

Mochalov, Ivan A.; Prigozhin, Leonid B.

A variational problem for optimization of measurements in identification and control algorithms. (Russian) [Zbl 0645.49022](#)
Kybernetika 23, 498-514 (1987).

It is shown that the measurement optimization problem can be reduced to a variational problem with constraints. Several real examples are also presented.

Reviewer: I.Asmykovitch

MSC:

[93B05](#) Controllability

[93E11](#) Filtering in stochastic control theory

[93E12](#) Identification in stochastic control theory

Keywords:

measurement optimization; variational problem with constraints

Full Text: [EuDML](#)