



Sensing with Optimal Matrices

Hema Kumari Achanta, Soura Dasgupta, Weiyu Xu

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We consider the problem of designing optimal $M \times N$ ($M \leq N$) sensing matrices which minimize the maximum condition number of all the submatrices of K columns. Such matrices minimize the worst-case estimation errors when only K sensors out of N sensors are available for sensing at a given time. For $M=2$ and matrices with unit-normed columns, this problem is equivalent to the problem of maximizing the minimum singular value among all the submatrices of K columns. For $M=2$, we are able to give a closed form formula for the condition number of the submatrices. When $M=2$ and $K=3$, for an arbitrary $N \geq 3$, we derive the optimal matrices which minimize the maximum condition number of all the submatrices of K columns. Surprisingly, a uniformly distributed design is often *not* the optimal design minimizing the maximum condition number.

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Hema Kumari Achanta
 Soura Dasgupta
 Weiyu Xu

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