

the \mathcal{H}_2 norm of the error signal $\|e\|_2$ is bounded by

$$\|e\|_2 \leq \frac{\gamma}{\sqrt{1-\gamma^2}} \|\mathbf{w}\|_2 \quad (10)$$

where $\gamma = \sqrt{\lambda_{\max}(\mathbf{A}^{-1}\mathbf{B}\mathbf{B}^T\mathbf{A})}$ is the condition number of the system.

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