



## RESEARCH OF OBJECTIVE FUNCTION IN PARAMETRIC IDENTIFICATION TASKS FOR INTERVAL DIFFERENCE OPERATOR WITH REQUIRED ACCURACY

Mykola Dyvak <sup>1)</sup>, Taras Dyvak <sup>1)</sup>, Petro Stakhiv <sup>2)</sup>

1) Ternopil National Economic University  
9 Yunosti St., Ternopil 46020 Ukraine  
mdy@tneu.edu.ua, dtaras80@mail.ru

2) National University "Lviv Polytechnics"  
12 St. Bandera St., Lviv 79013 Ukraine  
e-mail: spg@polynet.lviv.ua

**Abstract:** *The paper presents the problems of parametric identification of nonlinear difference operator based on interval data. It is shown that, formally, this problem belongs to the task of finding at least of one solution of interval system of nonlinear algebraic equations. It is proposed and justified the use of the methods of random search with a nonlinear discrete criterion function for solving this task. The properties of the function are researched in this paper.*

**Keywords:** *modeling under specified accuracy, identification parametric methods, interval difference operator, methods of random search.*

In this article the problem of identification of interval linear difference operator has been researched. This problem is shown as a task of solving of nonlinear algebraic equations interval system. Computational procedure of random search to a specified interval system of nonlinear algebraic equations is assessed and shown that it is going in direction of solving optimization problems. Properties of criteria function optimization are investigated and new scientific and practical results are obtained. First of all the problem of parametric identification of nonlinear interval difference operator with the required accuracy within the error observation in the form of numerical optimization represented by the target function that fully justifies the use of existing numerical random search parameters difference operator was formulated.

Investigated parameter identification problem for nonlinear difference operator of the interval required accuracy properties are set of criteria functions, namely: it is not unimodal; quality criteria function variable in the global minimum becomes zero, its value varies only slightly with little distance from the area of solutions. Established properties together make it possible to improve the parameter identification algorithms for nonlinear interval difference operator in the direction of reducing the computational complexity and improving convergence.

## REFERENCES

- [1] Kovalchuk P. *Modelling and Prognosing State of Nature Environment* / P. Kovalchuk – Kiev: Lybid, 2003. – P. 208
- [2] Dyvak M., Pukas A., Dyvak T. Interval parameter's identification of the linear dynamic system on the basis of interval data / M. Dyvak, A. Pukas, T. Dyvak – Donetsk, 2009. – Issue 10 (153). – pp. 224-229.
- [3] M. Dyvak, P. Stakhiv, I. Kalishchuk. Tolerance estimation of the parameters of "input-output" dynamic model on the basis of interval data analysis/ *Ternopil National economy University*, Ternopil, 2004. – №4. pp. 109-117.
- [4] Dyvak M., Martsenyuk Ye., Voytuk I. Optimal procedure of parameters setting of method of identification of interval discrete model of dynamic system / *Selecting and processing of information*, – 2008. Issue 27 (103). – pp. 17-23.
- [5] Dyvak M., Dyvak T. Specifications of creation of interval system of algebraic equations and method of solution in tasks of identification of linear interval difference operator / M. Dyvak, T. Dyvak Kiev, – 2009. pp. 236.