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\begin{center}
{\bf Algorithm for solving terminal control problems for a linear dynamical discrete system} \\
Tyulyukin Vladimir A.
\end{center}

The problems of terminal control, in which the probabilistic characteristics of the undetermined coordinates and of the control parameters are assumed to be known, have been thoroughly investigated; the numerical methods developed for their solution are intended basically for systems with small dimension. However, in the control systems of the motion of objects with a terminal functional, the information on the probabilistic characteristics of the a priori undetermined initial state of the multidimensional system is frequently missing: here the selection of the control parameter is restricted by the geometric constraint.

In this work the optimization problem of the terminal state of a linear multidimensional discrete system with a nondifferentiable performance functional is considered, in which die restrictions on the undetermined initial state of the system and on the control parameter have the form of convex, closed, and bounded polyhedra (with a finite number of vertices) in the corresponding Euclidean spaces. The recursive numerical algorithm which reduces the initial multistep problem to solving a sequence of direct and inverse one-step optimization problems is offered in order to solve this problem.

The algorithm is implemented as a complex of programs for the personal computer in the Borland Delphi. The results obtained in the work can be used for the elaboration of automatic control systems of moving objects.
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