

**Aliev, T. A.; Amirov, Z. A.**

**Algorithm to choose the regularization parameters for statistical identification.** (English. Russian original) [Zbl 1055.93557](#)

[Autom. Remote Control 59, No. 6, Part 2, 859-866 \(1998\)](#); translation from *Avtom. Telemekh.* 1998, No. 6, 130-139 (1998).

Summary: Consideration is given to choosing the regularization parameters for statistical identification. An algorithm to estimate the noise variance is proposed. This estimate is shown to enable one to determine an efficient regularization parameter which makes the mathematical model more adequate.

**MSC:**

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

Cited in **1** Document