{G},$$

(1)

$$\mathcal{G} := \{ \zeta \in \mathbb{C}^n : \zeta \neq 0, \zeta^T S_i \zeta \leq 0, \forall i = 1, \ldots, m \},$$

(2)

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where $\Theta$ and $S_i$ are given Hermitian matrices. It is trivial to verify that a sufficient condition for (1) is given by

$$\exists \tau_i > 0 \text{ such that } \Theta < \sum_{i=1}^{m} \tau_i S_i.$$  \quad (3)

The $S$-procedure [1] is to replace the multiple inequality constraint in (1) by the single inequality in (3) with multipliers $\tau_i$. While this procedure is concerned with the quadratic forms on $\mathbb{C}^n$, an extension is available [2] to the case of the quadratic forms on $L_2$, the set of square integrable vector-valued functions.

In general, the $S$-procedure on $\mathbb{C}^n$ is conservative, i.e. (3) is only sufficient for (1) and may not be necessary. Nevertheless, the condition (3) can be efficiently verified by searching for the parameters $\tau_i$ which is a finite dimensional convex feasibility problem. Indeed, the $S$-procedure and the aforementioned extension have been shown to be useful for developing various methods for control systems analysis and synthesis [2–4].

When applying the $S$-procedure, the main concern is whether or not the procedure is conservative for the particular condition at hand. This fact gives rise to the following fundamental question: When does the $S$-procedure yield an exact (nonconservative) condition? This question has already been extensively studied by Yakubovich and others. It is shown (for the nonstrict inequality case) that the $S$-procedure on $\mathbb{C}^n$ is exact if $m \leq 2$ and that for $m > 2$ there are $\Theta$ and $S_i$ such that the $S$-procedure is conservative [1,4,5]. Moreover, the $S$-procedure on $L_2$ is known to be exact regardless of the number of constraints $m$ [2].

In this paper, we generalize the $S$-procedure on $\mathbb{C}^n$ in the following manner: note that the set $\mathcal{G}$ in (2) can be characterized by

$$\mathcal{G} = \{ \zeta \in \mathbb{C}^n: \zeta \neq 0, \zeta^\ast S \zeta \leq 0, \forall S \in \mathcal{S} \}$$  \quad (4)

where

$$\mathcal{S} := \left\{ \sum_{i=1}^{m} \tau_i S_i: \tau_i > 0, \forall i = 1, \ldots, m \right\}.$$  

Then the $S$-procedure is to replace condition (1), defined together with (4), by the existence of $S \in \mathcal{S}$ such that $\Theta < S$. Now, if we consider a
general class of matrices $S$ instead of the one given above, the $S$-procedure is still valid, i.e. the latter condition is sufficient to guarantee (1). We call this the generalized $S$-procedure.

The first contribution of this paper is to show conditions on $S$ under which the generalized $S$-procedure is exact, and give a specific set $\mathcal{S}$ that satisfies the conditions. The second contribution is to show that the celebrated Kalman–Yakubovich–Popov (KYP) lemma [6,7] and its extension to the finite frequency condition simply follow from the generalized $S$-procedure. The finite frequency KYP lemma thus obtained is useful for solving various control problems including the integrated design of dynamical systems [8] and the computation of the structured singular value (upper bound) [9].

2 THE GENERALIZED $S$-PROCEDURE

Let us first introduce the notion of lossless sets, which will turn out to be a class of $S$ in (4) leading to an exact (nonconservative) generalized $S$-procedure.

**Definition 1** A subset $S$ of $n \times n$ Hermitian matrices is said to be lossless if it has the following properties:

(a) $S$ is convex.
(b) $S \subseteq S \Rightarrow \tau S \subseteq S \forall \tau > 0$.
(c) For each nonzero matrix $H \in \mathbb{C}^{n \times n}$ such that

$$H = H^* \geq 0, \quad \text{tr}(SH) \leq 0 \forall S \in S,$$

there exist vectors $\zeta_i \in \mathbb{C}^n (i = 1, \ldots, r)$ such that

$$H = \sum_{i=1}^{r} \zeta_i^\dagger \zeta_i^*, \quad \zeta_i^\dagger S \zeta_i \leq 0 \forall S \in S,$$

where $r$ is the rank of $H$.

The following is one of our main results and formally states that the generalized $S$-procedure is exact if the set $S$ in (4) is lossless.

**Theorem 1** (The generalized $S$-procedure) Let a Hermitian matrix $\Theta$ and a subset $S$ of Hermitian matrices be given. Suppose $S$ is lossless.
Then the following statements are equivalent.

(i) \( \zeta^* \Theta \zeta < 0 \ \forall \zeta \in \mathcal{G} := \{ \zeta \in \mathbb{C}^n : \zeta \neq 0, \zeta^* \mathcal{S} \zeta \leq 0 \ \forall \mathcal{S} \in \mathcal{S} \}. \)

(ii) There exists \( \mathcal{S} \in \mathcal{S} \) such that \( \Theta < \mathcal{S} \).

To prove this theorem, the following lemma is useful. The lemma is a version of the separating hyper-plane theorem [10] and has been derived in e.g. [11].

**Lemma 1** Let \( \mathcal{X} \) be a convex subset of \( \mathbb{C}^m \), and \( F : \mathcal{X} \rightarrow \mathbb{C}^{n \times n} \) be a Hermitian-valued affine function. The following statements are equivalent.

(i) The set \( \{ x : x \in \mathcal{X}, F(x) < 0 \} \) is empty.

(ii) \( \exists \) nonzero \( H = H^* \geq 0 \) s.t. \( \text{tr}(F(x)H) \geq 0 \ \forall x \in \mathcal{X} \).

We now prove Theorem 1.

**Proof** (ii) \( \Rightarrow \) (i) is trivial. To show the converse, suppose (ii) does not hold, i.e. there is no \( \mathcal{S} \in \mathcal{S} \) such that \( \Theta < \mathcal{S} \). Then, from Lemma 1, there exists a nonzero matrix \( H \) such that

\[
H = H^* \geq 0, \quad \text{tr}((\Theta - \mathcal{S})H) \geq 0 \ \forall \mathcal{S} \in \mathcal{S}.
\]

Since \( \mathcal{S} \) is lossless, we have from property (b) of Definition 1 that

\[
\text{tr}(SH) \leq 0 \ \forall \mathcal{S} \in \mathcal{S}, \quad \text{tr}(\Theta H) \geq 0.
\]

The first condition in turn implies the existence of the vectors \( \zeta_i \) in property (c), and the second condition becomes

\[
\text{tr}(\Theta H) = \sum_{i=1}^r \zeta_i^* \Theta \zeta_i \geq 0.
\]

Hence, there exists an index \( k \) such that \( \zeta_k^* \Theta \zeta_k \geq 0 \). Noting that \( \zeta_k \in \mathcal{G} \), we conclude that (i) does not hold.

The significance of Theorem 1 can be explained as follows. Given a condition as in (1), Theorem 1 may be used to equivalently convert the condition to a numerically verifiable condition of the form given in statement (ii) of Theorem 1. To make sure that the conversion is exact, first we have to characterize the set \( \mathcal{G} \) as in (4) for some set \( \mathcal{S} \). Then we
need to check if $\mathcal{S}$ is lossless. Of course these steps are usually non-trivial, but can be done for some class of $\mathcal{G}$ that is relevant to control systems analysis. We will do this next.

## 3 THE FINITE FREQUENCY KYP LEMMA

Consider the class of $\mathcal{G}$ described by

$$ \mathcal{G} := \left\{ \begin{bmatrix} f \\ g \end{bmatrix} \in \mathbb{C}^{2n} : f = j\omega g, \text{ for some } \omega \in \mathbb{R}, \ |\omega| \leq \omega_0 \right\}, \quad (5) $$

where $\omega_0 > 0$ is a given real scalar. Viewing $j\omega$ as the Laplace operator $s$, it is easily seen that this set is related to (input, output) signals $(f, g)$ of an integrator. Thus it is not surprising that the set $\mathcal{G}$ plays a key role in the analysis of dynamical systems.

The following result identifies the set $\mathcal{S}$ that characterizes the set $\mathcal{G}$ in (5) through the definition in (4).

**Lemma 2** Let a real scalar $\omega_0$ and complex vectors $f$ and $g$ be given. The following statements are equivalent.

1. There exists a real scalar $\omega$ such that $f = j\omega g$, $|\omega| \leq \omega_0$.
2. $\begin{bmatrix} f \\ g \end{bmatrix}^* \begin{bmatrix} Q & P \\ P & -\omega_0^2 Q \end{bmatrix} \begin{bmatrix} f \\ g \end{bmatrix} \leq 0, \forall$ complex matrices $P = P^*, Q = Q^* > 0$.

**Proof** Suppose (i) holds. Then

$$ \begin{bmatrix} f \\ g \end{bmatrix}^* \begin{bmatrix} Q & P \\ P & -\omega_0^2 Q \end{bmatrix} \begin{bmatrix} f \\ g \end{bmatrix} = (\omega^2 - \omega_0^2)(g^*Qg) \leq 0 $$

and hence (ii) holds. Conversely, if (ii) is satisfied,

$$ \text{tr}(ff^* - \omega_0^2 gg^*)Q + \text{tr}(gf^* + fg^*)P \leq 0 $$

holds for all $P = P^*$ and $Q = Q^* > 0$. It can readily be verified that this implies

$$ ff^* - \omega_0^2 gg^* \leq 0, \quad gf^* + fg^* = 0. $$

It now follows from Lemma III.4 of [11] that (i) holds.
Let us now give a result that shows the losslessness of the set $S$ related to $G$ defined in (5). Its proof is rather technical and will be given later to keep the presentation streamlined.

**Lemma 3** Let a scalar $\omega_0 > 0$ and a matrix $F \in \mathbb{C}^{2n \times k}$ be given. Define a subset of Hermitian matrices by

$$S := \left\{ F^* \begin{bmatrix} Q & P \\ P & -\omega_0^2 Q \end{bmatrix} F : P = P^*, \ Q = Q^* > 0 \right\}.$$  

Then the set $S$ is lossless.

The following theorem is a generalization of the KYP lemma [6,7] where a frequency domain condition is required to hold only for a given low frequency band. The result is a simple consequence of the generalized $S$-procedure.

**Theorem 2** Let a scalar $\omega_0 > 0$ and matrices $A \in \mathbb{C}^{n \times n}$, $B \in \mathbb{C}^{n \times m}$ and a Hermitian matrix $\Theta \in \mathbb{C}^{(n+m) \times (n+m)}$ be given. Suppose $A$ has no eigenvalues on the imaginary axis. Then the following statements are equivalent.

(i) The finite frequency condition

$$\begin{bmatrix} (j\omega I - A)^{-1} B \\ I \end{bmatrix}^* \Theta \begin{bmatrix} (j\omega I - A)^{-1} B \\ I \end{bmatrix} < 0, \ \forall |\omega| \leq \omega_0$$

holds.

(ii) There exist Hermitian matrices $P, Q \in \mathbb{C}^{n \times n}$ such that $Q > 0$ and

$$\begin{bmatrix} A & B \\ I & 0 \end{bmatrix}^* \begin{bmatrix} -Q & P \\ P & \omega_0^2 Q \end{bmatrix} \begin{bmatrix} A & B \\ I & 0 \end{bmatrix} + \Theta < 0.$$

If matrices $A, B$ and $\Theta$ are all real, the equivalence still holds when restricting $P$ and $Q$ to be real.

**Proof** Note that (i) holds if and only if

$$\zeta^* \Theta \zeta < 0 \ \forall \zeta \in G$$
where

\[ G := \left\{ \begin{bmatrix} x \\ w \end{bmatrix} \in \mathbb{C}^{n+m}: w \neq 0, j\omega x = Ax + Bw \text{ for some } \omega \in \mathbb{R}, |\omega| \leq \omega_0 \right\}. \]

Defining

\[ \begin{bmatrix} f \\ g \end{bmatrix} := F \begin{bmatrix} x \\ w \end{bmatrix}, \quad F := \begin{bmatrix} A & B \\ I & 0 \end{bmatrix} \]

and applying Lemma 2, the set \( G \) can be characterized as

\[ G = \{ \zeta \neq 0: \zeta^* S \zeta \leq 0 \ \forall S \in S \} \]

where

\[ S := \left\{ F^* \begin{bmatrix} Q & P \\ P & -\omega_0^2 Q \end{bmatrix} F: P = P^*, Q = Q^* > 0 \right\}. \]

From Lemma 3, the set \( S \) is lossless and hence the \( S \)-procedure in Theorem 1 yields (i) \( \iff \) (ii).

Finally, to prove the real case result, assume that there exist (complex) Hermitian matrices \( P \) and \( Q \) satisfying the condition in statement (ii). Then, noting that

\[ (M + jN) = (M + jN)^* > 0 \iff \begin{bmatrix} M & -N \\ N & M \end{bmatrix} = \begin{bmatrix} M & -N \\ N & M \end{bmatrix}^t > 0 \quad (6) \]

holds for any real square matrices \( M \) and \( N \), one can show that the real parts of \( P \) and \( Q \) also satisfy the same condition.

A simple change of variables in Theorem 2 yields a characterization of another frequency domain condition where the inequality is required to hold in an arbitrarily given frequency interval.

**Corollary 1** Let real scalars \( \omega_1 \leq \omega_2 \), matrices \( A \in \mathbb{C}^{n \times n} \), \( B \in \mathbb{C}^{n \times m} \) and a Hermitian matrix \( \Theta \in \mathbb{C}^{(n+m) \times (n+m)} \) be given. Suppose \( A \) has no eigenvalues on the imaginary axis. Then the following statements
are equivalent.

(i) The finite frequency condition

\[
\begin{bmatrix}
(j\omega I - A)^{-1} B \\
I
\end{bmatrix}^* \Theta \begin{bmatrix}
(j\omega I - A)^{-1} B \\
I
\end{bmatrix} < 0, \quad \forall \omega_1 \leq \omega \leq \omega_2
\] (7)

holds.

(ii) There exist Hermitian matrices \( P, Q \in \mathbb{C}^{n \times n} \) such that \( Q > 0 \) and

\[
\begin{bmatrix}
A & B \\
I & 0
\end{bmatrix}^* \left[ \begin{bmatrix}
-Q & P + j\omega_c Q \\
P - j\omega_c Q & -\omega_1 \omega_2 Q
\end{bmatrix} \begin{bmatrix}
A & B \\
I & 0
\end{bmatrix} + \Theta < 0,
\] (8)

where \( \omega_c := (\omega_1 + \omega_2)/2 \).

Proof  Note that \( \omega_1 \leq \omega \leq \omega_2 \) is equivalent to \( |\hat{\omega}| \leq \hat{\omega}_{\text{max}} \) where

\[
\hat{\omega} = \omega - \omega_c, \quad \hat{\omega}_{\text{max}} = (\omega_2 - \omega_1)/2.
\]

Hence, the result follows by applying Theorem 2 to \( (\hat{A}, B, \Theta) \) with \( \hat{\omega} \) via the following transformation:

\[
j\omega I - A = j\hat{\omega} I - \hat{A}, \quad \hat{A} := A - j\omega_c I.
\]

When \( A, B \) and \( \Theta \) are real matrices, one can show the following: If inequality (8) holds for

\[
\omega_1 := \alpha, \quad \omega_2 := \beta,
\]

\[
P := P_R + jP_I, \quad Q := Q_R + jQ_I > 0
\]

then the same inequality holds for

\[
\omega_1 := -\beta, \quad \omega_2 := -\alpha,
\]

\[
P := P_R - jP_I, \quad Q := Q_R - jQ_I > 0.
\]

Thus the frequency domain condition (7) holds for \( \omega_1 \leq \omega \leq \omega_2 \), if and only if the same condition holds for \(-\omega_2 \leq \omega \leq -\omega_1 \).

When \( A \) and \( B \) are real, the finite frequency condition in Corollary 1 can be characterized by an LMI involving real matrices only. Such
characterization is directly useful for numerical computation. The result follows from a straightforward application of the identity (6) and hence the proof is omitted.

**Corollary 2.** Consider the finite frequency condition in Corollary 1. If $A$ and $B$ are real matrices, the condition is equivalent to the following:

(iii) There exist real symmetric matrices $\mathcal{P}, \mathcal{Q} \in \mathbb{R}^{2n \times 2n}$ of the form

$$\mathcal{P} = \begin{bmatrix} P_R & -P_I \\ P_I & P_R \end{bmatrix}, \quad \mathcal{Q} = \begin{bmatrix} Q_R & -Q_I \\ Q_I & Q_R \end{bmatrix},$$

satisfying $\mathcal{Q} > 0$ and

$$\begin{bmatrix} A & B \\ I & 0 \end{bmatrix}' \begin{bmatrix} -\mathcal{Q} & \mathcal{P} + J\omega_c \mathcal{Q} \\ \mathcal{P} - J\omega_c \mathcal{Q} & -\omega_1 \omega_2 \mathcal{Q} \end{bmatrix} \begin{bmatrix} A & B \\ I & 0 \end{bmatrix} + \Phi < 0,$$

where

$$J := \begin{bmatrix} 0 & -I_n \\ I_n & 0 \end{bmatrix}, \quad A := \begin{bmatrix} A & 0 \\ 0 & A \end{bmatrix}, \quad B := \begin{bmatrix} B & 0 \\ 0 & B \end{bmatrix}$$

and $\Phi$ is defined in terms of the real and the imaginary parts of $\Theta$ as follows:

$$\Theta = \begin{bmatrix} U_R & V_R \\ V_R' & W_R \end{bmatrix} + j \begin{bmatrix} U_I & V_I \\ -V_I' & W_I \end{bmatrix},$$

$$\Phi := \begin{bmatrix} U & V \\ V' & W \end{bmatrix}, \quad U := \begin{bmatrix} U_R & -U_I \\ U_I & U_R \end{bmatrix},$$

$$V := \begin{bmatrix} V_R & -V_I \\ V_I & V_R \end{bmatrix}, \quad W := \begin{bmatrix} W_R & -W_I \\ W_I & W_R \end{bmatrix}.$$


4 **Connection to the $(D, G)$-Scaling**

The finite frequency KYP lemma (Theorem 2) shown in the previous section can also be derived through the losslessness theorem of the $(D, G)$-scaling upper bound of mixed $\mu$ [11]. In that case, we need some
restrictions on matrix $\Theta$ to allow for an appropriate loop-shifting and its proof will no longer be self-contained, for the necessity proof relies on the losslessness of the $(D, G)$-scaling shown in [11]. Nevertheless, it would be of interest to outline the derivation of the finite frequency KYP lemma through the $(D, G)$-scaling.

Let us first derive the finite frequency bounded-real lemma which is a special case of the finite frequency KYP lemma. Consider the $m \times p$ transfer function matrix

$$G(s) := C(sI - A)^{-1} B + D,$$

where matrices $A$, $B$, $C$ and $D$ are possibly complex. Suppose $A$ has no eigenvalues on the imaginary axis. Then it can readily be verified [9] that the following identity holds for all real scalars $\omega$ and $\omega_0 > 0$:

$$G(j\omega) = C(I - \delta A)^{-1} B + D =: G(\delta),$$

where

$$\delta := \omega/\omega_0,$$

$$M := \begin{bmatrix} A & B \\ C & D \end{bmatrix} := \begin{bmatrix} j\omega_0 A^{-1} & A^{-1} B \\ -j\omega_0 CA^{-1} & D - CA^{-1} B \end{bmatrix}.$$

From the standard $\mu$-analysis, we have

$$\|G(j\omega)\| < 1, \quad \forall |\omega| \leq \omega_0 \iff \|G(\delta)\| < 1, \quad \forall |\delta| \leq 1$$

$$\iff \det(I - M\nabla) \neq 0, \quad \forall \nabla \in \nabla,$$

where

$$\nabla := \{\text{diag}(\delta I, \Delta) : \delta \in \mathbb{R}, \Delta \in \mathbb{C}^{p \times m}, |\delta| \leq 1, \|\Delta\| \leq 1\}.$$

Using the losslessness of the $(D, G)$-scaling with respect to the uncertainty $\nabla$ consisting of one repeated real scalar $\delta$ and one full-block complex matrix $\Delta$ [11], the last condition is equivalent to the existence of complex matrices $\mathcal{D} = \mathcal{D}^* > 0$ and $\mathcal{G} = -\mathcal{G}^*$ such that

$$\begin{bmatrix} A & B \\ I & 0 \end{bmatrix}^{*} \begin{bmatrix} \mathcal{D} & \mathcal{G} \\ \mathcal{G}^* & -\mathcal{D} \end{bmatrix} \begin{bmatrix} A & B \\ 0 & I \end{bmatrix} + \begin{bmatrix} C & D \\ 0 & I \end{bmatrix}^{*} \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix} \begin{bmatrix} C & D \\ 0 & I \end{bmatrix} < 0.$$
Now, defining
\[ P := j \mathcal{G}^* / \omega_0, \quad Q := \mathcal{D} / \omega_0^2 \]
the congruent transformation by \[ \begin{bmatrix} A & B \\ 0 & -j \omega_0 I \end{bmatrix} \] yields
\[ \begin{bmatrix} A & B \\ I & 0 \end{bmatrix}^* \begin{bmatrix} -Q & P \\ P & \omega_0^2 Q \end{bmatrix} \begin{bmatrix} A & B \\ I & 0 \end{bmatrix} + \begin{bmatrix} C & D \\ 0 & I \end{bmatrix}^* \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix} \begin{bmatrix} C & D \\ 0 & I \end{bmatrix} < 0. \]

Clearly, \( P = P^* \) and \( Q = Q^* > 0 \). Thus the existence of such \( P \) and \( Q \) is necessary and sufficient for the finite frequency bounded-real condition to hold.

We now consider the condition
\[ \begin{bmatrix} (j \omega I - A)^{-1} B \\ I_p \end{bmatrix}^* \Theta \begin{bmatrix} (j \omega I - A)^{-1} B \\ I_p \end{bmatrix} < 0, \quad \forall |\omega| \leq \omega_0. \tag{9} \]

Clearly, \( \Theta \) must have at least \( p \) negative eigenvalues in order for this condition to hold. On the other hand, if all the eigenvalues are negative, the condition becomes trivial. Hence, it is reasonable to assume that \( \Theta \) has both positive and negative eigenvalues, in which case, it can be written as
\[ \Theta = \begin{bmatrix} C_1 & D_1 \\ C_2 & D_2 \end{bmatrix}^* \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix} \begin{bmatrix} C_1 & D_1 \\ C_2 & D_2 \end{bmatrix}. \]

Let us also assume that \( D_2 \) is square \((p \times p)\) and nonsingular. This is a restrictive assumption. Using the above expression for \( \Theta \), the condition in (9) can be described by
\[ G_1(j \omega)^* G_1(j \omega) < G_2(j \omega)^* G_2(j \omega), \quad \forall |\omega| \leq \omega_0, \]

where
\[ G_i(s) := C_i(sI - A)^{-1} B + D_i \quad (i = 1, 2). \]

This condition is in turn equivalent to
\[ \| G(j \omega) \| < 1, \quad \forall |\omega| \leq \omega_0, \quad G(s) := G_1(s)G_2(s)^{-1}. \]
It can be verified that a state space realization for $G(s)$ is given by

$$
G(s) = \begin{pmatrix}
A - BD_2^{-1}C_2 & BD_2^{-1} \\
C_1 - D_1D_2^{-1}C_2 & D_1D_2^{-1}
\end{pmatrix}.
$$

Applying the finite frequency bounded-real condition to $G(s)$ and performing the congruent transformation with $\begin{bmatrix} I & 0 \\ C_2 & D_2 \end{bmatrix}$, it can be shown that the finite frequency KYP lemma (Theorem 2) holds.

5 PROOF OF THE LOSSLESSNESS OF THE SET $S$

In this section, we prove Lemma 3. The following two lemmas are instrumental for the proof. Below, $(\cdot)^+$ denotes the Moore–Penrose inverse of a matrix.

**Lemma 4** Let complex matrices $R$ and $S$ be given. Suppose

$$
\| [R \ S]\| \leq 1, \quad R + R^* = 0. \quad (10)
$$

Then there exists a matrix $Q$ such that

$$
\| [R \quad S^T \quad -S^* \quad Q] \| \leq 1, \quad Q + Q^* = 0. \quad (11)
$$

Moreover, one such $Q$ is given by

$$
Q = -S^* R (I + R^2)^{1/2}. S.
$$

**Proof** From the supposition, we have $\|R\| \leq 1$ and hence $I - RR^* \geq 0$. Let $\Omega := (I - RR^*)^{1/2}$. From (10),

$$
RR^* + SS^* \leq I \Rightarrow SS^* \leq \Omega^2.
$$

This implies (e.g. [12]) that there exists a matrix $C$ such that

$$
S = \Omega C, \quad \|C\| \leq 1.
$$
Let
\[ Q := -S^*\Omega^\dagger R\Omega^\dagger S = -S^* R(I - R^*)^\dagger S. \]
Clearly, \( Q \) is skew Hermitian. Note that
\[
\begin{aligned}
\left\| \begin{bmatrix} R & S \\ -S^* & Q \end{bmatrix} \right\| &= \left\| \begin{bmatrix} R & \Omega C \\ -C^* \Omega & C^* \hat{Q} \end{bmatrix} \right\| \\
&\leq \left\| \begin{bmatrix} I & 0 \\ 0 & -C^* \end{bmatrix} \right\| \left\| \begin{bmatrix} R & \Omega \\ -\Omega & \hat{Q} \end{bmatrix} \right\| \left\| \begin{bmatrix} I & 0 \\ 0 & -C \end{bmatrix} \right\| \\
&= \left\| \begin{bmatrix} R & \Omega \\ -\Omega & \hat{Q} \end{bmatrix} \right\|,
\end{aligned}
\]
where \( \hat{Q} := -\Omega \Omega^\dagger R\Omega^\dagger \Omega \) and the last inequality holds due to \( \|C\| \leq 1 \).
It can be verified that
\[ R\Omega + \Omega R^* = 0. \]
Repeated use of this identity, after some manipulations, yields
\[
\begin{bmatrix} R & \Omega \\ -\Omega & \hat{Q} \end{bmatrix} \begin{bmatrix} R & \Omega \\ -\Omega & \hat{Q} \end{bmatrix}^* = \begin{bmatrix} I & 0 \\ 0 & I - R(I - \Omega \Omega^\dagger)R^* \end{bmatrix} \leq I,
\]
where the last inequality is due to the following fact:
\[ I - \Omega \Omega^\dagger \succeq 0 \Rightarrow 0 \leq I - R(I - \Omega \Omega^\dagger)R^* \leq I. \]
Hence we conclude that the norm condition in (11) holds.

**Lemma 5** Let complex matrices \( Z \) and \( W \) of the same dimensions be given. The following statements are equivalent.

(i) \( WW^* \preceq ZZ^* \) and \( ZZ^* + WZ^* = 0 \).
(ii) There exists a complex matrix \( \Delta \) such that
\[ W = Z\Delta, \quad \|\Delta\| \leq 1, \quad \Delta + \Delta^* = 0. \]

**Proof** (ii) \(\Rightarrow\) (i) is trivial. To show the converse, suppose (i) holds. Then there exists \( \nabla \) such that
\[ W = Z\nabla, \quad \|\nabla\| \leq 1. \]
This $\nabla$ satisfies
\[ Z(\nabla + \nabla^*)Z^* = 0. \]

If $Z^*Z > 0$, then $\nabla + \nabla^* = 0$ and we are done. So consider the case $Z^*Z \not> 0$. Let $V$ be a Unitary matrix such that
\[ ZV = [ Z_1 \ 0 ], \]
where $Z_1$ is full column rank. Define $R$ and $S$ by
\[
\begin{bmatrix}
R & S \\
* & *
\end{bmatrix} := V^*\nabla V,
\]
where $R$ is square with its dimension equal to the rank of $Z$ and $*$ denotes irrelevant entries. Then
\[
\|[R \ S]\| \leq 1 \iff \|\nabla\| \leq 1 \\
R + R^* = 0 \iff Z(\nabla + \nabla^*)Z^* = Z_1(R + R^*)Z_1^* = 0.
\]

From Lemma 4, there exists $Q$ such that
\[ \Delta := V\begin{bmatrix} R & S \\ -S^* & Q \end{bmatrix}V^* \|\Delta\| \leq 1, \ \Delta + \Delta^* = 0. \]

For this $\Delta$, we have
\[ Z\Delta = [Z_1 \ 0]\begin{bmatrix} R & S \\ -S^* & Q \end{bmatrix}V^* = Z\nabla = W. \]

Hence we conclude that (i) $\Rightarrow$ (ii).

We are now ready to prove Lemma 3.

**Proof** Properties (a) and (b) in Definition 1 are easily verified. To show property (c), let $H$ be a nonzero matrix such that
\[ H = H^* \geq 0, \ \text{tr}(HS) \leq 0 \ \forall S \in S. \quad (12) \]

Since $H$ is positive semi-definite, it admits a full rank factor $H = GG^*$, $G \in \mathbb{C}^{k \times r}$ where $r$ is the rank of $H$. Defining
\[
\begin{bmatrix}
W \\
Z
\end{bmatrix} := FG, \ \ W, Z \in \mathbb{C}^{n \times r},
\]
the latter condition in (12) can be written

\[ \text{tr}(WW^* - \omega_0^2 ZZ^*)Q + \text{tr}(WZ^* + ZW^*)P \leq 0 \]
\[ \forall P = P^*, \; Q = Q^* > 0. \]

It can readily be verified that this condition is equivalent to

\[ WW^* \leq \omega_0^2 ZZ^*, \quad WZ^* + ZW^* = 0. \]

From Lemma 5, there exists a matrix \( \Delta \in \mathbb{C}^{r \times r} \) such that

\[ W = \omega_0 Z \Delta, \quad \|\Delta\| \leq 1, \quad \Delta + \Delta^* = 0. \]

Since \( \Delta \) is skew-Hermitian with norm less than or equal to one, its spectral decomposition yields

\[ \Delta = \sum_{i=1}^{r} \lambda_i u_i u_i^*, \quad |\lambda_i| \leq 1, \; \lambda + \bar{\lambda}_i = 0, \quad \sum_{i=1}^{r} u_i u_i^* = I. \]

For \( i = 1, \ldots, r \), define

\[ \zeta_i := Gu_i, \quad \begin{bmatrix} w_i \\ z_i \end{bmatrix} := \begin{bmatrix} W \\ Z \end{bmatrix} u_i = F \zeta_i, \quad w_i, z_i \in \mathbb{C}^n. \]

Then \( H = \sum_{i=1}^{r} \zeta_i \zeta_i^* \) and

\[ Wu_i = \omega_0 Z \Delta u_i \Rightarrow w_i = \lambda_i \omega_0 z_i. \]

Hence we have

\[ w_i w_i^* = \omega_0^2 |\lambda_i|^2 z_i z_i^* \leq \omega_0^2 z_i z_i^*, \]
\[ w_i z_i^* + z_i w_i^* = \omega_0 (\lambda_i + \bar{\lambda}_i) z_i z_i^* = 0. \]

These conditions imply

\[ \text{tr}(\zeta_i \zeta_i^* S) = \zeta_i^* S \zeta_i \leq 0 \quad \forall S \in \mathcal{S} \]

and we conclude that \( \mathcal{S} \) satisfies property (c) of Definition 1.
6 CONCLUSION

We have given a generalization of the $S$-procedure, a powerful tool in control and optimization theories. As an application of the generalized $S$-procedure, the finite frequency KYP lemma is derived. These results are expected to be useful for control systems analysis and synthesis.

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References