

Identification based on a small number of observations using the criterion of relative consistency of estimates

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Abstract:

The paper considers the problem of parametric identification by a small number of observations. An approach is being developed based on the so-called principle of consistency of estimates. The idea is to search the observations for a more noise-free subset. The so-called criterion of relative consistency is studied, which allows to form these subsets without the a priori information.

Keywords: small number of observations, so-called principle, noise-free subset, a priori information.

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