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OPTIMAL MULTIPLE-CLOSED MEASUREMENT FEEDBACK IN THE LINEAR OPTIMAL CONTROL PROBLEM

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This paper addresses a terminal problem of optimal guaranteed control for a linear continuous system with disturbances whose output is measured with a bounded error. A problem for constructing an optimal multiple-closed control strategy is formulated, based on which the optimal multiple-closed measurement feedback is defined. Algorithms for calculating optimal strategies and implementing optimal closed feedback in real time are proposed.

Keywords: linear system, disturbances, measurements, robust optimal control, control strategy, feedback, computational algorithm.

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