

521 M7410 –Adjustment and Analysis of Spatial Information
Fall Semester 2015
Homework No. 4

handed out Thursday, October 15, 2015
due Thursday, October 29, 2015, 09:10 Name: _____

Covariance Propagations

1. Given: $y = x_1^3 - 3x_1 x_2 + 3x_2^2 - 11$, $z_1 = 3y + y^{-2} + 1$, $z_2 = 3x_1 - 2y$, $x_1 = x_2 = 1$, and $\Sigma_{xx} = \begin{bmatrix} 16 & 1 \\ 1 & 4 \end{bmatrix}$.
Ask: σ_{yx_1} , σ_{yz_1} , and σ_{yz_2} .
2. Given $\Sigma_{xx} = \begin{bmatrix} 9 & -3 \\ -3 & 16 \end{bmatrix}$:
 - 1) If $s = x_1 + 2x_2$, find σ_s^2 .
 - 2) If you write $s = x_1 + x_2 + x_2$, find σ_s^2 .
 - 3) Justify the difference (if any) between the answers you obtained from 1) and 2).
3. Given: $y = ax_1 + bx_2 + 5$, $3a - b = 3$, a and b are errorless, $\sigma_{x_1} = \pm 0.8$ cm, and $\sigma_{x_2} = \pm 1.5$ cm. Find the values for a and b such that the uncertainty of y is minimized.

Your (individual) final report should contain (use A4 papers):

- this page as the cover sheet
- source code(s) and outputs; do not forget to add your name and lots of comment cards to the source listing (%
- input and output files from program [input/output values used and calculated], if any
- plots, including captions on axes, title, your name, LB#/HM#, course title, date (if any)
- derivation and description of formulas used, accompanied by figures where applicable
- evidence of computational accuracy
- discussion of results