Handin 6

1. Verify the calculations on slide 6 (A Linear Quadratic Game) on Lecture 6 that uses the ARE to rewrite the loss function into a sum of two quadratic terms. (Extra: Can you guess the dual result ?)

2. Use the LMI approach to Hinfity design (lecture 6, slide 23 to verify, numerically is enough, how the optimal γ depends on the parameter ρ for the problem in the internal report `https://lucris.lub.lu.se/ws/files/4455844/8775142.pdf` (Only one LMI needs to be used, since there is full state information).