

# CIVE 6393 – Geostatistics

## Weighted Least Squares

### Module 8

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- Recall our original list of  $n$  measurements of the same quantity, and their residuals w.r.t. the MPV,  $M$ .
- What if each measurement,  $z$ , is of a different precision? (i.e. drawn from different pdf)?

- Probability of all independent events occurring given as:

- Maximizing Probability to obtain MPV

- Returning to Our Three Linear Equations

- Where Does The Weight Matrix Fit Into Our Matrix and Vector Form of the Normal Equations?

