

Optimal Estimation

However,

$$\mathbf{y} = \mathbf{K} \cdot \mathbf{x}$$

can not be directly inverted (ill-posed problem)

Best estimate given by Optimal Estimation solution:

Best guess profile

$$\hat{\mathbf{x}} = \mathbf{x}_a + \mathbf{S}_a \mathbf{K}^T \left(\mathbf{K} \mathbf{S}_a \mathbf{K}^T + \mathbf{S}_\varepsilon \right)^{-1} (\mathbf{y} - \mathbf{K} \mathbf{x}_a)$$

↑
A-priori profile

↑
Measurement error covariance matrix

↑
A-priori profile covariance matrix

Optimal Estimation Solution Manual

**University of Michigan. Department of
Naval Architecture and Marine
Engineering**

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