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[NORTH-HOLLAND Stabilizing Solutions of the H_∞ Algebraic Riccati Equation](#) Anton A. Stoorvogel^{*} Department of Mathematics and Computing Science Eindhoven University of Technology P. O. Box 513 5600 MB Eindhoven, The Netherlands Submitted by Hans Schneider ABSTRACT The algebraic Riccati equation studied in this paper is related to the
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Generalized Riccati Difference and Differential Equations* G. Freiling* and G. Jank* Lehrstuhl II für Mathematik RWTH Aachen D-52056 Aachen, Germany H. Abou-Kandil Ecole Normale Supérieure de Cachan LURPA, 61, Av. Président Wilson 94230 Cachan, France Submitted by André Ran ABSTRACT In this paper we investigate generalized

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of the algebraic Riccati equation but the solution being sign-indefinite and the number of negative eigenvalues determining the number of unstable poles we have to admit to guarantee an L_∞ performance bound of γ . More

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On or not is in many cases apparent from the physical context. 2.3 Riccati equation In cases where an analytical solution of Eq. (3) is not known, it must be sought numerically; together with boundary conditions [Eq. (4)] employing, e.g., the shooting method,⁷ which is based on repeated numerical integration, and it is thus numerically demanding. Another, simpler approach is based on the