

Rational Rose.

C++ Builder 6.0,

UML  
ERWin 4.0.  
MS SQL 2000.

681.3.068

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 , [2]. -  
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 , [3]. , -  
 , [2]. -  
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 , .  
 $c_i (i=1,2..n)$  ,  
 $b_i (i=1,2..n) - c_i$  ( ) -  
 , .  
 ( ) ,  $c_i$  -  
 $v_i (i=1,2..n)$  [1]. ,  
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 , .

: **1.** *H. Grosser, P. Britos, and R. Garcia-Martinez*, Detecting Fraud in Mobile Telephony Using Neural Networks. **2.** *P. Gosset, M. Hyland* Classification, Detection and Prosecution of Fraud on Mobile Networks. **3.** *Y. Moreau and J. Vandewalle*. Fraud detection in mobile communications networks using supervised neural networks. In Proceedings of SNN97, Europe's Best Neural Networks Practice. World Scientific, 1997.

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,  $u \in R^m$  -

,  $A$   $B$  -

$$\dot{x} = Ax + Bu, \quad x \in R^n$$

$$x(0) = x_0$$

$$u = u(x(t)),$$

$$J = \int_0^{\infty} (x^T Qx + u^T Ru) dt, \tag{1}$$

$Q$   $R$  -

$P$

$$u(t) = Kx(t), \tag{2}$$