

100); [2]. c

[1, 3]. [4]

[5] $R = R_1 R_2 \dots R_m$ m

[6] $R(\theta)$

[7] r -

[8]

[2, 9]. 15 [10].

() . $R(\theta)$ $n_i - -$
 $i - , D_i -$
 $R(\theta)$ Θ $s -$
 $\theta = f(p_1, \dots, p_s)$
 $R_* R^*$ $P_\theta(R_* \leq R \leq R^*) \geq \gamma$
 $\gamma, 0 < \gamma < 1.$
 $\Omega = \{\omega\}$
 $X_v,$
 $v = \overline{0, n}$,

$$X_0 \cup X_1 \cup \dots \cup X_n = \Omega$$

$$X_{v_1} \cap X_{v_2} = \emptyset \quad v_1 \neq v_2.$$

$$\varepsilon_1, \varepsilon_2 \geq 0 \quad \varepsilon_1 + \varepsilon_2 = 1 - \gamma; \quad - \quad i = \overline{0, n-1}$$

$$Y_i = \bigcup_{v=0}^i X_v,$$

$$K_i^1 = \{\theta : P_\theta(\omega \in Y_i) > \varepsilon_1\}, \quad K_n^1 = \Theta, \quad (1)$$

$$K_i^1 = \left\{ \theta : \sum_{v=0}^i P_\theta(\omega \in X_v) > \varepsilon_1 \right\}; \quad (2)$$

(2) ,

$$\emptyset \subseteq K_{i_1}^1 \subseteq K_{i_2}^1 \quad i_1 < i_2. \quad (3)$$

$$- \quad j = \overline{1, n}$$

$$Z_j = \bigcup_{v=j}^n X_v,$$

$$K_j^2 = \{\theta : P_\theta(\omega \in Z_j) > \varepsilon_2\}, \quad K_0^2 = \Theta,$$

$$K_j^2 = \left\{ \theta : \sum_{v=j}^n P_\theta(\omega \in X_v) > \varepsilon_2 \right\};$$

$$K_{j_1}^2 \supseteq K_{j_2}^2 \supseteq \emptyset \quad j_1 < j_2.$$

$$K_\omega = K_\omega^1 \cap K_\omega^2, \quad K_\omega^1 = K_v^1, \quad K_\omega^2 = K_v^2, \quad \omega \in X_v. \quad [6]$$

$$1. \quad [R_*, R^*],$$

$$R_* = \inf_{\theta \in K_v^1 \cap K_v^2} R(\theta), \quad R^* = \sup_{\theta \in K_v^1 \cap K_v^2} R(\theta), \quad \omega \in X_v, \quad (4)$$

$$\gamma \cdot (K_v^1 \cap K_v^2 = O \quad [R_*, R^*])$$

$$1. \quad R(\theta) \quad [0, 1], \quad (4) \text{ inf (min)}$$

$$\partial K_v^1 = \{\theta : P_\theta(\omega \in Y_v) = \varepsilon_1\} \quad v \neq n, \quad (5)$$

sup (max) –

$$\partial K_v^2 = \{\theta : P_\theta(\omega \in Z_v) = \varepsilon_2\} \quad v \neq 0. \quad (6)$$

$R(\theta)$

[2, 9].

() .

[11, 12].

“ ” [13].

$R(\theta)$

s ,

$$\frac{\partial P_c}{\partial p_j} = g(p_1, \dots, p_{j-1}, p_{j+1}, \dots, p_s) = \sum_{t_j=1}^{T_j} \prod_{\substack{u_{t_j}=1 \\ u_{t_j} \neq j}}^s p_{u_{t_j}}^{(t_j)}, \quad j = \overline{1, s},$$

$$P_c = f(p_1, \dots, p_s) -$$

; T_j –

$$\frac{\partial P_c}{\partial p_j}; \quad p_{u_{t_j}}^{(t_j)}$$

4-

1; -1; $p_{u_{t_j}}$; $1 - p_{u_{t_j}}$.

P_c

$X_{v_l}^{(l)}, v_l = \overline{0, n_l}$

$$D_l = v_l.$$

$$P_\theta(\omega \in Y_i^l) = \sum_{d_l=0}^{D_l} C_{n_l}^{d_l} p_l^{n_l-d_l} (1-p_l)^{d_l}.$$

$$\omega = (\omega_1, \omega_2, \dots, \omega_s) \quad -$$

$$X_v = \left\{ \omega : \bigwedge_{l=1}^s \left(\omega_l \in X_{v_l}^{(l)}, v = \max_{l=1, \dots, s} v_l \right) \right\}.$$

$$P_\theta(\omega \in Y_i) = \prod_{l=1}^s P_\theta(\omega \in Y_i^{(l)}).$$

1, , :

$$P_c = f(p_1, \dots, p_s) \rightarrow \min_{p_1, \dots, p_s} \quad (7)$$

$$\prod_{l=1}^s \sum_{d_l=0}^{D_l} C_{n_l}^{d_l} p_l^{n_l-d_l} (1-p_l)^{d_l} - (1-\gamma) = 0. \quad (8)$$

$$\frac{\partial P_c}{\partial p_j} + \lambda \left(\prod_{\substack{l=1 \\ l \neq j}}^s \sum_{d_l=0}^{D_l} C_{n_l}^{d_l} p_l^{n_l-d_l} (1-p_l)^{d_l} \right) \times \\ \times \frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j} = 0, \quad j = \overline{1, s}.$$

(8), :

$$\frac{\partial P_c}{\partial p_j} + \lambda(1-\gamma) \frac{\frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}}{\sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}} = 0, \quad j = \overline{1, s}. \quad (9)$$

($j=1$)

$$\lambda(1-\gamma). \quad (\quad j = \overline{2, s}),$$

:

$$\frac{\partial P_c}{\partial p_j} \frac{\frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}}{\sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}} - \frac{\partial P_c}{\partial p_1} \frac{\frac{d}{dp_1} \sum_{d_1=0}^{D_1} C_{n_1}^{d_1} p_1^{n_1-d_1} (1-p_1)^{d_1}}{\sum_{d_1=0}^{D_1} C_{n_1}^{d_1} p_1^{n_1-d_1} (1-p_1)^{d_1}} = 0, \quad j = \overline{2, s}.$$

$$C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j} = p_j^{n_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j}, \quad d_j \geq 1;$$

$$\sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j} = p_j^{n_j} + p_j^{n_j} \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j}.$$

$$D_j \geq 1$$

$$\begin{aligned} & \frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j} = n_j p_j^{(n_j-1)} + \\ & + n_j p_j^{(n_j-1)} \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j} + p_j^{n_j} \sum_{d_j=1}^{D_j} \left(-\frac{d_j}{p_j^2} \right) C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j-1}. \end{aligned}$$

$$D_j = 0$$

$$\frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j} = n_j p_j^{(n_j-1)}.$$

$$\frac{\frac{d}{dp_j} \sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}}{\sum_{d_j=0}^{D_j} C_{n_j}^{d_j} p_j^{n_j-d_j} (1-p_j)^{d_j}} = \frac{n_j}{p_j} -$$

$$- \text{sign}(D_j) \frac{1}{p_j^2} \frac{\sum_{d_j=1}^{D_j} d_j C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j-1}}{1 + \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j}}, \quad j = \overline{1, s}. \quad (10)$$

:

$$\frac{\partial P_c}{\partial p_j} \left[\frac{\frac{n_j}{p_j} - \text{sign}(D_j) \frac{1}{p_j^2} \frac{\sum_{d_j=1}^{D_j} d_j C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j-1}}{1 + \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j}}}{p_j} \right] -$$

$$\frac{\partial P_c}{\partial p_1} \left[\frac{\frac{n_1}{p_1} - \text{sign}(D_1) \frac{1}{p_1^2} \frac{\sum_{d_1=1}^{D_1} d_1 C_{n_1}^{d_1} \left(\frac{1-p_1}{p_1} \right)^{d_1-1}}{1 + \sum_{d_1=1}^{D_1} C_{n_1}^{d_1} \left(\frac{1-p_1}{p_1} \right)^{d_1}}}{p_1} \right] = 0, \quad j = \overline{2, s}. \quad (11)$$

$$(8), (11)$$

p_1, \dots, p_s .

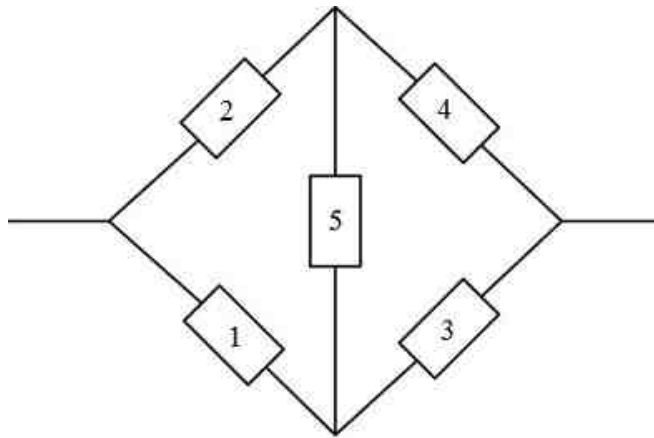
$$\frac{\partial P_c}{\partial p_j} \geq 0, \quad j = \overline{1, s}. \quad (11),$$

($D_j \geq 1, D_1 \geq 1$):

$$\text{sign} \left\{ n_j p_j \left[1 + \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j} \right] - \left[\sum_{d_j=1}^{D_j} d_j C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j-1} \right] \right\} =$$

$$\text{sign} \left\{ n_1 p_1 \left[1 + \sum_{d_1=1}^{D_1} C_{n_1}^{d_1} \left(\frac{1-p_1}{p_1} \right)^{d_1} \right] - \left[\sum_{d_1=1}^{D_1} d_1 C_{n_1}^{d_1} \left(\frac{1-p_1}{p_1} \right)^{d_1-1} \right] \right\}, \quad j = \overline{2, s}. \quad (12)$$

$$p_1 = p_{1(0)}, \dots, p_s = p_{s(0)} \quad (12).$$



. 1

$$P_c = p_3 p_4 (p_1 p_2 + (1-p_1) p_2 p_5 + p_1 (1-p_2) p_5);$$

$$\frac{\partial P_c}{\partial p_1} = p_3 p_4 (p_2 - p_2 p_5 + (1-p_2) p_5); \quad (13)$$

$$\frac{\partial P_c}{\partial p_2} = p_3 p_4 (p_1 + (1-p_1) p_5 - p_1 p_5); \quad (14)$$

$$\frac{\partial P_c}{\partial p_3} = p_4 (p_1 p_2 + (1-p_1) p_2 p_5 + p_1 (1-p_2) p_5); \quad (15)$$

$$\frac{\partial P_c}{\partial p_4} = p_3 (p_1 p_2 + (1-p_1) p_2 p_5 + p_1 (1-p_2) p_5); \quad (16)$$

$$\frac{\partial P_c}{\partial p_5} = p_3 p_4 ((1-p_1)p_2 + p_1(1-p_2)). \quad (17)$$

1 -
 scilab (5.5.2) , -
 (8), (11), -
 (13) – (17). $P_1 = P_{1(0)}, \dots, P_s = P_{s(0)}$ -
 :
 - $D_j \geq 1, \quad p_j = p_{j(0)}$:

$$n_j p_j \left[1 + \sum_{d_j=1}^{D_j} C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j} \right] - \left[\sum_{d_j=1}^{D_j} d_j C_{n_j}^{d_j} \left(\frac{1-p_j}{p_j} \right)^{d_j-1} \right] = 0;$$

 - $D_j = 0, \quad p_j = p_{j(0)}$ 0.9.

1 -

						$\gamma = 0,9$	$\gamma = 0,95$
	D_1	D_2	D_3	D_4	D_5		
10	0	2	1	0	1	0,665	0,607
10	1	1	2	1	0	0,521	0,465
10	0	1	2	2	1	0,458	0,402
15	0	2	1	0	1	0,767	0,723
15	1	1	2	1	0	0,657	0,611
15	0	1	2	2	1	0,606	0,557
20	0	2	1	0	1	0,820	0,785
20	1	1	2	1	0	0,735	0,694
20	0	1	2	2	1	0,692	0,651

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