The criterias of the extremal sequence for the problem of the best at sense of the convex function of the approximation of a fixed element of a linear normed space from a convex set of this space are proved in the article.

Key words: *the convex function, the convex set, the problem of the best approximation, the extremal sequence, the criteria of the extremal sequence.*

Отримано: 20.09.2017

UDC 519.21

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THE CONVERGENCE RATE OF THE THIRD AND THE FOURTH MOMENTS

The perturbation ε of the random environment Ω is considered. There is proved that as $\varepsilon \to 0$ the perturbed third and the perturbed fourth moments differ from the third and the fourth moments respectively very little. The convergence rate of the perturbed third and the perturbed fourth moments to the unperturbed ones is investigated.

Key words: *earnings per share, risk, third and fourth moments, perturbation of an environment, convergence rate.*

Introduction. A problem about finding of the expected profit and risk is sufficiently important. In particular, Sharpe in [1; 2] was calculating the average expected returns and risks of individual securities and whole their portfolios. In articles [3; 4] the average expected earnings per share and risk of share are investigated. There is showed that the convergence rate of the perturbed profit and the perturbed risk to the unperturbed ones is linear. The necessary and sufficient conditions at which the convergence rate of the perturbed profit to unperturbed one has order $k \in \mathbb{N}$ are established. The similar problem for the perturbed risk is considered.

For studying such characteristics of statistical distributions as asymmetric function and excess are used the third and the fourth moments respectively. It is vital to note that these characteristics are quite important in the formation of the portfolio. So investigation of the behavior of the third and the fourth moments in the perturbed environment is actual at this time.

In this paper we will consider the third and the fourth moments of earnings per share. We will clear up the matter about the change of these quantities at the perturbation of an environment. We will also investigate the convergence rate of the perturbed third and the perturbed fourth moments of earnings per share to the unperturbed ones.

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The convergence rate of the perturbed third and the perturbed fourth moments to the unperturbed ones. Let us consider a share in a random environment Ω. Suppose that there are N methods of receiving earnings per share in the environment Ω. Denote by A_i an event which occurs if and only if earnings per share is received by i-th method, $A_i \bigcap A_j = \varnothing$, if $i \neq j$, and $\bigcap\limits_{i=1}^{N} A_i = \Omega$. Let p_i be a probability of the event A_i, i.e. $p_i = P(A_i)$, and let r_i be earnings per share if the event A_i occured, $i = \overline{1,N}$. Define a random variable ξ which expresses earnings per share by $\xi(\omega) = r_i$, if $\omega \in A_i$. Then the average expected earnings per share, denoted by $\bar{r}$, is the mean of the random variable ξ. Clearly,

$$\bar{r} = \sum_{i=1}^{N} p_i r_i. \tag{1}$$

The risk of share, denoted by σ, is the deviation of the random variable ξ. Thus

$$\sigma = \sqrt{\sum_{i=1}^{N} p_i (r_i - \bar{r})^2}. \tag{2}$$

The third and the fourth moments of the random variable ξ are defined respectively by formulas

$$\overline{r^3} = \sum_{i=1}^{N} p_i r_i^3; \quad \overline{r^4} = \sum_{i=1}^{N} p_i r_i^4. \tag{3}$$

Analyse as changing environment influences on change of earnings per share. Let us describe changing environment by some parameter ε. Such changing is called the perturbation of environment. The probability p_i and the earnings per share r_i, $i = \overline{1,N}$, will change in result such perturbation. Changed probability, denoted p_i^{ε}, is called the perturbed probability. Similarly changed profitability, denoted r_i^{ε}, is called the perturbed profitability.

Assume that there exist limits

$$p_i = \lim_{\varepsilon \to 0} p_i^{\varepsilon}, \quad r_i = \lim_{\varepsilon \to 0} r_i^{\varepsilon}, \quad i = \overline{1,N}, \tag{4}$$

A sum of the perturbed probabilities must be equal to 1, i.e.

$$\sum_{i=1}^{N} p_i^{\varepsilon} = 1.$$

We suppose that at the perturbations of environment a number of events A_i remains unchanged.

In the article [3] is proved that at sufficiently small changes in the environment the average expected earnings per share differs from the average expected earnings per share in unchanged environment very little. Thus there exists limit

$$\bar{r} = \lim_{\varepsilon \to 0} \overline{r^{\varepsilon}},$$

where $\overline{r^{\varepsilon}}$ — the perturbed average expected earnings per share is defined as

$$\overline{r^{\varepsilon}} = \sum_{i=1}^{N} p_i^{\varepsilon} r_i^{\varepsilon}. \qquad (5)$$

Similarly, there is showed that the perturbed risk of share, denoted by σ^{ε}, tends to σ as $\varepsilon \to 0$. The perturbed risk of share is defined as

$$\sigma^{\varepsilon} = \sqrt{\sum_{i=1}^{N} p_i^{\varepsilon} (r_i^{\varepsilon} - \overline{r^{\varepsilon}})^2}. \qquad (6)$$

Consequently, at sufficiently small changes in the environment the risk of the security has rather small deviation from the risk of the security in unchanged environment.

Let us elucidate as the third and the fourth moments will change at the perturbations of environment. By $\overline{r_{\varepsilon}^3}$ and $\overline{r_{\varepsilon}^4}$ denote the perturbed third and the perturbed fourth moments respectively. These moments are defined as

$$\overline{r_{\varepsilon}^3} = \sum_{i=1}^{N} p_i^{\varepsilon} (r_i^{\varepsilon})^3; \quad \overline{r_{\varepsilon}^4} = \sum_{i=1}^{N} p_i^{\varepsilon} (r_i^{\varepsilon})^4. \qquad (7)$$

The answer to this question is given by the following theorem.

Theorem 1. Let conditions (4) hold. Then the perturbed third and the perturbed fourth moments, defined by (7), tend to the third and the fourth moments, defined by (3), respectively as $\varepsilon \to 0$.

Proof. From (4) it follows that for all $i = \overline{1, N}$

$$\lim_{\varepsilon \to 0} p_i^{\varepsilon} (r_i^{\varepsilon})^3 = p_i r_i^3.$$

Since the sum in the equalities (7) is finite, we obtain

$$\lim_{\varepsilon \to 0} \overline{r_{\varepsilon}^3} = \sum_{i=1}^{N} \lim_{\varepsilon \to 0} p_i^{\varepsilon} (r_i^{\varepsilon})^3 = \sum_{i=1}^{N} p_i r_i^3 = \overline{r^3}.$$

Likewise we can prove that

$$\lim_{\varepsilon \to 0} \overline{r_{\varepsilon}^4} = \overline{r^4}.$$

The theorem is proved.

Let p_i^{ε} and r_i^{ε} be expressed as

$$p_i^{\varepsilon} = p_i + \lambda_{1i}\varepsilon + \ldots + \lambda_{li}\varepsilon^l + o(\varepsilon^l), \tag{8}$$

$$r_i^{\varepsilon} = r_i + \mu_{1i}\varepsilon + \ldots + \mu_{li}\varepsilon^l + o(\varepsilon^l), \tag{9}$$

where $l \in \mathbb{N}$, $\lambda_{1i},\ldots,\lambda_{li},\mu_{1i},\ldots,\mu_{li}$, $i=\overline{1,N}$, — some constants, $\varepsilon > 0$.

Now we will give the following definition.

Definition 1. The rate of convergence $f(\varepsilon) \underset{\varepsilon\to 0}{\to} a$ has order $k \in \mathbb{N}$ if

$$\lim_{\varepsilon\to 0}\frac{f(\varepsilon)-a}{\varepsilon^k} = C,$$

where C — some constant. In case $k=1$ the convergence rate is called linear.

In the article [3] is showed that the convergence rate of the perturbed profit (5) and the perturbed risk (6) to the unperturbed ones (1), (2) is linear. There are established the necessary and sufficient conditions at which the convergence rate of the perturbed profit (5) to unperturbed one (1) has order $k+1(k=1,\ldots,l-1)$, where l is taken from (8), (9). There are also established the necessary and sufficient conditions at which the convergence rate of the perturbed risk (6) to unperturbed one (2) has order $s(s \le l)$, where l is taken from (8), (9).

Find out the convergence rate of the perturbed third and the perturbed fourth moments to the unperturbed ones.

Theorem 2.

1. The convergence rate of the perturbed third moment to the unperturbed one is linear.
2. The convergence rate of the perturbed third moment to unperturbed one has order $t+1(t=1,\ldots,l-1)$ if and only if the following conditions hold:

$$\begin{cases} \sum\limits_{i=1}^{N}(r_i^3\lambda_{1i} + 3r_i^2 p_i\mu_{1i}) = 0, \\ \sum\limits_{i=1}^{N}(r_i^3\lambda_{2i} + 3r_i^2 p_i\mu_{2i} + 3r_i^2\mu_{1i}\lambda_{1i} + 3r_i p_i\mu_{1i}^2) = 0, \\ \sum\limits_{i=1}^{N}(r_i^3\lambda_{3i} + 3r_i^2 p_i\mu_{3i} + 3r_i^2\mu_{2i}\lambda_{1i} + 3r_i^2\mu_{1i}\lambda_{2i} + 3r_i\lambda_{1i}\mu_{1i}^2 + \\ +6r_i p_i\mu_{1i}\mu_{2i} + p_i\mu_{1i}^3) = 0, \\ \ldots \\ \sum\limits_{i=1}^{N}(r_i^3\lambda_{ti} + 3r_i^2 p_i\mu_{ti} + \sum\limits_{\substack{m,n,k,q=0 \\ m+n+k+q=t}}^{t-1}\mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi}) = 0. \end{cases} \tag{10}$$

Proof. Consider the perturbed third moment $\overline{r_\varepsilon^3} = \sum\limits_{i=1}^{N} p_i^\varepsilon (r_i^\varepsilon)^3$. From (8), (9) it follows that

$$\overline{r_\varepsilon^3} = \sum_{i=1}^{N} (p_i + \lambda_{1i}\varepsilon + \ldots + \lambda_{li}\varepsilon^l + o(\varepsilon^l))(r_i + \mu_{1i}\varepsilon + \ldots + \mu_{li}\varepsilon^l + o(\varepsilon^l))^3.$$

First calculate the value $(r_i^\varepsilon)^2$:

$$(r_i + \mu_{1i}\varepsilon + \mu_{2i}\varepsilon^2 + \ldots + \mu_{li}\varepsilon^l + o(\varepsilon^l))^2 = r_i^2 + \mu_{1i}^2\varepsilon^2 + \mu_{2i}^2\varepsilon^4 \ldots + \mu_{li}^2\varepsilon^{2l} +$$
$$+ 2r_i\mu_{1i}\varepsilon + 2r_i\mu_{2i}\varepsilon^2 + \ldots + 2r_i\mu_{li}\varepsilon^l + 2\mu_{1i}\mu_{2i}\varepsilon^3 + 2\mu_{1i}\mu_{3i}\varepsilon^4 + \ldots + 2\mu_{1i}\mu_{li}\varepsilon^{l+1} +$$
$$+ 2\mu_{2i}\mu_{3i}\varepsilon^5 + \ldots + 2\mu_{2i}\mu_{li}\varepsilon^{l+2} + \ldots + 2\mu_{l-1,i}\mu_{li}\varepsilon^{2l-1} + o(\varepsilon^l).$$

By μ_{0i} denote r_i. Then

$$(r_i^\varepsilon)^2 = \sum_{\substack{m,n=0\\ m+n\le l}}^{l} \mu_{mi}\mu_{ni}e^{m+n} + o(\varepsilon^l).$$

Hence, we obtain

$$(r_i^\varepsilon)^3 = \left(\sum_{\substack{m,n=0\\ m+n\le l}}^{l} \mu_{mi}\mu_{ni}e^{m+n} + o(\varepsilon^l) \right)\left(\sum_{k=0}^{l} \mu_{ki}e^k + o(\varepsilon^l) \right) = \tag{11}$$
$$= \sum_{\substack{m,n,k=0\\ m+n+k\le l}}^{l} \mu_{mi}\mu_{ni}\mu_{ki}e^{m+n+k} + o(\varepsilon^l).$$

Therefore, denoting by λ_{0i} the probability p_i, we receive

$$\overline{r_\varepsilon^3} = \sum_{i=1}^{N} \left(\sum_{\substack{m,n,k=0\\ m+n+k\le l}}^{l} \mu_{mi}\mu_{ni}\mu_{ki}e^{m+n+k} + o(\varepsilon^l) \right)\left(\sum_{q=0}^{l} \lambda_{qi}\varepsilon^q + o(\varepsilon^l) \right) =$$
$$= \sum_{i=1}^{N} \sum_{\substack{m,n,k,q=0\\ m+n+k+q\le l}}^{l} \mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi}e^{m+n+k+q} + o(\varepsilon^l) = \sum_{i=1}^{N} \mu_{0i}^3\lambda_{0i} + \tag{12}$$
$$+ \sum_{i=1}^{N} \sum_{\substack{m,n,k,q=0\\ 1\le m+n+k+q\le l}}^{l} \mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi}e^{m+n+k+q} + o(\varepsilon^l).$$

Note that $\mu_{0i}^3\lambda_{0i} = r_i^3 p_i$. Thus,

$$\overline{r_\varepsilon^3} = \overline{r^3} + \sum_{i=1}^{N} \sum_{\substack{m,n,k,q=0 \\ 1\le m+n+k+q\le l}}^{l} \mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi} e^{m+n+k+q} + o(\varepsilon^l).$$

Consequently,

$$\begin{aligned}\overline{r_\varepsilon^3} - \overline{r^3} = {} & \sum_{i=1}^{N}(r_i^3\lambda_{1i} + 3r_i^2 p_i\mu_{1i})\varepsilon + \sum_{i=1}^{N}(r_i^3\lambda_{2i} + 3r_i^2 p_i\mu_{2i} + 3r_i^2\mu_{1i}\lambda_{1i} + 3r_i p_i\mu_{1i}^2)\varepsilon^2 + \\ & + \sum_{i=1}^{N}(r_i^3\lambda_{3i} + 3r_i^2 p_i\mu_{3i} + 3r_i^2\mu_{2i}\lambda_{1i} + 3r_i^2\mu_{1i}\lambda_{2i} + \\ & + 3r_i\lambda_{1i}\mu_{1i}^2 + 6r_i p_i\mu_{1i}\mu_{2i} + p_i\mu_{1i}^3)\varepsilon^3 + \ldots + \\ & + \sum_{i=1}^{N}\left(r_i^3\lambda_{li} + 3r_i^2 p_i\mu_{li} + \sum_{\substack{m,n,k,q=0 \\ m+n+k+q=l}}^{l-1} \mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi} \right)\varepsilon^l + o(\varepsilon^l).\end{aligned} \tag{13}$$

Whence as $\varepsilon \to 0$ we have

$$\overline{r_\varepsilon^3} - \overline{r^3} = \sum_{i=1}^{N}(r_i^3\lambda_{1i} + 3r_i^2 p_i\mu_{1i})\varepsilon + o(\varepsilon),$$

that is, by the definition 1 the rate of convergence $\overline{r_\varepsilon^3} \xrightarrow[\varepsilon\to 0]{} \overline{r^3}$ is linear. From (13) it follows that the rate of convergence $\overline{r_\varepsilon^3} \xrightarrow[\varepsilon\to 0]{} \overline{r^3}$ will have order 2, if the following condition holds:

$$\sum_{i=1}^{N}(r_i^3\lambda_{1i} + 3r_i^2 p_i\mu_{1i}) = 0.$$

Similarly, the rate of convergence $\overline{r_\varepsilon^3} \xrightarrow[\varepsilon\to 0]{} \overline{r^3}$ will have order $t+1 (t = 1,\ldots,l-1)$, if the conditions (10) hold.

Obviously, if the conditions (10) hold, the rate of convergence $\overline{r_\varepsilon^3} \xrightarrow[\varepsilon\to 0]{} \overline{r^3}$ will have order $t+1 (t = 1,\ldots,l-1)$.

The theorem is proved.

Theorem 3.

1. The convergence rate of the perturbed fourth moment to the unperturbed one is linear.
2. The convergence rate of the perturbed fourth moment to unperturbed one has order $t+1 (t = 1,\ldots,l-1)$ if and only if the following conditions hold:

$$\begin{cases} \sum_{i=1}^{N}(r_i^4\lambda_{1i}+4r_i^3 p_i\mu_{1i})=0, \\ \sum_{i=1}^{N}(r_i^4\lambda_{2i}+4r_i^3 p_i\mu_{2i}+4r_i^3\mu_{1i}\lambda_{1i}+6r_i^2 p_i\mu_{1i}^2)=0, \\ \sum_{i=1}^{N}(r_i^4\lambda_{3i}+4r_i^3 p_i\mu_{3i}+4r_i^3\mu_{2i}\lambda_{1i}+4r_i^3\mu_{1i}\lambda_{2i}+ \\ +5r_i^2\lambda_{1i}\mu_{1i}^2+12r_i^2 p_i\mu_{1i}\mu_{2i}+4r_i p_i\mu_{1i}^3)=0, \\ \ldots \\ \sum_{i=1}^{N}(r_i^4\lambda_{li}+4r_i^3 p_i\mu_{li}+\sum_{\substack{m,n,k,q,f=0\\ m+n+k+q+f=t}}^{t-1}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi})=0. \end{cases} \quad (14)$$

Proof. Consider the perturbed fourth moment $\overline{r_\varepsilon^4}=\sum_{i=1}^{N}p_i^\varepsilon(r_i^\varepsilon)^4$. Since $p_i^\varepsilon(r_i^\varepsilon)^4=[p_i^\varepsilon(r_i^\varepsilon)^3]r_i^\varepsilon$, from (8), (9), (11) it follows that

$$p_i^\varepsilon(r_i^\varepsilon)^4=$$

$$=\left[\left(\sum_{q=0}^{l}\lambda_{qi}\varepsilon^q+o(\varepsilon^l)\right)\left(\sum_{\substack{m,n,k=0\\ m+n+k\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}e^{m+n+k}+o(\varepsilon^l)\right)\right]\left(\sum_{f=0}^{l}\mu_{fi}\varepsilon^f+o(\varepsilon^l)\right).$$

Likewise to (12)

$$p_i^\varepsilon(r_i^\varepsilon)^4=\left(\sum_{\substack{m,n,k,q=0\\ m+n+k+q\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}\lambda_{qi}e^{m+n+k+q}+o(\varepsilon^l)\right)\left(\sum_{f=0}^{l}\mu_{fi}\varepsilon^f+o(\varepsilon^l)\right)=$$

$$=\sum_{\substack{m,n,k,q,f=0\\ m+n+k+q+f\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi}e^{m+n+k+q+f}+o(\varepsilon^l).$$

So we obtain

$$\overline{r_\varepsilon^4}=\sum_{i=1}^{N}\left(\sum_{\substack{m,n,k,q,f=0\\ m+n+k+q+f\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi}e^{m+n+k+q+f}+o(\varepsilon^l)\right)=$$

$$=\sum_{i=1}^{N}p_i r_i^4+\sum_{i=1}^{N}\sum_{\substack{m,n,k,q,f=0\\ 1\le m+n+k+q+f\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi}e^{m+n+k+q+f}+o(\varepsilon^l).$$

Hence

$$
\begin{aligned}
\overline{r_\varepsilon^4}-\overline{r^4} &= \sum_{i=1}^{N}\sum_{\substack{m,n,k,q,f=0\\ 1\le m+n+k+q+f\le l}}^{l}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi}e^{m+n+k+q+f}+o(\varepsilon^l)=\\
&=\sum_{i=1}^{N}(r_i^4\lambda_{1i}+4r_i^3p_i\mu_{1i})\varepsilon+\sum_{i=1}^{N}(r_i^4\lambda_{2i}+4r_i^3p_i\mu_{2i}+4r_i^3\mu_{1i}\lambda_{1i}+6r_i^2p_i\mu_{1i}^2)\varepsilon^2+\\
&+\sum_{i=1}^{N}(r_i^4\lambda_{3i}+4r_i^3p_i\mu_{3i}+4r_i^3\mu_{2i}\lambda_{1i}+4r_i^3\mu_{1i}\lambda_{2i}+\\
&+5r_i^2\lambda_{1i}\mu_{1i}^2+12r_i^2p_i\mu_{1i}\mu_{2i}+4r_ip_i\mu_{1i}^3)\varepsilon^3+\ldots+\\
&+\sum_{i=1}^{N}\left(r_i^4\lambda_{li}+4r_i^3p_i\mu_{li}+\sum_{\substack{m,n,k,q,f=0\\ m+n+k+q+f=l}}^{l-1}\mu_{mi}\mu_{ni}\mu_{ki}\mu_{fi}\lambda_{qi}\right)\varepsilon^l+o(\varepsilon^l).
\end{aligned}
\tag{15}
$$

Thus, as $\varepsilon\to 0$ we receive

$$\overline{r_\varepsilon^4}-\overline{r^4}=\sum_{i=1}^{N}(r_i^4\lambda_{1i}+4r_i^3p_i\mu_{1i})\varepsilon+o(\varepsilon),$$

that is, by the definition 1 the rate of convergence $\overline{r_\varepsilon^4}\underset{\varepsilon\to 0}{\to}\overline{r^4}$ is linear. From (15) it follows that the rate of convergence $\overline{r_\varepsilon^4}\underset{\varepsilon\to 0}{\to}\overline{r^4}$ will have order 2, if the following condition holds:

$$\sum_{i=1}^{N}(r_i^4\lambda_{1i}+4r_i^3p_i\mu_{1i})=0.$$

Similarly, the rate of convergence $\overline{r_\varepsilon^4}\underset{\varepsilon\to 0}{\to}\overline{r^4}$ will have order $t+1(t=1,\ldots,l-1)$, if the conditions (14) hold.

Obviously, if the conditions (14) hold, the rate of convergence $\overline{r_\varepsilon^4}\underset{\varepsilon\to 0}{\to}\overline{r^4}$ will have order $t+1(t=1,\ldots,l-1)$.

The theorem is proved.

Conclusions. In this paper the third and the fourth moments of earnings per share are considered. Here is proved that these quantities are hardly changing at the perturbation of an environment. The convergence rate of the perturbed third and the perturbed fourth moments to the unperturbed ones is investigated.

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Розглянуто збурення ε випадкового середовища Ω. Доведено, що при $\varepsilon \to 0$ збурений третій і четвертий моменти прибутку на акцію досить мало відрізняються від відповідних незбурених моментів. Досліджено швидкість збіжності цих збурених моментів до незбурених.

Ключові слова: *прибуток на акцію, ризик, третій і четвертий моменти, збурення середовища, швидкість збіжності.*

Отримано: 13.02.2017

УДК 517.977.56

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ОБ ОПТИМАЛЬНОСТИ ОСОБЫХ В СМЫСЛЕ ПРИНЦИПА МАКСИМУМА ПОНТРЯГИНА УПРАВЛЕНИЙ В ОДНОЙ ЗАДАЧЕ УПРАВЛЕНИЯ СИСТЕМАМИ ТИПА РОССЕРА

Рассмотрена одна задача оптимального управления дискретными системами типа Россера, при помощи граничных управлений. Установлены необходимые условия оптимальности особых, в смысле принципа максимума Понтрягина, управлений.

Ключевые слова: *система типа Россера, принцип максимума Понтрягина, особые управления, формула приращения критерия качества.*

Введение. Многие процессы из техники и др. описываются различными системами Россера (см. напр. [1–6]).

Поэтому в последние годы интенсивно разрабатывается качественная теория оптимального управления системами типа Россера. В работах [7; 8] и др. выведен ряд необходимых условий оптимальности,

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