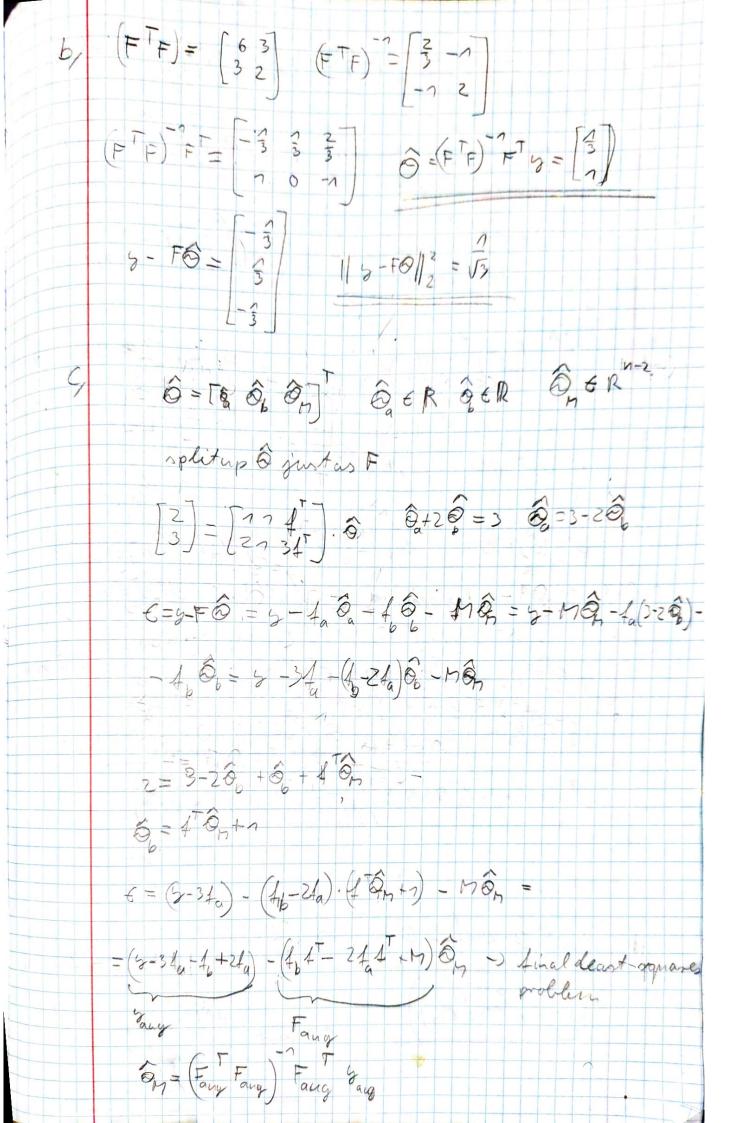
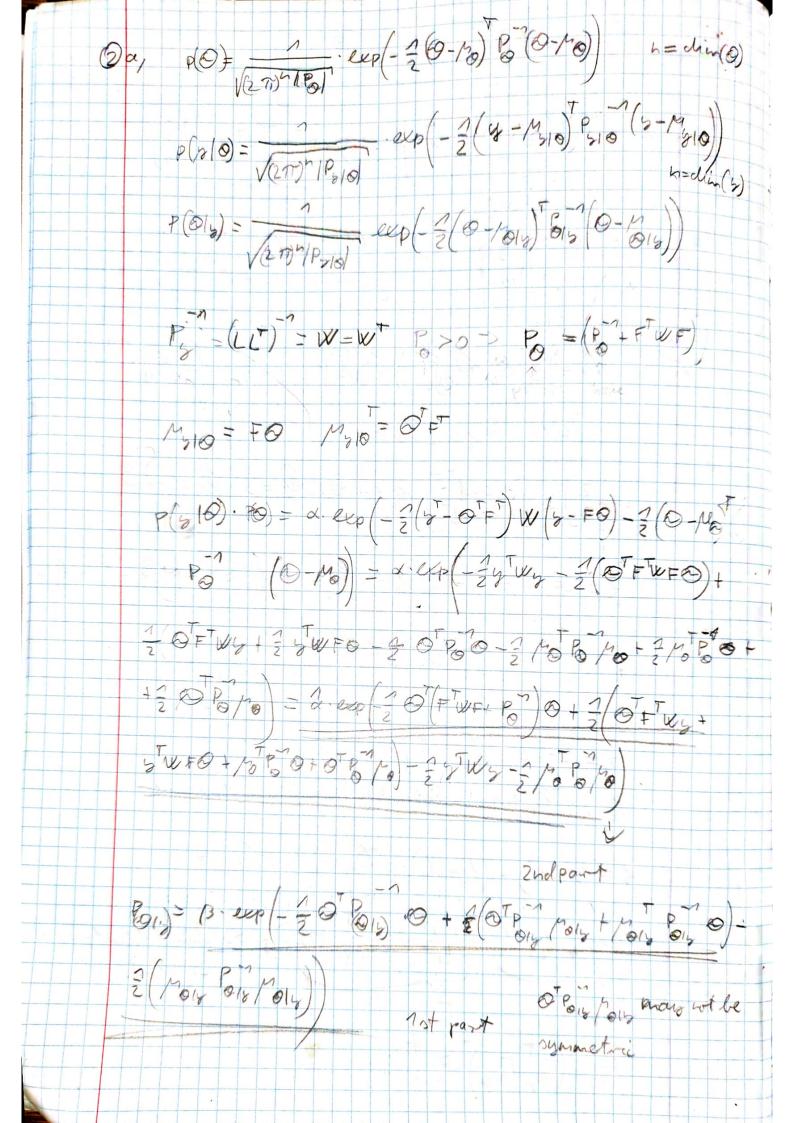
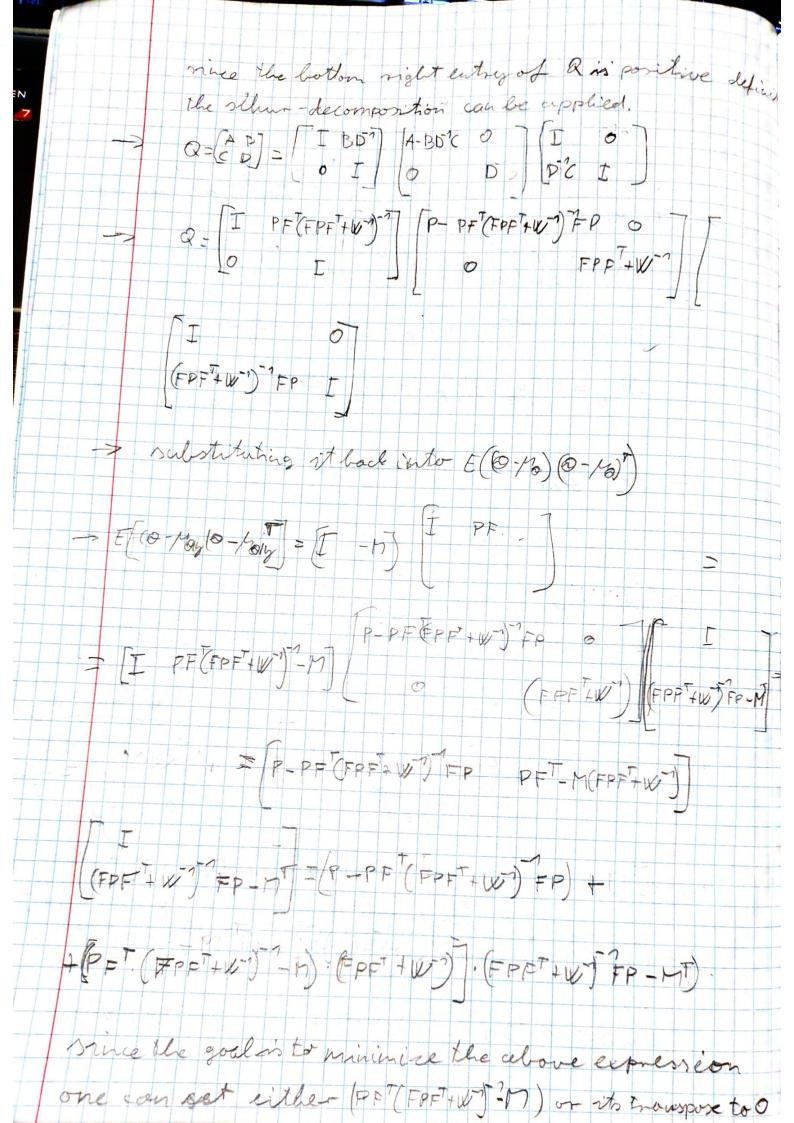
$$\vec{y} = \vec{A} \vec{x} + \vec{b} = \vec{A} \cdot \vec{y} = \vec{A} \cdot \vec{y} = \vec{A} \cdot \vec{y} = \vec{A} \cdot \vec{y} + \vec{A} \cdot \vec$$





E[(0-M6) {T] =0 y = F0+LE runbiased: E[Mon] = Mo minimum - variance: [[(0-Mory)(0-Mory)] is minimized MOIN = [h N] (m)

Monor deterministic => E[MOIS] = E[MY] + NMO = E[MFO + ME] + MMO = MFERD + ME[E]. +NMO = MFM + NMO = MO = MF+N=I E(E) = 0 N=(I-MF) -> (@-MO18) - O-HFO-MLE-NMO= (I-MF) O-(1-HF)MO-MLE= = (I-MF)(0-40)-MLE => E[@-MOND(O-MOND)] = E[(I-ME)@-MO)-MLE) (I-ME) (I-ME) (I-ME) (I-ME) = E((T-MF)(0-MO)(0-MO)(1-MF) - MLE(0-MO)(I-MF) --(I-MF) @-/-) ETUTH + MLEETUTH = (-MF) E[O-/-) @-/--(1-MF) - MLE[E(0-10)] (-MF) - (1-MF) E[0-10) E] + MLE[EE] UF (E(070)=0=0 (L[]= w] > E (0 /612) (0 - /612) = (-MF) P (-MF) + MWM = [I -M] FP FPF + W (-NT) = [I -M] FP FPF + W (-NT) L>0 ⇒ W-1>0 P>0 => FPFT>0 => FPFT+W-1>0



SO => M = PFT(FPFT+WT) -> MOIN = PF (FPFTW) Y + MO - PFT (FPFTW) FMO = = PF (FPFT+W) (5-F/0) 1/10 If (PFT(FPFT+W-)) - M) is not to O the remaining term in the supression of F[O-MO17] (O-MO17) = =(P-PI)(FPF'+W) FP) = P c) mine P>0, and the Matrix inversion lenna-(A + DCO) = A - A B (C + DA B) DA-1 (FPF+W) = W + WF(P+FWF)FTW, Many becomes PFT(W-WHP 4 FWF) FTW = P(FTW-FW(P-1+FWF) FTW) =
= P(I-FWE(P-1+FWF)) FTW = P(P-1+FWF) (P-1+FWF) - FWF(P1+FWF)) FTW = P(P+FTWF) FTW = (P+FTWF) FTW