

Step 1

Model of g

Prior knowledge

Step 2

Model order
reduction

Step 3

Likelihood
function

Step 4

Prior
distribution

Step 5

Posterior
distribution

$k \downarrow$

μ_g

z, σ_g^2

u_g

σ_ϵ^2

$h, \hat{h}(H)$

u

$p(u) \downarrow$

$p(H|u)$

$p(u|H)$

