

Plasmacomp. 113:

must invert eq. (5.8)

→ K_y needed.

Observations: $y = \beta \cdot P \cdot u + d + e$

number of obs.: n_y

$fP(\bar{u}, C_u)$

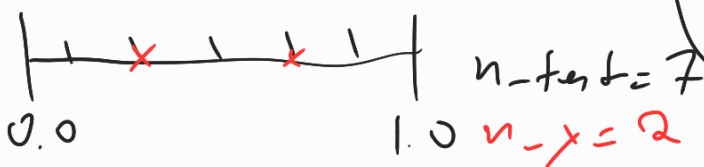
$fP(0, C_d)$

$\sim N(0, \sigma_e^2)$

$$K_y = f^2 \cdot C_u + C_d + C_e$$

Diagram showing matrix dimensions:

- $[n_{\text{test}} \times n_{\text{test}}]$ (circled, with a question mark below it)
- $[n_y \times n_y]$ (points to C_u)
- $[n_y \times n_y]$ (points to C_d)
- $[n_y \times n_y]$ (points to C_e)



What do I have to do with C_u ?