











Saturday, December 7, 2024 10:18 AN

Q

(L)

Least squares Estimation

Y sensor data

X unknowns

1 m=n

A model you will

A

A = A $A^{\dagger} = (A^{\dagger}A)^{-1}A^{\dagger}$

y = Ax => x = A+y A+ pseudo inverse

A ERRA Assumption A is full rank

X ∈ R^{n×1} vector

3 m < n

A

A = A T (AAT) -/ Minimum norm estimate





