Lyapunov Equation

Intro

A kind of an equation consist of matrices.

Def

Given matricessuch that . Then

where

refers identity matrix.

refers Kronecker proudct from to .

See also

For simple intro about Lyapunov Equation, see Section 5.1.10 in the cookbook.

For more details about Kronecker product, see Section 10.1 and 10.2 in the cookbook.

Ref

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