







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

$$\|e\|_2^2 = \int_0^\infty e^T e \, dt = \int_0^\infty \text{tr} \{ e^T e \} \, dt$$

where $\text{tr} \{ \cdot \}$ is the trace of the matrix argument. The \mathcal{H}_2 norm of the error signal is

$$\|e\|_2 = \sqrt{\int_0^\infty \text{tr} \{ e^T e \} \, dt}$$

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