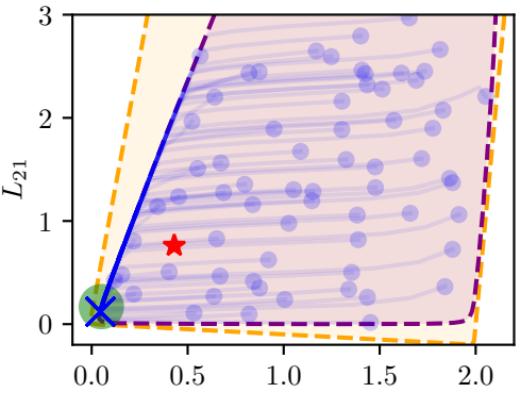
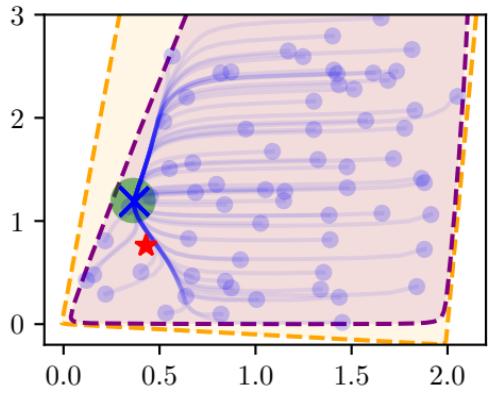
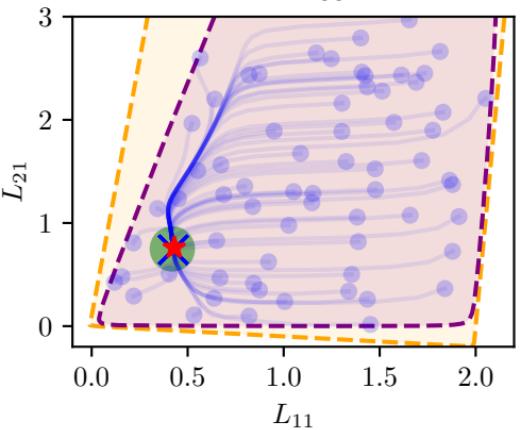
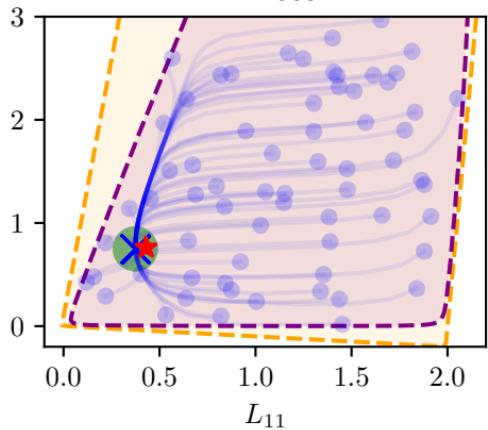


$N = 10$  $N = 50$  $N = 100$  $N = 500$ 

Global minimizer

Initial guesses



Iterates

True Kalman gain

 $\rho(A - LC) \leq 1$
 $\alpha \text{Tr}(P(L) - I) \leq 1$

Solutions found