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# Why Ellipsoids in Mechanical Analysis of Wood Structures

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Abstract. Wood is a very mechanically anisotropic material. At each point on the wooden beam, both average values and fluctuations of the local mechanical properties corresponding to a certain direction depend, e.g., on whether this direction is longitudinal, radial or tangential with respect to the grain orientation of the original tree. This anisotropy can be described in geometric terms, if we select a point x and form *iso-correlation* surfaces – i.e., surfaces formed by points y with the same level of correlation  $\rho(x, y)$  between local changes in the vicinities of the points x and y. Empirical analysis shows that for each point x, the corresponding surfaces are well approximated by concentric homothetic ellipsoids. In this paper, we provide a theoretical explanation for this empirical fact.

**Keywords:** wood mechanical properties, ellipsoids, anisotropy

# 1. Formulation of the Problem: Need for a Theoretical Explanation of an Empirical Fact

Wood is a very mechanically anisotropic material. At each point on the wooden beam, both average values and fluctuations of the local mechanical properties corresponding to a certain direction depend, e.g., on whether this direction is longitudinal, radial or tangential with respect to the grain orientation of the original tree. This anisotropy can be described in geometric terms, if we select a point x and form *iso-correlation* surfaces – i.e., surfaces formed by points y with the same level of correlation  $\rho(x, y)$  between local changes in the vicinities of the points x and y.

Empirical analysis shows that for each point x, the corresponding surfaces are well approximated by concentric homothetic ellipsoids; see, e.g., (Schietzold, 2019). How can we explain this empirical fact?

# 2. Our Explanation: Main Idea

In this paper, we provide a theoretical explanation for this empirical fact. The main ideas behind our explanation are similar to the ideas used in (Finkelstein, Kosheleva, and Kreinovich, 1996; Li, Ogura, and Kreinovich, 2002) to explain efficiency of ellipsoid approximation in numerical analysis

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(see, e.g., (Schweppe, 1968; Schweppe, 1973; ?; Belforte and Bona, 1985; Norton, 1985; Chernousko, 1988; Soltanov, 1990; Utyubaev, 1990; Filippov, 1992; Chernousko, 1994)); the main difference is that now we consider:

- not classes of sets (such as the class of all ellipsoids), but
- classes of *families* of sets (e.g., the class of all families of concentric homothetic ellipsoids).

Specifically, we show that for the smallest dimension d for which it is possible to have an affineinvariant optimality criterion on the space of all such d-dimensional classes, for any such criterion, the optimal family consists of concentric homothetic ellipsoids. Thus, such families of ellipsoids provide the optimal approximation to the actual surfaces – at least in the *first* approximation, i.e., approximation corresponding to the smallest possible number of parameters.

# 3. Our Explanation: Details

**Family of sets: towards a precise definition.** For each spatial point x, we would like to describe, for each possible value  $\rho_0$  of the correlation  $\rho(x, y)$ , the set  $S_{\rho_0}(x)$  of all the points y for which the correlation  $\rho(x, y)$  between the values at x and y is greater than or equal to  $\rho_0$ .

What are the natural properties of these families of sets?

**First property: coverage.** For each y, there is some value of  $\rho(x, y)$ , so for this x, the union of all these sets  $S_{\rho_0}(x)$  coincides with the whole space.

Second property: monotonicity. Of course, if  $\rho(x, y) \ge \rho_0$  and  $\rho_0 \ge \rho'_0$ , then  $\rho(x, y) \ge \rho'_0$ . So, the sets  $S_{\rho_0}(x)$  should be inclusion-monotonic: if  $\rho_0 \le \rho'_0$ , then  $S_{\rho'_0}(x) \le S_{\rho_0}(x)$ .

**Third property: boundedness.** From the physical viewpoint, the further away is the point y from the point x, the less the physical quantities corresponding to these points are correlated. As the distance increases, this correlation should tend to 0. Thus, each set  $S_{\rho_0}(x)$  is *bounded*.

Fourth property: continuity. In physics, most processes are continuous – with the exception of processes like fracturing, which we do not consider here. We can therefore conclude that the correlation  $\rho(x, y)$  continuously depends on y. So, if we have  $\rho(x, y_n) \ge \rho_0$  for some sequence of points  $y_n$  that converges to a point y ( $y_n \to y$ ), then we should have  $\rho(x, y) = \lim_{n \to \infty} \rho(x, y_n) \ge \rho_0$ . In other words, if  $y_n \in S_{\rho_0}(x)$  and  $y_n \to y$ , then  $y \in S_{\rho_0}(x)$ , i.e., each set  $S_{\rho_0}(x)$  is closed.

Similarly, it is reasonable to conclude that the set  $S_{\rho_0}(x)$  should continually depend on  $\rho_0$ , i.e., that of the two values  $\rho_0$  and  $\rho_0$  are close, then the corresponding sets  $S_{\rho_0}(x)$  and  $S_{\rho'_0}(x)$  should also be close. A natural way to describe closeness between (bounded closed) sets is to use the so-called Hausdorff distance. In precise terms, for any  $\varepsilon > 0$ , we say that the sets A and B are  $\varepsilon$ -close if:

- every point  $a \in A$  is  $\varepsilon$ -close to some point  $b \in B$  (in the sense that the distance d(a, b) does not exceed  $\varepsilon$ :  $d(a, b) \leq \varepsilon$ ), and
- every point  $b \in B$  is  $\varepsilon$ -close to some point  $a \in A$ .

The Hausdorff distance  $d_H(A, B)$  between the sets A and B is then defined as the smallest  $\varepsilon$  for which the sets A and B are  $\varepsilon$ -closed. It can be shown that this distance can be equivalently defined as follows:

$$d_H(A,B) = \max\left(\sup_{a\in A} d(a,B), \sup_{b\in B} d(b,A)\right),\,$$

where  $d(a, B) \stackrel{\text{def}}{=} \inf_{b \in B} d(a, b)$ .

Fifth property: what is the set of possible values of the parameter? In this family of sets, correlation value is a parameter. What are the possible values of correlation? In general, correlations can take any value from -1 to 1. When y = x, the correlation is clearly equal to 1. When  $y \to \infty$ , we get values close to 0. Since the function  $\rho(x, y)$  is continuous, this function takes all intermediate values. So, the possible values of the correlation form some interval. In some cases, we may have all possible negative values, in other cases, only some negative values, in yet other cases, we only have non-negative values. So, in general, we will consider all possible intervals of possible value of  $\rho_0$ . This interval may be closed – if there are points with - correlation, or is can be open.

**Resulting definition.** So, we arrive at the following definition.

**Definition 1.** Let  $N \ge 2$  be an integer. By a family of sets, we mean a set  $\{S_c : c \in I\}$  of bounded closed sets  $S_c \subseteq \mathbb{R}^N$  obtained by applying, to each real number c from a non-degenerate interval I (open or closed, finite or infinite), a mapping  $c \to S_c$  that has the following properties:

- the dependence of  $S_c$  on c is continuous: if  $c_n \to c$ , then  $d_H(S_{c_n}, S_c) \to 0$ ,
- the family  $S_c$  is monotonic: if c < c', then  $S_{c'} \subseteq S_c$ , and
- the union of all the sets  $S_c$  coincides with the whole space.

#### Comments.

- According to this definition, the family remains the same if we simply re-parameterize the family: e.g., if instead of the original parameter c, we use a new parameter  $c' = c + c_0$  or  $c' = \lambda \cdot c$  for some constants  $c_0$  and  $\lambda$ .
- In our specific problem, we are interested in the 3-D case N = 3. However, since we can envision similar problem in the plane N = 2 or in higher-dimensional spaces and since the proof of our main result does not depend on any specific value N in this paper, we consider the general case  $N \ge 2$ .
- We are specifically interested in *concentric homothetic families of ellipsoids*, i.e., in families of the type  $S_c = c \cdot E + a$ , where a is a given vector, and E is an ellipsoid with a center at 0.

**Class of families of sets.** For different situation, in general, we get different correlations and thus, different families of sets. We would like to find general class of such families that would, ideally, cover all such situations. We can use different parameters to differentiate different families

from this class. In other words, a class can be described as a method for assigning, to each possible combination of values of these parameters, some family. As before, it makes sense to require that the resulting mapping is continuous.

**Definition 2.** Let  $N \ge 2$  and r > 0 be integers. By a r-parametric class of families of sets, we mean a mapping that assigns, to each element  $p = (p_1, \ldots, p_r)$  from an open r-dimensional set  $D \subseteq \mathbb{R}^r$ , a family  $\{S_c(p)\}$  so that the dependence of  $S_c(p)$  on c and p is continuous.

**Optimality criteria: general idea.** Out of all possible classes, we want to select a class which is, in some reasonable sense, optimal. For this, we need to be able to describe when some classes are better than others. In other words, we need to have an *order* on the set of all the classes. It would be nice to have a *total (linear)* order, in the sense that for every two classes, we should be able to tell which one ois better, but it may be sufficient to have a *partial* order – as long as this order enables us to select the best class, it is OK if some not-best classes, we do not have an opinion of which of them is better.

In practice, usually, optimality criteria are described in numerical form: we have an objective function f(a) that assigns a numerical value to each possible alternative a, and we want to select an alternative for which this value is the largest possible (or, depending on the context, the smallest possible). For example, a company want to maximize its profit, a city wants to upgrade its road system so as to minimize the average travel time, etc.

However, often, we need to go somewhat beyond this approach. Indeed, for example, a company may have two (or more) different projects that lead to the same expected profit. In this case, we can use this non-uniqueness to optimize something else – e.g., out of all most-profitable projects, select the one that leads to the smallest possible long-term environmental impact. In this case, we have a more complex criterion for comparing alternatives: instead of saying that an alternative ais better than the alternative a' if f(a) > f(a'), we say that a is better if either f(a) > f(a') or f(a) = f(a'), and g(a) > g(a') for some other numerical criterion g(a). If this still does not select us a unique alternative, we can optimize yet something else, etc. In view of this possibility, in this paper, we do not restrict ourselves to numerical optimization criteria and use the most general definition of the optimality criterion, when:

- for some pairs of alternatives a and a', we know that a is better (we will denote it by a' < a),
- for some pairs of alternatives a and a', we know that a' is better (a < a'), and
- for some pairs of alternatives a and a', a and a' are of the same value (we will denote it by  $a \sim a'$ ).

Clearly, if a' is better than a and a'' is better than a', then a'' should be better than a, etc. Thus, we arrive at the following definition:

**Definition 3.** Let A be a set; elements of this set will be called alternatives. By an optimality criterion, we mean a pair of binary relations  $(<, \sim)$  on the set A for which the following properties hold:

- if a < a' and a' < a'', then a < a'';

- if a < a' and  $a' \sim a''$ , then a < a'';
- if  $a \sim a'$  and a' < a'', then a < a'';
- if  $a \sim a'$  and  $a' \sim a''$ , then  $a \sim a''$ ;
- if  $a \sim a'$ , then  $a' \sim a$ ;
- if a < a', then we cannot have a' < a or  $a \sim a'$ .

Comment. Such a pair of relations is sometimes called a partial pre-order.

**Definition 4.** Let  $(<, \sim)$  be an optimality criterion on a set A. An alternative  $a_{opt}$  is called optimal with repect to this criterion if for every alternative  $a \in A$ , we have  $a < a_{opt}$  or  $a \sim a_{opt}$ .

We need a final optimality criterion. If an optimality criterion does not select any alternative as optimal, this means that this criterion still needs work – this may happen if for most pairs of alternatives, this criterion does not tell us which alternative is better. So, for the optimality criterion to be useful, it must select *at least one* optimal alternative.

If the criterion selects *several* alternatives as optimal, this means – as we have mentioned earlier – that this criterion is not final: we can use the resulting non-uniqueness to optimize something else, i.e., in effect, to come up with a better optimality criterion. If for this better criterion, we still have several optimal alternatives, we can (and should) modify this criterion even further, etc., until we finally get a criterion for which there is exactly one optimal alternative. Thus, we arrive at the following natural definition.

**Definition 5.** We say that an optimality criterion is final if there exists exactly one alternative which is optimal with respect to this criterion.

For our problem, an optimality criterion must be affine-invariant. In our case, we want to compare different classes (of families of sets). In selecting optimality criteria, it is reasonable to take into account that while we want to deal with sets of points in physical space, from the mathematical viewpoint, we deal with sets of tuples of real numbers. Real numbers (coordinates) describing each point depend on what coordinate system we use: if we select a different starting point, then all the coordinates are shifted  $x_i \rightarrow x_i + a_i$ ; if we select different axes for the coordinates, we get a rotation

 $x_i \to \sum_{j=1}^N r_{ij} \cdot x_j$  for an appropriate matrix  $r_{ij}$ , etc.

These transformations make sense for the *isotropic* case, when all the properties of a material are the same in all directions. Wood is an example of an *anisotropic* material: e.g., it is easier to cut it along the orientation of the original tree than across that orientation. It is known that in many cases, the description of an anisotropic material can be reduced to the isotropic case if we apply an appropriate affine transformation. This usually comes from the fact that, e.g., mechanical properties of a body can be described by a symmetric matrix, and each symmetric matrix can become a unit matrix if we use its eigenvectors as the base for the new coordinate system.

In view of this, it is reasonable to require that our optimality criterion is invariant not only with respect to shifts and rotations, but also with respect to all possible affine (linear) transformations. Thus, we arrive at the following definitions.

**Definition 6.** Let N > 2 be an integer. By an affine transformation, we mean a transformation  $T: \mathbb{R}^N \to \mathbb{R}^N$  of the type  $(Tx)_i = a_i + \sum_{i=1}^N b_{ij} \cdot x_j$  for some reversible matrix  $b_{ij}$ . Let T be an affine transformation.

- Let  $S \subseteq \mathbb{R}^N$  be a set. By the result T(S) of applying T to S, we mean the set  $\{T(s) : s \in S\}$ .

- Let  $F = \{S_c : c \in I\}$  be a family of sets. By the result T(F) of applying T to F, we mean the family  $\{T(S_c) : c \in I\}$ .
- Let  $C = \{S_c(p)\}$  be class of families. By the result T(C) of applying T to C, we mean the class  $\{T(S_c(p))\}$ .

**Definition 7.** Let A be a set of alternatives, let  $(<, \sim)$  be an optimality criterion of the set A, and let  $\mathcal{T}$  be a class of transformations  $A \to A$ . We say that the optimality criterion  $(<,\sim)$  is  $\mathcal{T}$ -invariant if for every  $T \in \mathcal{T}$  and for all  $a, a' \in A$ , the following two properties hold:

- if a < a' then T(a) < T(a'), and
- If  $a \sim a'$ , then  $T(a) \sim T(a)$ .

**Proposition 1.** Let N > 0 and r > 0 an integers, and let  $(<, \sim)$  be a final affine-invariant optimality criterion on the set of all r-parametric classes of families of sets in  $\mathbb{R}^N$ . Then:

- $-r \ge \frac{N \cdot (N+3)}{2} 1; and$
- for  $r = \frac{N \cdot (N+3)}{2} 1$ , the optimal class consists of concentric homothetic families of ellipsoids.

*Comment.* This result indeed shows that the class of concentric homothetic families of ellipsoids is the simplest of all possible optimal classes – simplest in the sense that it requires the smallest number of parameters to describe.

# 4. Proof

1°. Since the optimality criterion is final, there exists exactly one class  $C_{\text{opt}}$  which is optimal with respect to this criterion, i.e., for which  $C < C_{opt}$  or  $C \sim C_{opt}$  for all other classes C. Let us first prove that the optimal class  $C_{\text{opt}}$  is itself affine-invariant, i.e., that  $T(C_{\text{opt}}) = C_{\text{opt}}$  for each affine transformation T.

Indeed, due to optimality, for each class C and for each affine transformation class T, for the class  $T^{-1}(C)$ , i.e., we have either  $T^{-1}(C) < C_{\text{opt}}$  or  $T^{-1}(C) \sim C_{\text{opt}}$ . Since the criterion is affine-invariant, we have either  $T(T^{-1}(C)) < T(C_{\text{opt}})$  or  $T(T^{-1}(C)) \sim T(C_{\text{opt}})$ 

 $T(C_{\text{opt}})$ . Here, by the definition of the inverse transformation,  $T(T^{-1}(C)) = C$ , so we conclude

that for every class C, we have either  $C < T(C_{opt})$  or  $C \sim T(C_{opt})$ . By definition of optimality, this means that the class  $T(C_{opt})$  is optimal. However, our optimality criterion is final, which means that there is only one optimal class. Thus, indeed,  $T(C_{opt}) = C_{opt}$ .

Since the optimal class is affine-invariant, with each family F this class also contains the family T(F). This means, in its turn, that for each set  $S_c$  from each family, some family from the optimal class also contains the set  $T(S_c)$ .

2°. Let us show that  $r \ge \frac{N \cdot (N+3)}{2} - 1$ . Indeed, it is known (see, e.g., (Busemann, 1955)) that for every non-degenerate bounded set S (i.e., for every bounded set which is not contained in a proper subspace), among all ellipsoids that contain S, there exists a unique ellipsoid of the smallest volume. It is also known that this correspondence between a set and the corresponding ellipsoid is affine-invariant: if an ellipsoid E corresponds to the set  $S_c$ , then, for each affine transformation T, to the set  $T(S_c)$  there corresponds the ellipsoid T(E).

It is known that every two ellipsoids can be obtained from each other by an appropriate affine transformation. Thus, the family of all ellipsoids corresponding to all the sets from all the families consists of all the ellipsoids. How many ellipsoids are there? A general ellipsoid can be determine by a quadratic formula  $\sum_{ij} a_{ij} \cdot x_i \cdot x_j + \sum_{i=1}^{N} a_i \cdot x_i \leq 1$  for some symmetric matrix  $a_{ij}$  and a vector  $a_i$  – and it is easy to see that different combinations of the matrix and the vector lead to different ellipsoids. We need N values  $a_1, \ldots, a_N$  to describe a vector. Out of  $N^2$  elements of the matrix, we need N values to describe its diagonal values  $a_{ii}$  and we need  $\frac{N^2 - N}{2}$  to describe non-diagonal elements: we divide by two since the matrix is symmetric  $a_{ij} = a_{ji}$ . Thus, overall, we need

$$N + N + \frac{N^2 - N}{2} = \frac{N \cdot (N+3)}{2}$$

values.

Thus, the set of all ellipsoids is  $\frac{N \cdot (N+3)}{2}$ -dimensional. Since to each set  $S_c$  from families from the optimal class, we assign an ellipsoid, the dimension of the set of such sets should also be at least  $\frac{N \cdot (N+3)}{2}$ -dimensional. These sets are divided into 1-parametric families, so the dimension r of the class of such families cannot be smaller than the above dimension minus 1. Thus, indeed,

$$r \ge \frac{N \cdot (N+3)}{2} - 1.$$

3°. Let us now prove that for the smallest possible dimension  $r = r_{\min} \stackrel{\text{def}}{=} \frac{N \cdot (N+3)}{2} - 1$ , all the sets  $S_c$  from the each family of the optimal class are ellipsoids.

In Part 2 of this proof, we showed that each ellipsoid is associated with some set  $S_c$  from one of these families. The unit ball with a center at 0 is clearly an ellipsoid. Let us consider the set  $S_c$  which is associated with this unit ball. A unit ball is invariant with respect to all the rotations around its center. If the associated set  $S_c$  is not equal to the unit ball, this means that this set

is not invariant with respect to at least some rotations. In other words, the group of all rotations that leave this set invariant is a proper subgroup of the group of all rotations. This implies that the dimension of this group is smaller than the dimension of the group of all rotations – and thus, that there exists at least 1-parametric family  $\mathcal{R}$  of rotations R with respect to which the set  $S_c$  is not invariant.

Since the optimal class is affine-invariant, all the sets  $R(S_c)$  are also sets from some family from the optimal class – and for all of them, the same unit ball is the smallest-volume ellipsoid. Thus, for this particular ellipsoid – the unit ball, we have at least a 1-dimensional family of sets  $S_c$  associated with this same ellipsoid. By applying a generic affine transformation, we can find a similar at-least-1-dimensional family of sets corresponding to each ellipsoid. Thus, the dimension of the set of all sets  $S_c$  is at least one larger than the dimension of the family of all ellipsoids, i.e. at least  $\frac{N \cdot (N+3)}{2} + 1 = r_{\min} + 2$ . However, we have a  $r_{\min}$ -dimensional class of 1-dimensional families of sets, so the overall dimension of the set of all the sets  $S_c$  cannot be larger than  $r_{\min} + 1$ . This contradiction shows that the set  $S_c$  cannot be different from the enclosing minimal-volume ellipsoid. Thus, indeed, each set from each family from the optimal class is an ellipsoid.

 $4^{\circ}$ . To complete the proof, we need to prove that ellipsoids in each family are concentric and homothetic.

We have proven that each ellipsoid appears as an appropriate smallest-volume set. Now that we know that each set  $S_c$  coincides with its smallest-volume enclosure, we can thus conclude that each ellipsoid appears as one of the sets  $S_c$  from one of the families from the optimal class. Similarly to Part 3 of this proof, let us consider the unit ball centered at 0. If the 1-dimensional family  $F_0$  containing this ball is not invariant with respect to all possible rotations around the ball's center, then we have at least a 1-dimensional group of different families containing the same ellipsoid – the unit ball. However, the only way for an  $r_{\min}$ -dimensional class of 1-dimensional families to cover the whole  $(r_{\max} + 1)$ -dimensional family of ellipsoids is when all elements of all families are different. So we cannot have several families containing the same ellipsoid.

This argument shows that the family  $F_0$  containing the unit ball should be rotation-invariant. Since all the sets from this family are included in each other and thus, cannot be transformed into each other by rotations – this means that each ellipsoid from this family  $F_0$  must be rotationinvariant. This means that each ellipsoid from this family must be a ball concentric with our selected unit ball – and thus, homothetic to this ball.

For any other family F, by selecting any ellipsoid E from this family and applying the affine transformation that transforms the above unit ball into E, we get a new family  $T(F_0)$  of concentric homothetic ellipsoids. Since an ellipsoid can only belong to one family, we thus conclude that the family F also consists of concentric homothetic ellipsoids.

The proposition is proven.

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