

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

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

A-priori profile

Measurement error covariance matrix

A-priori profile covariance matrix

Optimal Estimation Solution Manual

Christian G. Meyer



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