

- 10.3. (a) The given system has the state matrix $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$. What approximation is \mathcal{H}_2 to the matrix $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ for \mathcal{H}_2 norm?
- (b) Wilson's Kalman filter is $\hat{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, $\hat{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $\hat{C} = \begin{bmatrix} 1 & 0 \end{bmatrix}$, $\hat{D} = \begin{bmatrix} 0 & 0 \end{bmatrix}$. Wilson's Kalman filter is $\hat{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, $\hat{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $\hat{C} = \begin{bmatrix} 1 & 0 \end{bmatrix}$, $\hat{D} = \begin{bmatrix} 0 & 0 \end{bmatrix}$. What approximation is \mathcal{H}_2 to the matrix $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ for \mathcal{H}_2 norm?
- (c) The approximation is $\hat{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, $\hat{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $\hat{C} = \begin{bmatrix} 1 & 0 \end{bmatrix}$, $\hat{D} = \begin{bmatrix} 0 & 0 \end{bmatrix}$. What approximation is \mathcal{H}_2 to the matrix $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ for \mathcal{H}_2 norm?
- (d) The approximation is $\hat{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$, $\hat{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$, $\hat{C} = \begin{bmatrix} 1 & 0 \end{bmatrix}$, $\hat{D} = \begin{bmatrix} 0 & 0 \end{bmatrix}$. What approximation is \mathcal{H}_2 to the matrix $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$ for \mathcal{H}_2 norm?

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