

$$y_i = a_i^T x + w_i$$

$$\hat{x} = \left( \sum_i a_i a_i^T \right)^{-1} \sum_i y_i a_i$$

where

$a_i \in \mathbb{R}^n$  the measurement vectors

$w_i \in \mathbb{R}$  measurement noise

$x \in \mathbb{R}^n$  original vector