

Fig. 3. Graphical representation of conditions (33) and (34). R.P. is guaranteed since  $|S| < c$ , for  $\omega < 2$  and  $|H| < c_H$  for  $\omega > 1.4$ .

The step from (A1) to (A2) follows from  $M = N_{11} + N_{12} (I - TN_{22})^{-1} TN_{21}$  and Schurs formula

$$\det(A - BD^{-1}C) = \det \begin{bmatrix} A & B \\ C & D \end{bmatrix} / \det D \quad (A3)$$

and the assumption  $\det D = \det(I - TN_{22}) \neq 0$ .

**Lemma 1:** An equivalent statement of the lemma is as follows: Let  $\bar{\Delta} = \text{diag}\{\Delta_1, \Delta_2\}$  where  $\Delta_1$  and  $\Delta_2$  have the same size as  $N_{11}$  and  $N_{22}$ , respectively. ( $\Delta_1$  and  $\Delta_2$  may have additional structure.) Then

$$\mu_{\bar{\Delta}} \begin{bmatrix} 0 & N_{12} \\ cN_{21} & 0 \end{bmatrix} = \sqrt{c} \mu_{\bar{\Delta}} \begin{bmatrix} 0 & N_{12} \\ N_{21} & 0 \end{bmatrix}. \quad (A4)$$

*Proof of (A4):*

$$\mu_{\bar{\Delta}} \begin{bmatrix} 0 & N_{12} \\ cN_{21} & 0 \end{bmatrix} \leq 1/k_1 \quad (A5)$$

$$\Leftrightarrow \det \left( I + k_1 \begin{bmatrix} \Delta_1 & \\ & \Delta_2 \end{bmatrix} \begin{bmatrix} 0 & N_{12} \\ cN_{21} & 0 \end{bmatrix} \right) \neq 0$$

$$\Leftrightarrow \det \begin{bmatrix} I & k_1 \Delta_1 N_{12} \\ k_1 c \Delta_2 N_{21} & I \end{bmatrix} \neq 0 \quad (A6)$$

$$\Leftrightarrow \det(I - k_1^2 c \Delta_1 N_{12} \Delta_2 N_{21}) \neq 0 \quad (A7)$$

$$\Leftrightarrow \det \begin{bmatrix} I & \sqrt{k_1^2 c} \Delta_1 N_{12} \\ \sqrt{k_1^2 c} \Delta_2 N_{21} & I \end{bmatrix} \neq 0 \quad (A8)$$

$$\Leftrightarrow \mu_{\bar{\Delta}} \begin{bmatrix} 0 & N_{12} \\ N_{21} & 0 \end{bmatrix} \leq 1/\sqrt{k_1^2 c}. \quad (A9)$$

The conditions involving  $\det(\cdot) \neq 0$  must hold for  $\forall \Delta_1$  s.t.  $\bar{\sigma}(\Delta_1) < 1$  and  $\forall \Delta_2$  s.t.  $\bar{\sigma}(\Delta_2) < 1$ . The step from (A6) to (A7) and back to (A8) follows from (A3). Since (A5) and (A9) must hold for any value of  $k_1$ , (A4) follows.

**Theorem 2:** From Theorem 1 and Lemma 1 for the case  $N_{11} = N_{22} = 0$

$$\mu_{\Delta}(N_{12} TN_{21}) \leq k \text{ if } \bar{\sigma}(T) \mu_{\bar{\Delta}}^2 \begin{bmatrix} 0 & N_{12} \\ N_{21} & 0 \end{bmatrix} \leq k. \quad (A10)$$

Since (A10) must hold for any choice of  $k$  it is equivalent to

$$\mu_{\Delta}(N_{12} TN_{21}) \leq \bar{\sigma}(T) \mu_{\bar{\Delta}}^2 \begin{bmatrix} 0 & N_{12} \\ N_{21} & 0 \end{bmatrix}.$$

Theorem 2 follows by choosing  $N_{12} = A$ ,  $N_{21} = B$ .

**Special Cases of Theorem 2:** Let  $\Delta_1$  and  $\Delta_2$  have the same structure as  $\Delta$  and  $T$  in Theorem 2. Define  $\bar{\Delta} = \text{diag}\{\Delta_1, \Delta_2\}$ . Then

$$\mu_{\bar{\Delta}}^2 \begin{bmatrix} 0 & A \\ B & 0 \end{bmatrix} \leq 1/k \quad (A11)$$

$$\Leftrightarrow \mu_{\bar{\Delta}} \begin{bmatrix} 0 & kA \\ B & 0 \end{bmatrix} \leq 1 \quad (A12)$$

$$\Leftrightarrow \det \left( I + \begin{bmatrix} \Delta_1 & \\ & \Delta_2 \end{bmatrix} \begin{bmatrix} 0 & kA \\ B & 0 \end{bmatrix} \right) \neq 0 \quad \forall \Delta_1, \Delta_2$$

$$\Leftrightarrow \det(I - k \Delta_2 B \Delta_1 A) = \det(I - k \Delta_1 A \Delta_2 B) \neq 0 \quad \forall \Delta_1, \Delta_2$$

$$\Leftrightarrow \mu_{\Delta_2}(B \Delta_1 A) \leq 1/k \quad \forall \Delta_1 \quad (A13)$$

$$\Leftrightarrow \mu_{\Delta_1}(A \Delta_2 B) \leq 1/k \quad \forall \Delta_2 \quad (A14)$$

$$\Leftrightarrow \rho(\Delta_1 A \Delta_2 B) = \rho(\Delta_2 B \Delta_1 A) \leq 1/k \quad \forall \Delta_1, \Delta_2. \quad (A15)$$

By  $\forall \Delta_i$  is understood all  $\Delta_i$  s.t.  $\bar{\sigma}(\Delta_i) < 1$ . The step from (A11) to (A12) follows from (A4).

**Case 1):** Follows from (A15): Use the SVD of  $A = U_A \Sigma_A V_A^H$  and  $B = U_B \Sigma_B V_B^H$ . Since  $\Delta_1$  and  $\Delta_2$  are full,  $\Delta_1$  may be chosen such that  $\Delta_1 U_A = V_B$  and  $\Delta_2$  such that  $V_A^H \Delta_2 = U_B^H$ . Then  $\rho(\Delta_1 A \Delta_2 B) = \rho(V_B \Sigma_1 \Sigma_2 V_B^H) = \rho(\Sigma_1 \Sigma_2) = \bar{\sigma}(A) \bar{\sigma}(B)$ . [The generalization to the case when  $A$  and  $B$  are nonsquare is straightforward and involves lining up the directions corresponding to  $\bar{\sigma}(A)$  and  $\bar{\sigma}(B)$ .]

**Case 2):** Follows from (A14).

**Case 3):** Follows from (A13).

**Cases 4), 5):** Follow from (A15).

#### ACKNOWLEDGMENT

The authors are thankful to J. C. Doyle for numerous useful discussions and remarks. The idea of treating  $T$  as a perturbation (which subsequently led to the derivation of Theorem 1) was first presented by Grosdidier and Morari [4] in their derivation of the  $\mu$ -interaction measure.

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### Recursive Algorithm for the Computation of the $H^\infty$ -Norm of Polynomials

LEI GUO, LIGE XIA, AND YI LIU

**Abstract**—A recursive algorithm for computing the  $H^\infty$ -norm of polynomials is developed. The algorithm is shown to converge monotonically and the convergence rate is also established. Some examples are presented to illustrate the algorithm.

#### I. INTRODUCTION

In recent years,  $H^\infty$ -norm and its optimization have been used more and more frequently in many areas of control theory and applications. For example,  $H^\infty$ -norm optimal controller synthesis approach [1], [2], model/

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controller reduction, and even some problems in system identification are closely related to  $H^\infty$ -norms. The model/controller reduction is often best posed as a frequency weighted  $H^\infty$  optimal approximation problem [3]. For a given transfer function  $G(z)$ , many approaches give a reduced-order transfer function  $G_r(z)$ , normally, which is not optimal in the  $H^\infty$  sense. Certainly, it is desirable to know the value of the  $H^\infty$ -approximation error  $\|G(z) - G_r(z)\|_\infty$ . In system identification, if a monic polynomial  $C(z)$  is the moving average noise process transfer function in an ARMAX model, it is well known that for the convergence of the extended least-squares algorithm, a key condition is that  $C^{-1}(z) - 1/2$  is strictly positive real (e.g., [4], [5]). It is easy to see that this condition is equivalent to the requirement  $\|C(z) - 1\|_\infty < 1$ . However, in practice, to calculate the value of the  $H^\infty$ -norm is not a pleasant task. It is usually done by a rather trivial method, i.e., plotting the absolute value of the function concerned on the unit circle.

In this note, we propose a theoretical recursive algorithm for the computation of the  $H^\infty$ -norm of polynomials or FIR transfer functions (Section II). In Section III we give the derivation of the algorithm and show that the guaranteed convergence rate of the algorithm is  $O(\log n/n)$ . Simulation results of some examples are provided in Section IV. Section V concludes the note with some remarks.

Before pursuing further, we need some concepts and definitions as follows.

Let  $f(z)$  be a complex-valued function on the unit circle bounded almost everywhere; the set of all such functions is denoted by  $L^\infty$ , with norm

$$\|f(z)\|_\infty = \text{ess sup}_{\theta \in [0, 2\pi]} |f(e^{i\theta})|. \quad (1)$$

The Hardy space  $H^\infty$  consists of all complex-valued functions which are analytic and of bounded modulus on  $|z| < 1$ , with norm

$$\|f(z)\|_\infty = \sup_{|z| < 1} |f(z)|. \quad (2)$$

It is known that each  $f$  in  $H^\infty$  yields a unique  $L^\infty$  boundary function with the two norms equal. The set of such boundary functions is the subspace of  $L^\infty$ -functions with Fourier coefficients zero for negative indexes, and we can regard  $H^\infty$  as a closed-subspace of space  $L^\infty$ .

We also need the concept of space  $L^p$  ( $p > 0$ ). It consists of all measurable complex functions  $f(z)$  defined on the unit circle  $|z| = 1$  such that  $|f(e^{i\theta})|^p$  is integrable with respect to Lebesgue measure, with norm

$$\|f(z)\|_p = \left\{ \frac{1}{2\pi} \int_0^{2\pi} |f(e^{i\theta})|^p d\theta \right\}^{1/p}. \quad (3)$$

## II. ALGORITHM DESCRIPTION AND MAIN RESULTS

Let  $C(z)$  be a polynomial with real coefficients and with degree  $r$

$$C(z) = C_0 + C_1 z + \dots + C_r z^r, \quad C_0 C_r \neq 0. \quad (4)$$

Define a function  $f(z)$  as

$$\begin{aligned} f(z) &= C(z)C(z^{-1}) \\ &\triangleq \gamma_0 + \sum_{j=1}^r \gamma_j (z^j + z^{-j}) \end{aligned} \quad (5)$$

where

$$\gamma_j = \sum_{k=0}^r C_k C_{k+j}, \quad (C_k = 0, \text{ for } k > r). \quad (6)$$

To describe our algorithm, we need the following auxiliary variables:

$$\{\chi_i(n), 1 \leq i \leq 2r, n \geq 1\} \text{ and } \{T(n), n \geq 1\}$$

which are recursively defined by

$$\begin{aligned} \chi_{k+r}(n-1) &= \left[ \sum_{j=1}^r (nj-k)\gamma_j \chi_{k-j}(n-1) \right. \\ &\quad \left. - \sum_{j=0}^{r-1} (nj+k)\gamma_j \chi_{k+j}(n-1) \right] / (nr+k)\gamma_r, \quad 1 \leq k \leq r \quad (7) \end{aligned}$$

$$\begin{aligned} \chi_k(n) &= (n/k) \sum_{j=1}^r j\gamma_j [\chi_{k-j}(n-1) - \chi_{k+j}(n-1)] \\ &\quad \cdot \left[ \gamma_0 + 2 \sum_{j=1}^r \gamma_j \chi_j(n-1) \right]^{-1}, \quad 1 \leq k \leq r \quad (8) \end{aligned}$$

$$T(n) = \frac{n-1}{n} T(n-1) + \frac{1}{2n} \log \left[ \gamma_0 + 2 \sum_{j=1}^r \gamma_j \chi_j(n-1) \right] \quad (9)$$

where by definition

$$\chi_0(n) = 1 \text{ and } \chi_{-i}(n) = \chi_i(n), \quad 1 \leq i \leq 2r, n \geq 1$$

and where the initial conditions are

$$\chi_j(1) = \gamma_j/\gamma_0, \quad 1 \leq j \leq r; \quad T(1) = \frac{1}{2} \log \gamma_0.$$

The  $n$ th approximation for the norm  $\|C(z)\|_\infty$  is defined by

$$J(n) = \exp \{T(n)\}, \quad n \geq 1. \quad (11)$$

The asymptotic properties of the above algorithm are summarized in the following theorem.

**Theorem 1:** For any polynomial  $C(z)$  defined as in (4), the quantity  $J(n)$  given by (7)–(11) increases monotonically and converges to  $\|C(z)\|_\infty$  as  $n \rightarrow \infty$ , with convergence rate

$$\|C(z)\|_\infty - J(n) \leq (\|C(z)\|_\infty) \frac{\log n}{2n} + O(1/n). \quad (12)$$

## III. CONVERGENCE ANALYSIS

For the proof of Theorem 1, we first establish the following lemmas.

**Lemma 1:** For  $T(n)$  given by (9)

$$T(n) = \log (\|C(z)\|_{2n})$$

holds for any  $n \geq 1$ .

*Proof:* Define

$$M_k(n) = \frac{1}{2\pi} \int_0^{2\pi} f^n(e^{i\theta}) e^{ki\theta} d\theta \quad (13)$$

for  $n \geq 1, -2r \leq k \leq 2r$ , where  $f(e^{i\theta})$  is given by (5).

It is easy to see that for any  $n \geq 1$

$$M_{-k}(n) = M_k(n), \quad k = 0, 1, \dots, 2r \quad (14)$$

and

$$\begin{aligned} M_0(n) &= \frac{1}{2\pi} \int_0^{2\pi} f^n(e^{i\theta}) d\theta \\ &= \|f^n(z)\|_n^n = \|C(z)\|_{2n}^{2n}. \end{aligned} \quad (15)$$

So for the proof of the lemma, we need only to show that

$$T(n) = \frac{1}{2n} \log M_0(n). \quad (16)$$

We proceed as follows.

By (5), (13), and (14)

$$\begin{aligned} M_0(n) &= \frac{1}{2\pi} \int_0^{2\pi} f^{n-1}(e^{i\theta}) f(e^{i\theta}) d\theta \\ &= \frac{1}{2\pi} \int_0^{2\pi} f^{n-1}(e^{i\theta}) \left[ \gamma_0 + \sum_{k=1}^r \gamma_k (e^{ki\theta} + e^{-ki\theta}) \right] d\theta \\ &= \gamma_0 M_0(n-1) + 2 \sum_{j=1}^r \gamma_j M_j(n-1) \\ &= M_0(n-1) \left\{ \gamma_0 + 2 \sum_{j=1}^r \gamma_j [M_j(n-1)/M_0(n-1)] \right\} \end{aligned} \quad (17)$$

consequently, we have

$$\begin{aligned} \left[ \frac{1}{2n} \log M_0(n) \right] &= \frac{n-1}{n} \left[ \frac{1}{2(n-1)} \log M_0(n-1) \right] \\ &\quad + \frac{1}{2n} \log \left\{ \gamma_0 + 2 \sum_{j=1}^r \gamma_j [M_j(n-1)/M_0(n-1)] \right\}. \end{aligned}$$

Comparing this to (9), we see that for (16) it suffices to show that

$$\chi_j(n) = M_j(n)/M_0(n), \quad 1 \leq j \leq r. \quad (18)$$

Now, by integral parts from (13) and the fact that  $f(z) = f(z^{-1})$ , we have

$$\begin{aligned} M_k(n) &= \frac{1}{2\pi} \int_0^{2\pi} f^n(e^{-i\theta}) e^{ki\theta} d\theta \\ &= \frac{1}{2\pi ki} \int_0^{2\pi} f^n(e^{-i\theta}) de^{ki\theta} \\ &= \frac{1}{2\pi ki} \left\{ f^n(e^{-i\theta}) e^{ki\theta} \Big|_0^{2\pi} \right. \\ &\quad \left. - \int_0^{2\pi} (e^{ki\theta}) d[f^n(e^{-i\theta})] \right\} \\ &= \frac{n}{2\pi k} \int_0^{2\pi} f^{n-1}(e^{-i\theta}) \cdot f'(e^{-i\theta}) e^{(k-1)i\theta} d\theta \end{aligned} \quad (19)$$

where

$$\begin{aligned} f'(e^{-i\theta}) \frac{df(z)}{dz} \Big|_{z=e^{-i\theta}} &= \sum_{j=1}^r j \gamma_j [e^{(1-j)i\theta} - e^{(j+1)i\theta}]. \end{aligned} \quad (20)$$

For (19) and (20) we immediately have ( $1 \leq k \leq r$ )

$$M_k(n) = \frac{n}{k} \sum_{j=1}^r j \gamma_j [M_{k-j}(n-1) - M_{k+j}(n-1)]. \quad (21)$$

Multiplying  $1/M_0(n)$  on both sides of this equality and using (17), we know that the recursion (8) is true with  $\chi_k(n)$  replaced by  $M_k(n)/M_0(n)$ .

To conclude (18), we still need to show that the recursion (7) also holds with  $\chi_k(n)$  replaced by  $M_k(n)/M_0(n)$ . To this end, consider the following decomposition for  $f'(e^{-i\theta})$ :

$$f'(e^{-i\theta}) = g_1(e^{-i\theta}) - rf(e^{-i\theta})e^{i\theta} \quad (22)$$

where

$$g_1(e^{-i\theta}) = r\gamma_0 e^{i\theta} + \sum_{j=1}^r \gamma_j [(r+j)e^{(1-j)i\theta} + (r-j)e^{(j+1)i\theta}]. \quad (23)$$

Substituting (22) into (19), we get

$$\begin{aligned} M_k(n) &= \frac{n}{2\pi k} \int_0^{2\pi} f^{n-1}(e^{-i\theta}) [g_1(e^{-i\theta}) \\ &\quad - rf(e^{-i\theta})e^{i\theta}] e^{(k-1)i\theta} d\theta \\ &= \frac{-nr}{2\pi k} \int_0^{2\pi} f^n(e^{-i\theta}) e^{ki\theta} d\theta \\ &\quad + \frac{n}{2\pi k} \int_0^{2\pi} f^{n-1}(e^{-i\theta}) g_1(e^{-i\theta}) e^{(k-1)i\theta} d\theta \\ &= \frac{-nr}{k} M_k(n) + \frac{n}{2\pi k} \int_0^{2\pi} f^{n-1}(e^{-i\theta}) \\ &\quad \cdot g_1(e^{-i\theta}) e^{(k-1)i\theta} d\theta. \end{aligned}$$

By this identity, we obtain for  $1 \leq k \leq r$

$$\begin{aligned} M_k(n) &= \frac{n}{nr+k} \cdot \frac{1}{2\pi} \int_0^{2\pi} f^{n-1}(e^{-i\theta}) g_1(e^{-i\theta}) e^{(k-1)i\theta} d\theta \\ &= \frac{n}{nr+k} \left\{ r\gamma_0 M_k(n-1) + \sum_{j=1}^r \gamma_j [(r+j)M_{k-j}(n-1) \right. \\ &\quad \left. + (r-j)M_{k+j}(n-1)] \right\} \end{aligned} \quad (24)$$

which in conjunction with (21) gives the recursive formula for  $M_{k+r}(n-1)$

$$M_{k+r}(n-1) = \frac{1}{(nr+k)\gamma_r} \left[ \sum_{j=1}^r (nj-k)\gamma_j M_{k-j}(n-1) - \sum_{j=0}^{r-1} (nj+k)\gamma_j M_{k+j}(n-1) \right].$$

From here it is easy to see that (7) is true with  $\chi_k(n-1)$  replaced by  $M_k(n-1)/M_0(n-1)$ . This proves the assertion (18), and hence the conclusion of the lemma.

**Lemma 2:** Let a complex function  $f(z) \in L^\infty$ , if  $d/d\theta [|f(e^{i\theta})|^2] \in L^\infty$ ; then

$$0 \leq \|f(e^{i\theta})\|_\infty - \|f(e^{i\theta})\|_n \leq (\|f(e^{i\theta})\|_\infty) \frac{\log n}{n} + O\left(\frac{1}{n}\right).$$

*Proof:* By (1) and (3) it is evident that for any  $n \geq 1$

$$\|f(e^{i\theta})\|_n \leq \|f(e^{i\theta})\|_\infty.$$

Now, denote

$$g(\theta) = |f(e^{i\theta})|^2, \quad \theta \in [0, 2\pi].$$

Since  $g(\theta)$  is a continuous function of  $\theta$ , there exists a  $\theta_0 \in [0, 2\pi]$  such that

$$g(\theta_0) = \max_{\theta \in [0, 2\pi]} g(\theta) = \|f(e^{i\theta})\|_\infty^2.$$

Without loss of generality, assume  $\theta_0 \in (0, 2\pi)$ .

By the Taylor expansion we know that

$$g(\theta) = g(\theta_0) + g'(\xi)(\theta - \theta_0)$$

where  $\xi$  is some point between  $\theta$  and  $\theta_0$ .

From here we have, for sufficiently large  $n$ ,

$$\begin{aligned}
 & \|f(e^{i\theta})\|_n \\
 &= \left\{ \frac{1}{2\pi} \int_0^{2\pi} |f(e^{i\theta})|^n d\theta \right\}^{1/n} \\
 &= \left\{ \frac{1}{2\pi} \int_0^{2\pi} [g(\theta)]^{n/2} d\theta \right\}^{1/n} \\
 &= \left\{ \frac{1}{2\pi} \int_0^{2\pi} g^{n/2}(\theta_0) \left[ 1 + \frac{g'(\xi)}{g(\theta_0)} (\theta - \theta_0) \right]^{n/2} d\theta \right\}^{1/n} \\
 &= [g(\theta_0)]^{1/2} \left\{ \frac{1}{2\pi} \int_0^{2\pi} \left[ 1 + \frac{g'(\xi)}{g(\theta_0)} (\theta - \theta_0) \right]^{n/2} d\theta \right\}^{1/n} \\
 &\geq \|f(z)\|_\infty \left\{ \frac{1}{2\pi} \int_{\theta_0-1/n}^{\theta_0+1/n} \left[ 1 + \frac{g'(\xi)}{g(\theta_0)} (\theta - \theta_0) \right]^{n/2} d\theta \right\}^{1/n} \\
 &\geq \|f(z)\|_\infty \left\{ \frac{1}{2\pi} \int_{\theta_0-1/n}^{\theta_0+1/n} \left[ 1 - \frac{\|g'(\theta)\|_\infty}{g(\theta_0)} \cdot \frac{1}{n} \right]^{n/2} d\theta \right\}^{1/n} \\
 &= \|f(z)\|_\infty \left( \frac{1}{\pi n} \right)^{1/n} \left[ 1 - \frac{\|g'(\theta)\|_\infty}{g(\theta_0)} \cdot \frac{1}{n} \right]^{1/2} \\
 &= \|f(z)\|_\infty \cdot \exp \left\{ \frac{1}{n} \log \frac{1}{\pi n} \right\} \cdot \left[ 1 + O \left( \frac{1}{n} \right) \right] \\
 &= \|f(z)\|_\infty \cdot \left[ 1 - \frac{\log \pi n}{n} + O \left( \frac{\log^2 n}{n^2} \right) \right] \left[ 1 + O \left( \frac{1}{n} \right) \right] \\
 &= \|f(z)\|_\infty - (\|f(z)\|_\infty) \frac{\log n}{n} + O \left( \frac{1}{n} \right).
 \end{aligned}$$

This completes the proof of the lemma.

*Proof of Theorem 1:* By (11) and Lemma 1, we know that

$$J(n) = \|C(z)\|_{2n}. \tag{25}$$

By the Hölder inequality, it is easy to see that the  $L^p$ -norm  $\|\cdot\|_p$  is monotonically increasing in  $p$ , and hence  $J(n)$  is monotonically increasing in  $n$ . The other results follow from (25) and Lemma 2.

IV. EXAMPLE STUDIES

To illustrate the algorithm works, two examples are studied. They are as follows:

- i)  $C(z) = 1 - z - z^2$
- ii)  $C(z) = 1 + 2z + 3z^2$ .

It is easy to show in example ii) that  $\|C(z)\|_\infty = 6$ . However, it is not straightforward to see in example i) that  $\|C(z)\|_\infty = \sqrt{5}$ . After 1500 iterations, the  $H_\infty$ -norm is approximated with relative error under 0.00154 in both cases, which are depicted in Figs. 1 and 2, respectively.

V. CONCLUSIONS AND REMARKS

a) The proposed algorithm has itself theoretical interests as well as its application importance. Various algorithms for minimization (maximization) of functions exist [6]–[8], but to the authors' knowledge, theoretical algorithms for computing the  $H_\infty$ -norm have not yet been studied elsewhere.

b) It is interesting to note that the principal part of the relative error of the algorithm is independent of the polynomial  $C(z)$  (i.e.,  $(\log n)/2n$ ). Furthermore, the error is monotonically decreasing to zero. So, for a

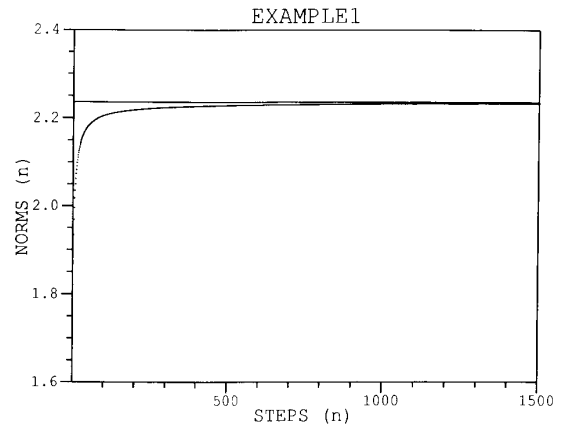


Fig. 1.

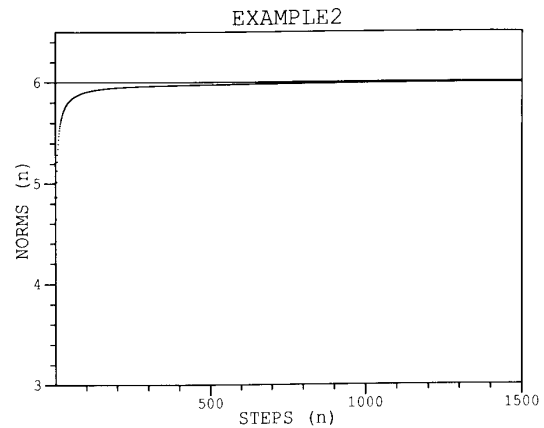


Fig. 2.

given relative error, we can roughly decide the iteration step  $n$  to achieve the desired accuracy.

c) In this note, we have only considered the scalar polynomial case. Of course, for a given stable scalar rational function, one can first approximate it by an  $r$ th-order polynomial (with exponential decaying error  $O(\lambda^r)$ ,  $0 < \lambda < 1$ ) and then use the above method to approximate the  $H_\infty$ -norm of the rational function. It is desirable to extend the results of this note to the general matrix transfer function case.

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