

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

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Optimal Estimation Solution Manual:

Delve into the emotional tapestry woven by Crafted by in **Optimal Estimation Solution Manual**. This ebook, available for download in a PDF format (Download in PDF: *), is more than just words on a page; it is a journey of connection and profound emotion. Immerse yourself in narratives that tug at your heartstrings. Download now to experience the pulse of each page and let your emotions run wild.

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