

## N0.1 a)

Resulting MAP estimates = [2.5411      0.2595]

Resulting number of iterations = 7

## b)

Resulting MAP estimates = [2.541      0.25952]

Resulting number of iterations = 5

## N0.2

CM =  $2 \times 2$   
0.4036      0  
0      0.0042

CD =  $5 \times 5$   
 $10^{-8} \times$   
0.6665      0      0      0      0  
0      0.0806      0      0      0  
0      0      0.3490      0      0  
0      0      0      0.0976      0  
0      0      0      0      0.1778

MAP =  $2 \times 1$   
2.5411  
0.2595

iter =  
6

Resulting MAP estimates = [2.5411      0.2595]

Resulting number of iterations = 6

covariance\_matrix =  $2 \times 2$   
 $10^{-9} \times$   
0.2389      -0.0130  
-0.0130      0.0008

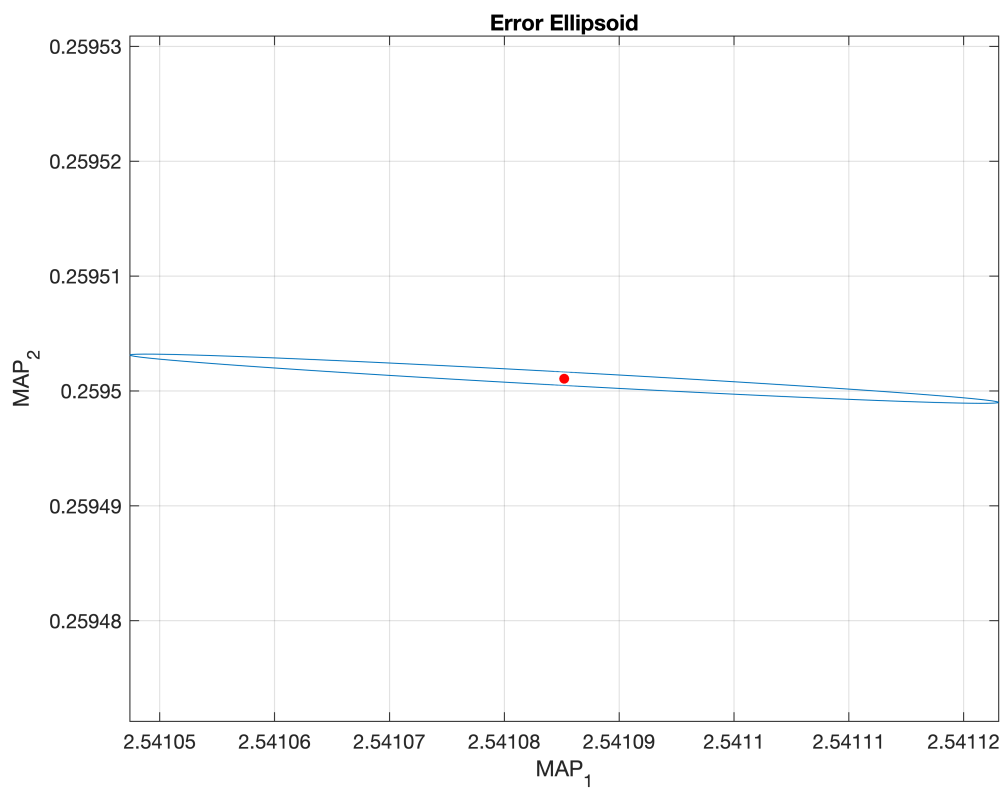
Because  $(\sigma_{LM})_1(\sigma_{LM})_2 \neq 0$ , then the computed confidence interval doesn't capture the relationship between  $MAP_1$  and  $MAP_2$

Resulting confidence\_interval for the first estimate = [2.541054921983898      2.54111550902723]

Resulting confidence\_interval for the first estimate = [0.2594993499022446      0.2595027800518799]

The estimates lie with in the confidence interval.

Correlation\_matrix =  $2 \times 2$   
1.0000      -0.9616  
-0.9616      1.0000



The values of the estimates lie at the center of the ellipsoid, which implies that the estimates lie within the confidence region.