

# A note on essential spectra and norms of mixed Hankel–Toeplitz operators

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**Abstract:** In this brief, Hankel–Toeplitz operators which occur in feedback theory, e.g., in the minimization of mixed  $H^\infty$  sensitivity and complementary sensitivity, will be considered. A method of computing their spectra, eigenvectors, and norms will be presented for infinite-dimensional systems subject to continuous weightings.

**Keywords:**  $H$ -infinity optimization, Infinite-dimensional mixed sensitivity, Essential spectra.

## 1. Introduction

Mixed sensitivity optimization was considered by Kwakernaak [9]. Francis et al. [5,4,6] gave various characterizations of the problem, e.g., in terms of the distance from  $\begin{bmatrix} W \\ 0 \end{bmatrix}$  to  $\begin{bmatrix} M \\ V \end{bmatrix} H^\infty$ , where  $W$ ,  $M$ ,  $V$ , are in  $H^\infty$  and  $M$  is inner. Jonckheere and Verma [7,12] described the problem in terms of the norm of the Hankel–Toeplitz operator displayed in (1) (below). Implicit methods of minimization, e.g. the  $\varepsilon$ -iteration [6], were introduced by these authors. Apart from the highly implicit nature of the minimization, the theory remains incomplete for irrational plants, for which a method of determining essential spectra has yet to be provided.

Here an explicit formula for the essential spectra of such operators will be derived, as well as a method of computing discrete eigenvalues in which the only implicit step involves the evaluation of the zeros of a ‘characteristic determinant’ function of the real variable  $\lambda$ , which is analytic in  $\lambda$ . The results extend those of Foias et al. [13,2,3] and Flamm [1] for (unmixed) sensitivity minimization. In particular, essential spectra are computed by viewing the operators in question as compact perturbations of multiplication operators, as in [13].

Recently, some results related to the present paper were obtained independently by Juang and Jonckheere [8] but are limited to rational plants.

## 2. Essential spectrum

Let  $\Pi_+$  and  $\Pi_-$  denote projections from  $L^2$  (half-plane) to  $H^2$  and  $H_-^2 := L^2 \ominus H^2$  respectively. For any  $W \in H^\infty$ ,  $W$  denotes the multiplication operator in  $L^2$ ,  $W(x) = Wx$ . For any symbol  $W \in L^\infty$ , the Hankel operator  $\Gamma_W: H^2 \rightarrow H_-^2$  is the operator

$$\Gamma_W := \Pi_- W | H^2$$

where  $| H^2$  denotes restriction to  $H^2$ , and the Toeplitz operator  $\Theta_W$  is the operator

$$\Theta_W := \Pi_+ W | H^2.$$

We wish to compute the norm of the operator  $G: H^2 \rightarrow H^2$ ,

$$G := \Gamma_{WM}^* \Gamma_{WM} + \Theta_V^* \Theta_V \tag{1}$$

where  $W \in H^\infty$  and  $V \in H^\infty$  are continuous, and  $M \in H^\infty$  is a (possibly discontinuous) inner function in  $H^\infty$ . The superscript  $*$  denotes the adjoint of an operator or, when applied to a function  $y \in L^2$ , denotes the involution  $y^*(s) = \bar{y}(-\bar{s})$ . Expression (1) can be stated in the form

$$G = (\Pi_+ M W^* \Pi_- W M^* + \Pi_+ V^* V) | H^2. \tag{2}$$

Decompose  $H^2, H^2 = K \oplus MH^2$ , and let  $\Pi_K, \Pi_M$  be the projection operators from  $L^2$  to  $K$  and  $MH^2$  respectively. Let  $\sigma(X), \sigma_e(X)$  denote the spectrum and essential spectrum of any operator  $X$ . For any inner function  $M \in H^\infty, \sigma_e(M)$  is the set of imaginary points which are essential singularities of  $M$ .

**Theorem 1.** Essential spectrum of  $G$ .

$$\sigma_e(G) = \{ |W(j\omega)|^2 + |V(j\omega)|^2 : j\omega \in \sigma_e(M) \} \cup \left[ \inf_{\omega} |V(j\omega)|^2, \sup_{\omega} |V(j\omega)|^2 \right].$$

**Proof.** Let  $Z \in H^\infty$  be the outer function satisfying  $\bar{W}(j\omega)W(j\omega) + \bar{V}(j\omega)V(j\omega) = \bar{Z}(j)Z(j\omega)$ . We will establish the following three identities:

$$\sigma_e(G) = \sigma_e[\Pi_K(W^*W + V^*V) | K] \cup \sigma_e[V^*V], \tag{2a}$$

$$\begin{aligned} \sigma_e[\Pi_K(W^*W + V^*V) | K] &= \{ |\bar{W}(j\omega)W(j\omega) + \bar{V}(j\omega)V(j\omega)| : j\omega \in \sigma_e(M) \} \\ &= \sigma_e(\Gamma_{ZM}^* \Gamma_{ZM} | K), \end{aligned} \tag{2b}$$

$$\sigma_e(V^*V) = \left[ \inf_{\omega} |V(j\omega)|^2, \sup_{\omega} |V(j\omega)|^2 \right]. \tag{2c}$$

Theorem 1 follows from (2a, b, c).

If  $X, Y$  are any pair of operators in a Hilbert space, then  $X \sim Y$  means that  $X - Y$  is compact. The symbol  $\sim$  denotes equivalence modulo the compact operators (i.e., in a Calkin Algebra). It follows from the definition of essential spectrum that if  $X \sim Y$ , then  $X$  and  $Y$  have identical essential spectra.

To prove (2a), observe that

$$\begin{aligned} \Pi_+ M W^* \Pi_- W M^* \Pi_+ &= \Pi_K W^* M \Pi_- M^* W \Pi_K \quad \text{as } K \perp \ker(\Pi_- W M^* \Pi_+) \\ &= \Pi_K W^* W \Pi_K - \Pi_K W^* M \Pi_+ W M^* \Pi_K \\ &\sim \Pi_K W^* W \Pi_K. \end{aligned} \tag{3}$$

The last equivalence is true because

$$\Pi_K W^* M \Pi_+ W M^* \Pi_K = \Pi_K W^* M (\Pi_+ W \Pi_-) M^* \Pi_K = \Pi_K W^* M \Gamma_{W^*}^* M^* \Pi_K$$

which is compact because it contains the factor  $\Gamma_{W^*}^*$ , which is compact as  $W$  is continuous. Next

$$\begin{aligned} \Pi_+ V^* V \Pi_+ &= \Pi_K V^* V \Pi_K + \Pi_M V^* V \Pi_M + \Pi_K V^* V \Pi_M + \Pi_M V^* V \Pi_K \\ &\sim \Pi_K V^* V \Pi_K + \Pi_M V^* V \Pi_M \end{aligned} \tag{4}$$

because

$$\Pi_M V^* V \Pi_K = M (\Pi_+ M^* V^* V M \Pi_-) M^* \Pi_+ = M \Gamma_{(V^*V)^*}^* M^* \Pi_+ \tag{5}$$

which is compact since  $\Gamma_{(V^*V)^*}$  is. Similarly the adjoint of (5),  $\Pi_K V^* V \Pi_M$ , is compact. From (2), (3), (4),

$$G \sim [\Pi_K(W^*W + V^*V) \Pi_K + \Pi_M V^* V \Pi_M] | H^2 =: G_1. \tag{6}$$

<sup>1</sup> The adjoint  $X^*: H^2_+ \rightarrow H^2_+$  of any operator  $X: H^2 \rightarrow H^2_+$  satisfies  $\langle y, Xx \rangle_{H^2_+} = \langle X^*y, x \rangle_{H^2_+}$ . In particular,  $\Gamma_{W^*}^* = \Pi_+ W \Pi_-$ .

Clearly the subspaces  $K$  and  $H^2 \ominus MH^2$  reduce  $G_1$ , and  $\sigma_e(G)$  is therefore the union of the essential spectra of the operators  $\Pi_K(W^*W + V^*V)|K$  and  $\Pi_M V^*V|MH^2$ . It remains only to show that

$$\sigma_e(\Pi_M V^*V|MH^2) = \sigma_e(V^*V). \tag{7}$$

Recall that any selfadjoint operator  $X$ ,  $\lambda \in \sigma_e(X)$  iff there is a normalized ( $\|x_i\| = 1$ ) sequence,  $x_i \rightarrow 0$  weakly,  $(X - \lambda)x_i \rightarrow 0$  strongly. Therefore  $\lambda \in \sigma_e(\Pi_M V^*V|MH^2)$  iff there is a normalized sequence  $Mx_i \in MH^2$ ,  $Mx_i \rightarrow 0$  weakly and

$$\Pi_M V^*V Mx_i - \lambda Mx_i \rightarrow 0 \tag{8}$$

strongly. Now (8) is equivalent to

$$V^*V Mx_i - \lambda Mx_i \rightarrow 0 \tag{9}$$

strongly, because the difference

$$V^*V \Pi_M - \Pi_M V^*V \Pi_M = \Pi_- V^*V \Pi_M + \Pi_K V^*V \Pi_M \tag{10}$$

is compact by (5) and the compactness of  $\Gamma_{V^*V} \Pi_M$ , and therefore  $Mx_i \rightarrow 0$  weakly and is bounded implies that  $V^*V Mx_i \rightarrow \Pi_M V^*V Mx_i$  strongly. Finally, the weak (strong) convergence to 0 of  $x_i$  is equivalent to the weak (strong) convergence to 0 of  $Mx_i$ , so (9) is equivalent to  $V^*V x_i - \lambda x_i \rightarrow 0$  strongly,  $x_i \rightarrow 0$  weakly,  $\|x_i\| = 1$ , which means that  $\lambda \in \sigma_e(V^*V)$ . This proves (2a).

To prove (2b), observe that

$$\Pi_K(W^*W + V^*V)|K = (\Pi_K Z^*M \Pi_- M^*Z + \Pi_K Z^*M \Pi_+ M^*Z)|K \sim \Gamma_{ZM^*}^* \Gamma_{ZM^*}|K$$

because

$$\Pi_K Z^*M \Pi_+ M^*Z|K = \Pi_K Z^*M \Gamma_{Z^*}^* M^*|K \tag{11}$$

and  $\Gamma_{Z^*}$  is compact so (11) is compact.

We now employ the essential spectral mapping theorem for continuous functions of the shift, see [10, p. 125]: If  $F$  is any continuous complex-valued function on  $(-\infty, \infty)$ , then  $\sigma_e(\Pi_K F|K) = F(\sigma_e(M))$ . By letting  $F = \overline{W}W + \overline{V}V$  we obtain the first identity of (2b); the proof of the second identity is similar to that of (3), but with  $Z$  replacing  $W$ ,

$$\sigma_e(\Gamma_{ZM^*}^* \Gamma_{ZM^*}|K) = \{ |Z(j\omega)|^2 : j\omega \in \sigma_e(M) \}.$$

(2c) is a standard result for multiplication operators in  $L^2$  which are real valued on the imaginary axis [11, p. 55].  $\square$

### 3. Eigenvectors and norm of $G$

The essential spectral radius of any operator  $X$  is  $\rho_e(X) := \sup |\sigma_e(X)|$ . By Theorem 1,

$$\rho_e(G) = \max \left[ \|V\|_\infty^2, \sup \{ (|W(j\omega)|^2 + |V(j\omega)|^2) : \omega \in \sigma_e(M) \} \right].$$

Since  $G$  is a self-adjoint bounded operator, it follows from the definition of essential spectrum [10, pp. 304, 313] that  $\|G\| \geq \rho_e(G)$ , and the inequality is strict iff  $G$  has an eigenvalue  $\lambda^2$ ,  $\lambda^2 > \rho_e(G)$ , in which case  $\|G\| = \max \{ \lambda^2 > \rho_e(G) : Gx = \lambda^2 x, x \in H^2 \}$ . We seek a test for such eigenvalues, which are necessarily of finite multiplicity and isolated in  $\sigma(G)$  (or they would belong to  $\sigma_e(G)$ ).

$\lambda^2$  is an eigenvalue of  $G$  if the equation

$$(\Gamma_{WM^*}^* \Gamma_{WM^*} + \Pi_+ V^*V)x = \lambda^2 x, \quad x \in H^2, \tag{12}$$

has a solution for  $x$ .

Henceforth suppose that  $W$  and  $V$  are rational though the inner function  $M$  may be irrational and that  $\lambda > \|V\|_\infty$ . Denote the order of any rational  $F$  by  $N_F$ , and let  $N := N_W + N_V$ . Let  $B_\lambda$  be the Blaschke product whose zeros are those zeros of  $\lambda^2 - V^*(s)V(s)$  lying in  $\text{Re}(s) > 0$ .

**Lemma 1.** *If  $\lambda^2$  is an eigenvalue of  $G$ , then the associated eigenvector lies in  $H^2 \ominus B_\lambda M H^2 =: K_\lambda$ .*

**Proof.** If  $\lambda^2$  is an eigenvalue, then (12) gives

$$\Gamma_{WM}^* \Gamma_{WM} x - \Pi_- V^* V x = (\lambda^2 - V^* V) x.$$

Als  $\lambda > \|V\|_\infty$ , this is equivalent to

$$B_\lambda^* M^* x = (\lambda^2 - V^* V)^{-1} B_\lambda^* (M^* \Gamma_{WM}^* \Gamma_{WM} x - M^* \Pi_- V^* V x). \quad (13)$$

Note that the factors  $(M^* \Gamma_{WM}^* \Gamma_{WM} x - M^* \Pi_- V^* V x)$  and  $(\lambda^2 - V^* V)^{-1} B_\lambda^*$  on the right-hand side of (13) are in  $H_-^2$ . Therefore,  $x \in B_\lambda M H_-^2 \cap H^2 = H^2 \ominus B_\lambda M H^2$ .  $\square$

**Lemma 2.**  *$G|_{K_\lambda}$  is a finite-rank perturbation of the multiplication operator  $(W^*W + V^*V)|_{K_\lambda}$ . Indeed,*

$$G \Pi_\lambda = (W^*W + V^*V) \Pi_\lambda - \Delta_\lambda \quad (14)$$

where  $\text{rank}(\Delta_\lambda) \leq 2N$ ,

$$\Delta_\lambda = [\Gamma_{W^*W + V^*V} + (W^* - \Gamma_{W^*}) M \Gamma_{W^* B_\lambda}^* B_\lambda^* M^*] \Pi_\lambda, \quad (15)$$

and  $\Pi_\lambda$  denotes the projection operator from  $L^2$  to  $K_\lambda$ .

**Proof.** We have

$$\begin{aligned} G \Pi_\lambda &= \Pi_+ W^* M \Pi_- M^* W \Pi_\lambda + \Pi_+ V^* V \Pi_\lambda \\ &= \Pi_+ (W^*W + V^*V) \Pi_\lambda - \Pi_+ W^* M \Pi_+ M^* W \Pi_\lambda \\ &= (W^*W + V^*V) \Pi_\lambda - \Pi_- (W^*W + V^*V) \Pi_\lambda - \Pi_+ W^* M \Pi_+ M^* W \Pi_\lambda. \end{aligned}$$

Hence (14) is true with  $\Delta_\lambda$  given by

$$\Delta_\lambda = \Pi_- (W^*W + V^*V) \Pi_\lambda + (W^*M - \Pi_- W^*M) \Pi_+ W B_\lambda \Pi_- B_\lambda^* M^* \Pi_\lambda \quad (16)$$

which coincides with (15), and where we have used the identity  $B_\lambda^* M^* \Pi_\lambda = \Pi_- B_\lambda^* M^* \Pi_\lambda$ . The rank bound follows from the bounds  $\text{rank}(\Gamma_{W^*W - V^*V}) \leq N_W + N_V$ ,  $\text{rank}(\Gamma_{W^* B_\lambda}^*) \leq N_W + N_{B_\lambda}$ ,  $N_{B_\lambda} \leq N_V$  applied to the expression (15) for  $\Delta_\lambda$ .  $\square$

For simplicity, we will assume the generic case in which the poles and zeros of  $W$ ,  $W^*$ ,  $V$ ,  $V^*$ , and  $M$  are simple, distinct from each other, and the (possibly multiple) zeros of  $(W^*W + V^*V - \lambda^2)(s)$ ,  $0 \leq \lambda < \infty$ , are isolated from the poles of  $M$ . The more general case can be treated as in [13].

**Lemma 3.** *The range  $\Delta_\lambda$  admits a basis of functions  $\psi_i \in L^\infty$ ,  $i = 1, \dots, 2N$ , which are explicitly given in the Appendix, and which are analytic at all complex points at which  $W$ ,  $W^*$ ,  $V^*$ ,  $B_\lambda$ , and  $M$  are nonsingular.*

**Proof.** It is shown in the Appendix that the range of  $\Delta_\lambda$  is spanned by functions  $\psi_i(s)$  which are finite forms in  $W(s)$ ,  $M(s)$ , and  $(s + \eta_i)^{-1}$ ,  $i = 1, \dots, 2N$ , where  $\eta_i$  are singularities of  $W$ ,  $W^*$ ,  $V^*$ ,  $B_\lambda$  or  $M(s)$ . Each  $\psi_i(s)$  is therefore meromorphic in  $\text{Re}(s) \neq 0$  and analytic except at these singularities. The set  $\{\psi_i(s)\}$  is independent in  $L^\infty$  and therefore forms a basis, as each  $\psi_i$  has a pole not present in the others under the genericity assumption.  $\square$

By Lemmas 1–3, if  $\lambda^2$  is an eigenvalue of  $G$  with eigenvector  $x$ , then the equation  $Gx = \lambda^2 x$  is equivalent to

$$[(W^*W + V^*V - \lambda^2)x](s) = (\Delta_\lambda x)(s) = \sum_{i=1}^{2N} \xi_i^\lambda \psi_i^\lambda(s). \quad (17)$$

Let  $s_i^\lambda$ ,  $i = 1, \dots, 2N$ , denote the  $2N$  zeros of  $(W^*W + V^*V - \lambda^2)(s)$ . If  $\lambda^2$  is discrete, then these zeros are isolated from  $\sigma_e(M)$ , because  $\lambda^2 \notin \sigma_e(W^*W + V^*V | K_\lambda)$ , by Theorem 1. Therefore each  $s_i^\lambda$  is a point of analyticity of  $M(s)$  and, under the genericity assumption, a point of analyticity of each  $\psi_i(s)$  and hence of (17). If  $s_i^\lambda$  lies in the half-plane  $\text{Re}(s_i^\lambda) \geq 0$ , where  $x \in H^2$  is bounded,  $s_i^\lambda$  must be a zero of (17). A similar conclusion is reached for the other half-plane by multiplying (17) by  $(M^*B_\lambda^*)(s)$ , noting that  $M^*B_\lambda^*x \in H_-^2$  for  $x \in K_\lambda$ , and that  $s_i^\lambda$  is disjoint from the singularities of  $(M^*B_\lambda^*)(s)$ . Hence we get  $2N$  equations in as many coefficients  $\xi_i^\lambda$ ,

$$\sum_{j=1}^{2N} \xi_j^\lambda \psi_j^\lambda(s_i^\lambda) = 0, \quad i = 1, \dots, 2N. \quad (18)$$

Introduce the  $2N \times 2N$  matrix  $A(\lambda) := [\psi_j^\lambda(s_i^\lambda)]$  and the  $2N \times 1$  matrix  $\xi^\lambda := [\xi_j^\lambda]$  to get the matrix equation

$$A(\lambda)\xi^\lambda = 0. \quad (19)$$

The zeros  $s_i^\lambda$  lie on the root-locus of  $(W^*W + V^*V - \lambda^2)(s)$ , and are distinct except at a finite number of values of  $\lambda^2$ . At any  $\lambda^2$  at which  $s_i^\lambda$  is a zero of multiplicity  $r$ ,  $(r-1)$  derivatives of (18) must vanish at  $s_i^\lambda$ . Write the resulting matrix equation as

$$A'(\lambda)\xi^\lambda = 0. \quad (20)$$

It follows that if  $\lambda^2$  is a discrete eigenvalue then  $\det A(\lambda) = 0$  and, if any root  $s_i^\lambda$  of  $(W^*W + V^*V - \lambda^2)(s) = 0$  is multiple, then  $\det A'(\lambda) = 0$ . Conversely, if these determinants are null then there exists  $\xi^\lambda$  satisfying (18), (19). In that case the roots  $s_i^\lambda$  are zeros of both sides of (17), and the ratio

$$x := \left( \sum_{j=1}^{2N} \xi_j^\lambda \psi_j^\lambda(s_i^\lambda) \right) (W^*W + V^*V - \lambda^2)^{-1}$$

defines a function  $x \in H^2$  which satisfies  $Gx = \lambda^2 x$ . Therefore we get the following result.

**Theorem 2.** *The discrete eigenvalues of  $G$  are the values of  $\lambda^2$  in the complement of  $\sigma_e(G)$  at which  $\det A(\lambda) = 0$ , and at which  $\det A'(\lambda) = 0$  whenever  $s_i^\lambda$  is a multiple zero of  $W^*(s)W(s) + V^*(s)V(s) - \lambda^2$ . Moreover,*

$$\|G\| = \max(\rho_e(G), \lambda_{\max}^2)$$

where  $\lambda_{\max}^2$  is the largest eigenvalue.

Note that  $\sigma_e(G)$  is determined by Theorem 1. The characteristic determinant is analytic in  $\lambda$  except where  $s_i^\lambda$  is a multiple zero. (Alternatively, the function  $\prod_{i \neq j} (s_i^\lambda - s_j^\lambda)^{-1} \det A(\lambda)$  is analytic in  $\lambda$  for all  $\lambda \notin \sigma_e(G)$ , and the zeros of this function are the discrete eigenvalues of  $G$ .)

#### Appendix. Evaluation of the basis $\psi_i^\lambda(s)$

For any rational  $F \in L^\infty$ , the notation  $\eta_i^F$ ,  $i = 1, \dots, N_F$ , will denote an ordered enumeration of the poles of  $F$ , and  $R^F(\eta_i)$  the residue of  $F$  at the pole  $\eta_i$ . For any  $x \in K_\lambda$ , we evaluate the components of  $\Delta_\lambda x$

appearing on the right-hand side of (16) by contour integration. We get

$$(\Pi_- W^* W x)(s) = \sum_{i=1}^{N_{W^*}} R^{W^*}(\eta_i^{W^*}) W(\eta_i^{W^*}) (s - \eta_i^{W^*})^{-1} x(\eta_i^{W^*}), \quad (\text{A1})$$

$$(\Pi_- V^* V x)(s) = \sum_{i=1}^{N_{V^*}} R^{V^*}(\eta_i^{V^*}) V(\eta_i^{V^*}) (s - \eta_i^{V^*}) x(\eta_i^{V^*}), \quad (\text{A2})$$

$$\begin{aligned} & -(\Pi_- W^* M \Pi_+ W B_\lambda \Pi_- B_\lambda^* M^* x)(s) \\ &= - \sum_{i=1}^{N_{W^*}} (s - \eta_i^{W^*})^{-1} R^{W^*}(\eta_i^{W^*}) M(\eta_i^{W^*}) \\ & \quad \times \left\{ \sum_{j=1}^{N_W} (\eta_j^{W^*} + \eta_j^W)^{-1} M^*(\eta_j^W) x(\mu_j^W) + \sum_{k=1}^{N_{B_\lambda}} (\eta_i^{W^*} - \eta_k^{B_\lambda})^{-1} W(\eta_k^{B_\lambda}) M^*(\eta_k^{B_\lambda}) R^x(\eta_k^{B_\lambda}) \right\}, \end{aligned} \quad (\text{A3})$$

$$\begin{aligned} (W^* M \Pi_+ W B_\lambda \Pi_- B_\lambda^* M^* x)(s) &= W^*(s) M(s) \left\{ \sum_{i=1}^{N_W} (s - \eta_i^W)^{-1} R^W(\eta_i^W) M^*(\eta_i^W) x(\eta_i^W) \right. \\ & \quad \left. + \sum_{j=1}^{N_{B_\lambda}} (s - \eta_j^{B_\lambda})^{-1} W(\eta_j^{B_\lambda}) M^*(\eta_j^{B_\lambda}) R^x(\eta_j^{B_\lambda}) \right\}. \end{aligned} \quad (\text{A4})$$

Now let  $\eta_i^\lambda$ ,  $i = 1, \dots, 2N$ , be the ordered set of poles formed from the sets  $\{\eta_i^{W^*}\}$ ,  $\{\eta_j^W\}$ ,  $\{\eta_k^{V^*}\}$ , and  $\{\eta_l^{B_\lambda}\}$  in sequence, and let  $\zeta_i^\lambda$  be the coefficients

$$\zeta_i^\lambda = \begin{cases} x(\eta_i^\lambda), & i = 1, \dots, N_V + 2N_W, \\ R^x(\eta_i^{B_\lambda}), & i = N_V + 2N_W + 1, \dots, 2N. \end{cases}$$

(A1)–(A4) are summed to get the result that  $(\Delta_\lambda x)(s) = \sum_{i=1}^{2N} \zeta_i^\lambda \psi_i^\lambda(s)$  where  $\psi_i^\lambda$  is the sum of all terms in (A1)–(A4) multiplying  $\zeta_i^\lambda$ , namely:

For  $\zeta_i^\lambda = x(\eta_i^{W^*})$ ,

$$\psi_i^\lambda(s) = R^{W^*}(\eta_i^{W^*}) W(\eta_i^{W^*}) (s - \eta_i^{W^*})^{-1}.$$

For  $\zeta_i^\lambda = x(\eta_j^W)$ ,

$$\begin{aligned} \psi_i^\lambda(s) &= - \sum_{k=1}^{N_{W^*}} (s - \eta_k^{W^*})^{-1} R^{W^*}(\eta_k^{W^*}) M(\eta_k^{W^*}) (\eta_k^{W^*} - \eta_j^W)^{-1} M^*(\eta_j^W) \\ & \quad + W^*(s) M(s) (s - \eta_j^W)^{-1} R^W(\eta_j^W) M^*(\eta_j^W). \end{aligned}$$

For  $\zeta_i^\lambda = x(\eta_k^{V^*})$ ,

$$\psi_i^\lambda(s) = R^{V^*}(\eta_k^{V^*}) V(\eta_k^{V^*}) (s - \eta_k^{V^*}).$$

For  $\zeta_i^\lambda = R^x(\eta_l^{B_\lambda})$ ,

$$\begin{aligned} \psi_i^\lambda(s) &= - \sum_{j=1}^{N_{W^*}} (s - \eta_j^{W^*})^{-1} R^{W^*}(\eta_j^{W^*}) M(\eta_j^{W^*}) (\eta_j^{W^*} - \eta_l^{B_\lambda})^{-1} W(\eta_l^{B_\lambda}) M^*(\eta_l^{B_\lambda}) \\ & \quad + W^*(s) M(s) (s - \eta_l^{B_\lambda})^{-1} W(\eta_l^{B_\lambda}) M^*(\eta_l^{B_\lambda}). \end{aligned}$$

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