



1.  $\hat{A}$  is a  $n \times n$  matrix with entries in  $\mathbb{R}$ .  
 2.  $\hat{A}$  is symmetric, i.e.  $\hat{A}^T = \hat{A}$ .  
 3.  $\hat{A}$  is positive semi-definite, i.e.  $\hat{A} \succeq 0$ .  
 4.  $\hat{A}$  is invertible, i.e.  $\hat{A}^{-1}$  exists.  
 5.  $\hat{A}$  is a block matrix, i.e.  $\hat{A} = \begin{bmatrix} \hat{A}_{11} & \hat{A}_{12} \\ \hat{A}_{21} & \hat{A}_{22} \end{bmatrix}$  where  $\hat{A}_{11}$  and  $\hat{A}_{22}$  are  $n_1 \times n_1$  and  $n_2 \times n_2$  matrices respectively, and  $\hat{A}_{12}$  and  $\hat{A}_{21}$  are  $n_1 \times n_2$  and  $n_2 \times n_1$  matrices respectively.

$G$        $M$        $E^{\sim}$        $\eta$        $E^{\sim}$        $\eta$        $H$        $\gamma$        $\hat{A}$

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