

$$\bar{F}(\bar{a}, \bar{p}) = \bar{0}$$

\downarrow \downarrow \downarrow
 $L \times 1$ $N \times 1$ $M \times 1$

$$\Gamma(\bar{a}, \bar{p}, \bar{\lambda}) = \phi(\bar{a}) + \psi(\bar{p}) + \bar{\lambda}^T \bar{F}(\bar{a}, \bar{p})$$

\nearrow \nearrow \nearrow
 misfit + Reg. passo + modelo
 Reg. dado + Reg. parâmetro direto

$$\bar{u} = \begin{bmatrix} \bar{a} \\ \bar{\lambda} \\ \bar{p} \end{bmatrix}$$

$\min \Gamma(\bar{u})$

Newton

$\Gamma(\bar{u}) \Rightarrow$ Taylor 2.^a ordem
em torno de \bar{u}^0

$$\Gamma'(\bar{u}) \approx \Gamma(\bar{u}^0) + \bar{\nabla}_0 \Gamma(\bar{u}^0)^T \Delta \bar{u} + \frac{1}{2} \Delta \bar{u}^T \bar{H}_0 \Gamma(\bar{u}^0) \Delta \bar{u}$$

\nearrow \nearrow
 gradiente de Γ Hessiana de Γ

$$\min \Gamma \Rightarrow \bar{\nabla}_0 \Gamma' = \bar{0} \Rightarrow \bar{\nabla}_0 \Gamma(\bar{u}^0) + \bar{H}_0 \Gamma(\bar{u}^0) \Delta \bar{u} = \bar{0}$$

$$\bar{H}_0 \Gamma(\bar{u}^0) \Delta \bar{u} = -\bar{\nabla}_0 \Gamma(\bar{u}^0)$$

Quem é quem?

$$\bar{\nabla}_0 \Gamma = \begin{bmatrix} \bar{\nabla}_a \Gamma \\ \bar{\nabla}_\lambda \Gamma \\ \bar{\nabla}_p \Gamma \end{bmatrix}$$

$$\bar{\nabla}_\lambda \Gamma = \bar{F}(\bar{a}, \bar{p})$$

$$\bar{\nabla}_a \Gamma = \bar{\nabla}_a \phi + \bar{\nabla}_a \psi + \bar{\nabla}_a \bar{\lambda}^T \bar{F}$$

$$\bar{\nabla}_p \Gamma = \bar{\nabla}_p \psi + \bar{\nabla}_p \bar{\lambda}^T \bar{F}$$

$$\bar{\nabla}_p \bar{\lambda}^T \bar{F} = \begin{bmatrix} \frac{\partial \bar{\lambda}^T \bar{F}}{\partial p_1} \\ \vdots \\ \frac{\partial \bar{\lambda}^T \bar{F}}{\partial p_m} \end{bmatrix} \rightarrow \bar{\lambda}^T \frac{\partial \bar{F}}{\partial p_i} = \frac{\partial \bar{F}^T \bar{\lambda}}{\partial p_i}$$

$$\Rightarrow \underbrace{\begin{bmatrix} \frac{\partial \bar{F}^T}{\partial p_1} \\ \frac{\partial \bar{F}^T}{\partial p_2} \\ \vdots \\ \frac{\partial \bar{F}^T}{\partial p_m} \end{bmatrix}}_{\bar{A}^T} \bar{\lambda}$$

$$\bar{\nabla}_\lambda \Gamma = \bar{F}^0$$

$$\bar{\nabla}_a \Gamma = \bar{\nabla}_a \phi + \bar{B}^T \bar{\lambda}$$

$$\bar{\nabla}_p \Gamma = \bar{\nabla}_p \psi + \bar{A}^T \bar{\lambda}$$

$$\bar{\nabla}_p \bar{\lambda}^T \bar{F} = \bar{A}^T \bar{\lambda}$$

$$\bar{\nabla}_a \bar{\lambda}^T \bar{F} = \bar{B}^T \bar{\lambda}$$

$\bar{H}_U \Gamma =$

$$\begin{bmatrix}
 \frac{\partial^2 \Gamma}{\partial d_1 \partial d_1} & \frac{\partial^2 \Gamma}{\partial d_1 \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial d_1 \partial d_N} & \frac{\partial^2 \Gamma}{\partial d_1 \partial p_1} & \frac{\partial^2 \Gamma}{\partial d_1 \partial p_M} & \frac{\partial^2 \Gamma}{\partial d_1 \partial \lambda_1} & \dots & \frac{\partial^2 \Gamma}{\partial d_1 \partial \lambda_L} \\
 \frac{\partial^2 \Gamma}{\partial d_2 \partial d_1} & \frac{\partial^2 \Gamma}{\partial d_2 \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial d_2 \partial d_N} & \frac{\partial^2 \Gamma}{\partial d_2 \partial p_1} & \frac{\partial^2 \Gamma}{\partial d_2 \partial p_M} & \frac{\partial^2 \Gamma}{\partial d_2 \partial \lambda_1} & \dots & \frac{\partial^2 \Gamma}{\partial d_2 \partial \lambda_L} \\
 \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
 \frac{\partial^2 \Gamma}{\partial d_N \partial d_1} & \frac{\partial^2 \Gamma}{\partial d_N \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial d_N \partial d_N} & \frac{\partial^2 \Gamma}{\partial d_N \partial p_1} & \dots & \frac{\partial^2 \Gamma}{\partial d_N \partial p_M} & \dots & \frac{\partial^2 \Gamma}{\partial d_N \partial \lambda_1} \\
 \hline
 \frac{\partial^2 \Gamma}{\partial p_1 \partial d_1} & \frac{\partial^2 \Gamma}{\partial p_1 \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial p_1 \partial d_N} & \frac{\partial^2 \Gamma}{\partial p_1^2} & \dots & \frac{\partial^2 \Gamma}{\partial p_1 \partial p_M} & \frac{\partial^2 \Gamma}{\partial p_1 \partial \lambda_1} & \dots & \frac{\partial^2 \Gamma}{\partial p_1 \partial \lambda_L} \\
 \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\
 \frac{\partial^2 \Gamma}{\partial p_M \partial d_1} & \frac{\partial^2 \Gamma}{\partial p_M \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial p_M \partial d_N} & \frac{\partial^2 \Gamma}{\partial p_M \partial p_1} & \dots & \frac{\partial^2 \Gamma}{\partial p_M^2} & \frac{\partial^2 \Gamma}{\partial p_M \partial \lambda_1} & \dots & \frac{\partial^2 \Gamma}{\partial p_M \partial \lambda_L} \\
 \hline
 \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial d_1} & \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial d_2} & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial d_N} & \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial p_1} & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial p_M} & \frac{\partial^2 \Gamma}{\partial \lambda_1^2} & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_1 \partial \lambda_L} \\
 \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots \\
 \frac{\partial^2 \Gamma}{\partial \lambda_L \partial d_1} & \dots & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_L \partial d_N} & \frac{\partial^2 \Gamma}{\partial \lambda_L \partial p_1} & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_L \partial p_M} & \frac{\partial^2 \Gamma}{\partial \lambda_L \partial \lambda_1} & \dots & \frac{\partial^2 \Gamma}{\partial \lambda_L^2}
 \end{bmatrix}$$

$$\bar{H}_U \Gamma = \begin{bmatrix}
 \bar{H}_{d \Gamma}^{N \times N} & \bar{H}_{dp \Gamma}^{N \times M} & \bar{H}_{d\lambda \Gamma}^{N \times L} \\
 \bar{H}_{pd \Gamma}^{M \times N} & \bar{H}_p \Gamma^{M \times M} & \bar{H}_{p\lambda \Gamma}^{M \times L} \\
 \bar{H}_{\lambda d \Gamma}^{L \times N} & \bar{H}_{\lambda p \Gamma}^{L \times M} & \bar{H}_\lambda \Gamma^{L \times L}
 \end{bmatrix}$$

$$\bar{H}_{d\lambda} = \bar{H}_{\lambda d}^T$$

$$\bar{H}_{p\lambda} = \bar{H}_{\lambda p}^T$$

$$\bar{H}_{dp} = \bar{H}_{pd}^T$$

$$\bar{H}_U = \begin{bmatrix}
 \bar{H}_d & \bar{H}_{dp} & \bar{H}_{d\lambda} \\
 \bar{H}_{dp}^T & \bar{H}_p & \bar{H}_{p\lambda} \\
 \bar{H}_{d\lambda}^T & \bar{H}_{p\lambda}^T & \bar{H}_\lambda
 \end{bmatrix}$$

$N+M+L \times N+M+L$

Tá tudo trocado! é λ depois p !

$$\bar{H}_U = \begin{bmatrix}
 \bar{H}_d & \bar{H}_{d\lambda} & \bar{H}_{dp} \\
 \bar{H}_{d\lambda}^T & \bar{H}_\lambda & \bar{H}_{p\lambda} \\
 \bar{H}_{dp}^T & \bar{H}_{p\lambda} & \bar{H}_p
 \end{bmatrix}$$

Quem é quem? $\bar{H}_\lambda \Gamma = \bar{0} \Rightarrow \Gamma$ é linear com $\bar{\lambda}$

$$\bar{H}_{d\lambda} \Gamma = \bar{\nabla}_d [\bar{\nabla}_\lambda \Gamma]^T = \bar{\nabla}_d \bar{F}^T = \begin{bmatrix} \frac{\partial \bar{F}^T}{\partial d_1} \\ \vdots \\ \frac{\partial \bar{F}^T}{\partial d_N} \end{bmatrix} = \underline{\underline{\bar{B}^T}}$$

$$\bar{H}_{p\lambda} \Gamma = \bar{\nabla}_p [\bar{\nabla}_\lambda \Gamma]^T = \bar{\nabla}_p \bar{F}^T = \underline{\underline{\bar{A}^T}}$$

$$\bar{H}_d \Gamma \Rightarrow H_{dij} \Gamma = \frac{\partial}{\partial d_i} \left[\frac{\partial}{\partial d_j} (\phi(\bar{a}) + \psi(\bar{p}) + \bar{\lambda}^T \bar{F}(\bar{a}, \bar{p})) \right]$$

$$= \frac{\partial}{\partial d_i} \left[\frac{\partial \phi(\bar{a})}{\partial d_j} + 0 + \frac{\partial \bar{F}^T}{\partial d_j} \bar{\lambda} \right]$$

$$\bar{H}_{dij} \Gamma = \frac{\partial^2 \phi(\bar{a})}{\partial d_i \partial d_j} + \frac{\partial^2 \bar{F}^T}{\partial d_i \partial d_j} \bar{\lambda}$$

Desprezando derivadas segundas de \bar{F} (Gauss-Newton)...

$$\underline{\underline{\bar{H}_d \Gamma = \bar{H}_d \phi}} \quad \underline{\underline{\bar{H}_p \Gamma = \bar{H}_p \psi}}$$

$$H_{pdij} \Gamma = \frac{\partial}{\partial p_i} \left[\frac{\partial}{\partial d_j} (\phi + \psi + \bar{\lambda}^T \bar{F}) \right] = \frac{\partial}{\partial p_i} \left[\frac{\partial \phi}{\partial d_j} + 0 + \frac{\partial \bar{F}^T}{\partial d_j} \bar{\lambda} \right]$$

$$= \cancel{\frac{\partial^2 \phi}{\partial p_i \partial d_j}} + \frac{\partial^2 \bar{F}^T}{\partial p_i \partial d_j} \bar{\lambda} \rightarrow 0 \text{ (Gauss-Newton)}$$

$$\underline{\underline{\bar{H}_{pd} \Gamma \approx \bar{0}}}$$

Juntamos tudo... $\bar{H}_d \Gamma \Delta_d + \bar{W}_d \Gamma = \bar{0}$

~~$$\begin{bmatrix} \bar{H}_d & \bar{0} & \bar{B}^T \\ \bar{0} & \bar{H} & \bar{0} \end{bmatrix} \begin{bmatrix} \bar{H}_d & \bar{B}^T & \bar{0} \\ \bar{B} & \bar{0} & \bar{A} \\ \bar{0} & \bar{A}^T & \bar{H}_p \end{bmatrix} \begin{bmatrix} \Delta_d \\ \Delta_\lambda \\ \Delta_p \end{bmatrix} + \begin{bmatrix} \bar{W}_d \phi + \bar{B}^T \bar{\lambda} \\ \bar{f}^0 \\ \bar{W}_p \psi + \bar{A}^T \bar{\lambda} \end{bmatrix} = \begin{bmatrix} \bar{0} \\ \bar{0} \\ \bar{0} \end{bmatrix}$$~~

$$\begin{bmatrix} \bar{A} & \bar{B} \\ \bar{C} & \bar{D} \end{bmatrix} \begin{bmatrix} \bar{x} \\ \bar{y} \end{bmatrix} + \begin{bmatrix} \bar{u} \\ \bar{v} \end{bmatrix} = \begin{bmatrix} \bar{0} \\ \bar{0} \end{bmatrix} \Rightarrow (\bar{D} - \bar{C} \bar{A}^{-1} \bar{B}) \bar{y} + \bar{v} - \bar{C} \bar{A}^{-1} \bar{u} = \bar{0}$$

$$\left(\begin{bmatrix} \bar{0} & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{bmatrix} - \begin{bmatrix} \bar{B} \\ \bar{0} \end{bmatrix} \bar{H}_d^{-1} \begin{bmatrix} \bar{B}^T & \bar{0} \end{bmatrix} \right) \begin{bmatrix} \Delta_\lambda \\ \Delta_p \end{bmatrix} + \begin{bmatrix} \bar{f}^0 \\ \bar{W}_p \psi + \bar{A}^T \bar{\lambda} \end{bmatrix} - \begin{bmatrix} \bar{B} \\ \bar{0} \end{bmatrix} \bar{H}_d^{-1} (\bar{W}_d \phi + \bar{B}^T \bar{\lambda})$$

$$\left(\begin{bmatrix} \bar{0} & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{bmatrix} - \begin{bmatrix} \bar{B} \bar{H}_d^{-1} \bar{B}^T & \bar{0} \\ \bar{0} & \bar{0} \end{bmatrix} \right) \begin{bmatrix} \Delta_\lambda \\ \Delta_p \end{bmatrix} + \begin{bmatrix} \bar{f}^0 - \bar{B} \bar{H}_d^{-1} (\bar{W}_d \phi + \bar{B}^T \bar{\lambda}) \\ \bar{W}_p \psi + \bar{A}^T \bar{\lambda} \end{bmatrix} = \begin{bmatrix} \bar{0} \\ \bar{0} \end{bmatrix}$$

$$\begin{bmatrix} -\bar{B} \bar{H}_d^{-1} \bar{B}^T & \bar{A} \\ \bar{A}^T & \bar{H}_p \end{bmatrix} \begin{bmatrix} \Delta_\lambda \\ \Delta_p \end{bmatrix} + \begin{bmatrix} \bar{f}^0 - \bar{B} \bar{H}_d^{-1} \bar{W}_d \phi - \bar{B} \bar{H}_d^{-1} \bar{B}^T \bar{\lambda} \\ \bar{W}_p \psi + \bar{A}^T \bar{\lambda} \end{bmatrix} = \begin{bmatrix} \bar{0} \\ \bar{0} \end{bmatrix}$$

$$\left(\bar{H}_p + \bar{A}^T \underbrace{(\bar{B} \bar{H}_d^{-1} \bar{B}^T)^{-1}}_{\bar{P}} \bar{A} \right) \Delta_p + \bar{W}_p \psi + \bar{A}^T \bar{\lambda} + \bar{A}^T (\bar{B} \bar{H}_d^{-1} \bar{B}^T)^{-1} [\bar{f}^0 - \bar{B} \bar{H}_d^{-1} (\bar{W}_d \phi + \bar{B}^T \bar{\lambda})] = \bar{0}$$

$$(\bar{A}^T \bar{P} \bar{A} + \bar{H}_p) \Delta_p = -\bar{W}_p \psi - \bar{A}^T \bar{\lambda} - \bar{A}^T \bar{P} [\bar{f}^0 - \bar{B} \bar{H}_d^{-1} \bar{W}_d \phi - \bar{P}^{-1} \bar{\lambda}]$$

$$(\bar{A}^T \bar{P} \bar{A} + \bar{H}_p) \Delta_p = -\bar{W}_p \psi - \cancel{\bar{A}^T \bar{\lambda}} - \bar{A}^T \bar{P} \bar{f}^0 + \bar{A}^T \bar{P} \bar{B} \bar{H}_d^{-1} \bar{W}_d \phi$$

$$(\bar{A}^T \bar{P} \bar{A} + \bar{H}_p) \Delta_p = \bar{A}^T \bar{P} (\bar{B} \bar{H}_d^{-1} \bar{W}_d \phi - \bar{f}^0) - \bar{W}_p \psi + \cancel{\bar{A}^T \bar{P} \bar{\lambda}}$$