

Index

- 4DVAR, *see* Lagrange multipliers; adjoint method
- acoustic tomography, *see* tomography, acoustic
- adaptive estimation, *see* estimation
- adjoint, 64
- and least-squares, 118
 - and Riccati equation, 227
 - and sensitivity, 62, 119, 218
 - and SVD, 113
 - in terminal constraint problem, 218
 - interpretation, 68
 - method, 239
 - non-linear, 239
 - of differential operators, 146
 - time-dependent models, 214
- adjoint method
- Kalman filter equivalent, 216
- adjoint model, 218, 272
- advection-diffusion equation, *see* partial differential equations, 340
- Aitken–Lagrange, *see* interpolation
- algorithmic differentiation, *see* automatic differentiation
- aliasing, *see* sampling
- autocorrelation, 51
- automatic differentiation (AD), 189, 241
- chain rule, 242
 - examples, 250
 - reverse mode, 245
- autoregressive process (AR), 183
- average, *see* mean
- basis functions, 132
- kriging, 170
- basis, definition, 20
- β -spiral, 328
- BLUE – best linear unbiased estimator, 129
- box model, 58, 98, 99, 111, 209, 279, 280
- and representers, 225
 - and terminal control, 220
 - inversion
 - adding properties, 304
- branching statements – in computer code, 245
- canonical form, 129, 266
- Gaussian, 39
 - in finite differences, 326
 - in least-squares, 43
 - linear programming, 167
 - linear programming dual, 168
 - time-dependent model, 183
- chain rule, 242, 243
- characteristic functions, 41
- chi-square, *see* probability density
- Cholesky decomposition, 40, 53
- column scaling, 56, 67, 105
- columnar flows, 318
- combinatorial optimization, 176
- companion matrix, *see* matrix
- completing the square (matrix), 29
- constraints
- exact, 118
- control, 193
- control theory, 214
- deadbeat control, 220
 - open loop, 218
 - terminal constraint problem, 218
- control vector
- in global ocean state estimation, 345
- controllability, 232
- convolution theorem, 41
- correlation coefficient, 35
- cost function, *see* objective function
- covariances
- singular forms, 160
- data assimilation, 180
- meteorological applications, 356
 - meteorological practice, 260
 - nudging, 261
- data ranking, 111
- data sets
- in global ocean state estimation, 345
- deadbeat control, 220, 227
- degrees-of-freedom, 41

- design matrix, 190
- diag (operator), 23
- difference equation, 183
- differentiability
 - of model, 235
- differential
 - least-squares, 45
- differential equations, 248
 - discretized, 6
 - heat equation, 4
 - mass–spring oscillator, 6
- direct models, *see* forward models
- Dirichlet problem, *see* partial differential equations
- dispersion, *see* statistics
- doubling algorithm, 266, 268, 274
- dual, *see* adjoint
 - estimation and control, 230
 - filters and adjoints, 229
- Duffing equation, 237
- dye, *see* tracers
- dynamic method, 284
 - discrete representation, 289
- Eckart–Young–Mirsky theorem, 169, 269
- eigenvectors, *see* matrix, 72, 83
 - as POPs, 73
 - right and left, 152, 270
- Ekman flux, 292
- Ekman transport, 286
- empirical orthogonal functions (EOFs), 169
 - applications, 333
 - relation to singular value decomposition, 169
- ensemble filter, 256
- ensemble methods
 - ensemble generation, 258
- ergodic hypothesis, 324
- estimation
 - adaptive, 237, 273
 - Gauss–Markov, 125
 - initial conditions, 228
 - maximum-likelihood, 145
 - mixing prior and posterior values, 136
- Florida Straits flow, 290
- Fokker–Planck equation, 260
- forward models, 17, 248
- Fourier transform, 41, 71, 271
- Gauss–Markov estimation
 - and least-squares, 129
 - geostrophic box model, 302
 - mapping
 - derivatives, 164
 - higher dimensional, 161
 - one-dimensional, 158
 - mean value, 135
 - mean value determination, 133
 - oceanographic application, 302
 - of linear algebraic equations, 129
 - realistic oceanographic, 313
 - recursive, 140, 148
 - theorem, 127
- Gaussian probability density, 32
 - multivariable, 37
- genetic algorithms, 176
- geostrophic balance, 282
 - discrete representation, 289
- geostrophic box model, 290
- geostrophy, 279
- gradient, 27
- Gram–Schmidt process, 22
- Green function, 188, 223, 229
- Green functions, 146
 - adjoint, relationship, 124
- H** definition, 46
- hard constraints, 68
- heat (temperature) transport, 348
- heat equation, *see* differential equations; partial differential equations
- Hessian, 27, 114, 175
- idempotent, 92
- ill-conditioning, 94, 213
- ill-posedness, 3, 94, 222, 248
- inequality constraints, 164
 - linear programming, 166
- initial condition estimation, 228
- interpolation, 158
 - Aitken–Lagrange, 158
 - by Gauss–Markov estimation, 158
 - by Gauss–Markov estimator, 158
 - linear, 158
- inverse, 25
 - left and right, 105
 - Moore–Penrose, 64, 105
- inverse methods, 4, 7, 340
 - alleged failure in oceanography, 331
- inverse problems, 8
 - non-linear, 335
- Jacobian, 27, 245
 - in multivariable Gaussian, 38
 - in probability density, 37
- joint frequency function, *see* multivariable probability density
- Kalman filter, 140, 195, 197
 - and objective mapping approximation, 263
 - backwards in time, 229
 - computational load, 203
 - ensemble methods, 256
 - extended, 234
 - gain, 262
 - gain in general circulation model, 353
 - in global ocean state estimation, 351
 - linearized, 234
 - nudging approximation, 262
 - reduced-state methods, 267
 - static limit, 203
 - steady-state approximation, 264

- Kolmogorov equation, 260
- kriging, 170
- Kuhn–Tucker–Karush theorem, 165
- Lagrange multipliers, 58, 61, 82, 123
 - 4DVAR, 261
 - and time-dependent models, 214
 - global estimates, 342
 - linear programming, relation to, 168
- Laplace equation, *see* partial differential equations
- Laplace–Poisson equation, *see* partial differential equations
- least-squares, 43, 59
 - basic objective function, 45
 - canonical form, 43
 - column scaling, 56, 67
 - combinatorial methods, 176
 - Lagrange multipliers, 58
 - non-linear, 171
 - non-negative, 164
 - normal equations, 45, 46
 - quadratic fit, 47
 - recursive, 136, 138, 148
 - as Kalman filter, 196, 197
 - recursive solution, 229
 - relation to singular value decomposition, 102
 - row scaling, 52
 - smoothest solution, 56, 66
 - tapered, 55, 82
 - tapered and weighted
 - relation to singular value decomposition, 114
 - resolution and variance, 117
 - total inversion, 172
 - total least-squares, 171
 - trade-off parameter, 54
 - uncertainty of solution, 47
 - underdetermined, 58
 - weighted, 52
- left and right eigenvectors, *see* eigenvectors
- linear algebraic equations
 - by Gauss–Markov estimation, 129
- linear programming, 166
 - canonical form, 167
 - dual form, 168
 - in oceanography, 326
- linear simultaneous equations, *see* simultaneous equations
- log-normal probability density, 259
- mass–spring oscillator, *see* differential equations, 183, 198, 213, 246
 - and ensemble filter, 258
 - and Kalman filter, 200, 265
 - coupled oscillators, 265
 - non-linear, 236
- matrix
 - Cholesky decomposition, 40
 - companion matrix, 184
 - completing square, 29
 - decomposition, symmetric, 78
 - definition, 20
 - design, 190
 - differential, 28
 - differentiation, 27
 - eigenvectors, 25, 72, 83
 - Hessian, 27
 - idempotent, 46, 92
 - identities, 27
 - identity, 23
 - inverse, 23, 25
 - left and right, 70
 - inverse, Moore–Penrose, 64
 - inverse, pseudo, 105
 - inversion lemma, 28
 - Jordan form, 83
 - left, right inverse, 23
 - multiplication, definition, 23
 - nullspace, 74
 - observation, 190
 - positive-definite, 27
 - properties, 19
 - resolution, 70, 110
 - resolution, compact, 71
 - singular value decomposition, 89
 - state transition, 182
 - determining, 187
 - symmetric, defined, 23
 - transpose, 20
- matrix inversion lemma, 28
- maximum-likelihood estimation, 145
- mean, 30
 - from Kalman filter, 204
 - Gauss–Markov estimate of, 133
 - sample mean, 17
- minimization
 - constrained, 62
- minimum variance estimation, *see* Gauss–Markov estimation
- model
 - adjoint, 218
 - backwards in time, 185, 212
 - definition(s), 44
 - differentiability, 235
 - forward, 17, 248
 - non-linear
 - and extended Kalman filter, 234
 - straight-line, 182
 - time-dependent
 - canonical form, 183
 - whole-domain form, 187
 - time-dependent fluid, 180
 - validation, invalidation, 18, 49
- models
 - finite difference, 325
 - oceanic general circulation, 343
- moments
 - vector, 39
- Monte Carlo methods, 256
- Moore–Penrose inverse, *see* inverse

- multivariable probability density, 33
 - change of variable, 36
- Needler's formula, 285, 336
- Neumann problem, 9, 101
- non-Gaussian processes, 258
- non-linear least-squares, *see* least-squares
- non-normal systems, 154, 270
- norm
 - 1-norm, 169
 - Frobenius, 26
 - matrix, 26
 - spectral, 26
 - vector norm, 20, 24
- normal equations, 45, 82, 119
- notation, 46, 195, 217, 289
- nudging, 261
- nullspace, 74, 88
- numerical weather prediction (NWP), 260
- Nyquist frequency, *see* sampling
- objective function, 45, 194
 - degrees-of-freedom, 49
 - for Kalman filter, 197
 - for smoother, 205
- objective interpolation, *see* Gauss–Markov estimation
- objective mapping, *see* Gauss–Markov estimation
- observability, 232, 266
- ocean circulation inverse problem, 279, 282
- oceanography, 279
 - β -spiral, 328
 - equations of motion, 282
 - Florida Current, 292
 - geostrophic balance, 282
 - Gulf Stream, 292
 - heat (temperature) transport, 348
 - Kalman filter
 - global ocean state estimation, 351
 - realistic estimation
 - global, 342
 - regional, 341
 - realistic inversions, 311
 - by linear programming, 326
 - error estimates, 322
 - finite difference models, 325
 - global scale, 319
 - initial skepticism, 318
 - regional, 311
 - reference-level, 284
- Ockham's Razor, 77
- operations research, 167
- operator adjoints, 146
- optimization
 - combinatorial, 176
- P -equation, 338
- parameter estimation, 237
- partial differential equations, 7, 122, 181
 - advection-diffusion, 280
 - estimation with, 340
 - one-dimensional, 281
 - two-dimensional, 281
- advection–diffusion equation, 164
 - and RTS smoother, 209
- diffusion equation, 179
- Dirichlet problem, 8
- heat equation, 179
- Laplace–Poisson equation, 7
- mass–spring oscillator, 183, 184
 - and Kalman filter, 198
- Neumann problem, 9, 101
- P -equation, 338
- wave equation, 178
- particle filter, *see* ensemble methods
- “PO”, 319
- POPs, *see* principal oscillation patterns
- positive-definite matrix, *see* matrix
- predictable variance, *see* statistics
- principal oscillation pattern (POP), 73, 271
- probability density, 29
 - chi-square, 33, 41, 50
 - χ^2 , 33, 41
- property fluxes
 - oceanographic, 309
- quadratic form, 27
- random processes and variables, 32, 50
 - characteristic function, 41
 - functions of, 32
 - sums, 32, 40
 - vector, 37, 39
 - covariance of, 39
- rank
 - and singular value decomposition, 103
 - and tapering, 115
 - by SVD, 90
 - deficiency, 103
 - determination, 105
 - effective, 104
- Rayleigh distribution, 37
- recursive estimation, *see* Gauss–Markov estimation
- recursive least-squares, *see* least-squares
- reduced state
 - state reduction, 267
- reduced state methods, *see* Kalman filter
- reference-level velocity, *see* oceanography, reference-level
- regularization, 115
- representers, 223
 - in practice, 355
- reservoir model, *see* box model
- residuals
 - test, 297
- resolution
 - tapered and weighted, 117
- resolution matrix, 70, 110
 - compact, 71

- Riccati equation, 234, 265
 - control form, 227
 - duality, 231
- right and left eigenvectors, 270
- row scaling, 52, 105, 107
- row weighting, *see* row scaling
- RTS smoother, 205, 208
 - in global ocean state estimation, 351
- salinity
 - in inversions, 306
 - practical salinity scale, 304
- salinity anomaly, 308
- sample variance, *see* statistics
- sampling, 155
 - aliasing, 156
 - Nyquist frequency, 156
- Shannon–Whitaker formula, *see* sampling
- simplex method, *see* linear programming
- simulated annealing, 176
- simultaneous equations, 24
 - as column sum, 25
 - as row sum, 25
 - determination (over-determined, under-determined, etc.), 25
- singular value decomposition (SVD), 89
 - and least-squares, 102
 - and total least-squares, 172
 - Eckart–Young–Mirsky theorem, 170
 - examples of, 93
 - geostrophic box inversion, 294
 - in differential equations, 100
 - oceanographic application, 297
 - resolution, 110
- singular values, 86
- singular vectors, 86
- smoother
 - alternate forms, 213
 - alternative forms, 214
 - backwards running Kalman filter, 212
 - limiting form, 208
- smoothing, 205
 - RTS algorithm, 208
- soft constraints, 68
- solvability condition, 75, 88
- spanning set, *see* vector
- standard form, models and data, 193
- state reduction, 267
- state transition matrix, 182
 - determining, 187
- state vector, 180
- stationarity in statistics, 42
- stationary
 - objective function, 61
- statistics, 29
 - autocorrelation, 51
 - bias, 30
 - correlation coefficient, 35
 - degrees-of-freedom, 41
 - dispersion, 31
 - Gaussian, 32
 - mean, 30
 - moment matrices, 39
 - moments, 30
 - multivariable probability density, 33
 - predictable variance, 35
 - regression, 36
 - sample mean, 138
 - sample variance, 31, 42
 - stationary process, 42
 - unpredictable variance, 35
- steady-state filter, *see* Kalman filter; Wiener filters and smoothers
- straight-line
 - and Kalman filter, 198
 - and RTS smoother, 208
- SVD, *see* singular value decomposition (SVD)
- tangent linear model, 235
- thermal wind equations, *see* dynamic method
- tomography, 95, 190
- tomography, acoustic, 11, 118, 354
- total inversion, method of, 172
- total least-squares, 171
- tracer
 - box model, 218
- tracer problem, 58, 220
 - box models, 14
- tracers, 280
 - box model, 10
 - in advection–diffusion equation, 209
 - time-dependent estimation, 341
- trade-off parameter, 54
- transpose, *see* matrix
- underdetermined systems, 58
- uniform distribution, 37
- unit solution, 188
- validation, verification, *see* model
- vec (operator), 9
- vector
 - basis, 20
 - definition, 20
 - expansion, eigenvector, 73
 - expansions, 69
 - gradient, 27
 - projection, 21
- vibrating string, 16
- w^* , 287
- wave equation, *see* partial differential equations
- white noise, 40, 47, 145
- whole domain form
 - model, 187
 - observations, 190, 191
- Wiener filters and smoothers, 214, 263
- wind stress
 - as boundary condition, 343