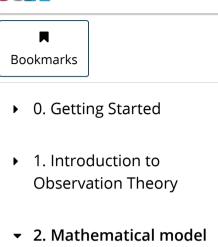


DelftX: OT.1x Observation theory: Estimating the Unknown

Help



Warming Up

2.1 Functional Model

- 2.2 Properties of Functional Models
- 2.3 Stochastic Model

Assessment

Graded Assignment due Feb 8, 2017 17:30 IST

Q&A Forum

Feedback

3. Least Squares Estimation (LSE) 2. Mathematical model > 2.1 Functional Model > Exercises: The functional model: connecting the elements

Exercises: The functional model: connecting the elements

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True or false?

2/2 points (ungraded). In a linear model of observation equations, if there are $m{m}$ observations and $m{n}$ unknowns, the design matrix $m{A}$ has $m{m}$ columns and $m{n}$ rows.



Explanation

The other way around: A has m rows and n columns, i.e. it is an $m \times n$ matrix.

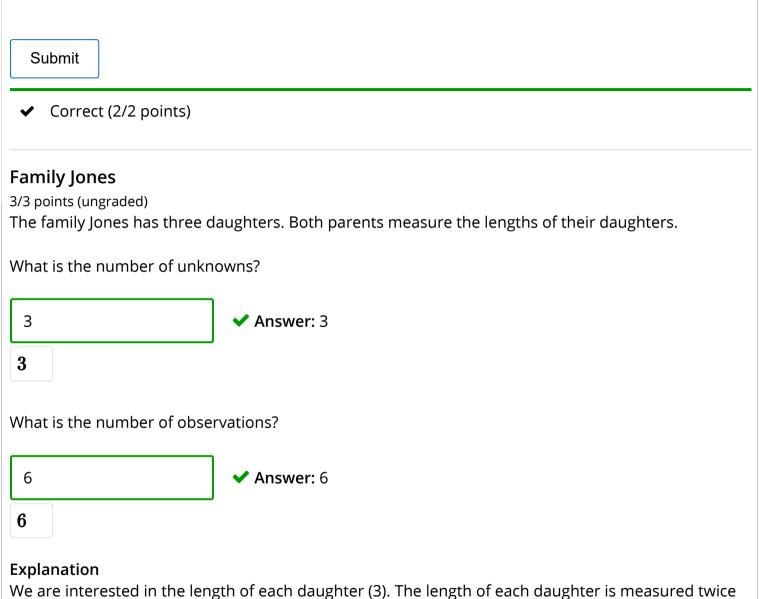
If the expectation of the vector of errors is not equal to the null-vector, the standard model of observation equations will be imperfect.



Explanation

Since $\underline{y}=Ax+\underline{e}$ we have that $E\{\underline{y}\}=Ax+E\{\underline{e}\}$. In this case, the last term would not be equal to zero, and then $E\{y\}\neq Ax$

- 4. Best Linear Unbiased Estimation (BLUE)
- Pre-knowledgeMathematics
- MATLAB Learning Content



We are interested in the length of each daughter (3). The length of each daughter is measured twice (=2x3).

What is the correct design matrix A?

 $A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

 $A = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$

 $A = egin{bmatrix} 1 & 0 \ 1 & 0 \ 1 & 0 \ 0 & 1 \ 0 & 1 \ 0 & 1 \ \end{bmatrix}$

$$A = \begin{bmatrix} 1 & 0 & 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{bmatrix}$$

Explanation

We know that A must be an $m \times n$ matrix, in this case 6×3 . There are two measurements for each daughter, so there must be two 1's in each column relating that observable to the corresponding unknown length. For the correct A-matrix this means for instance that the first and fourth observable correspond to the length measurements of the first daughter.

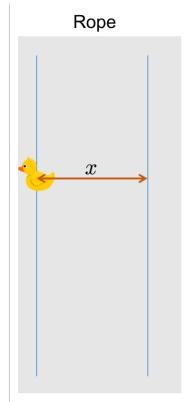
Submit

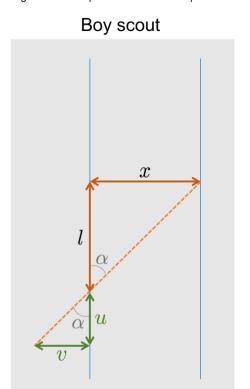
✓ Correct (3/3 points)

Canal width

1/1 point (ungraded)

Remember the canal width measurements (first video in module 1). We are interested in the unknown canal width x.





What is the function model if we take 2 observations with the rope (left figure), and 2 observations using the boy scout method (right figure). For the boy scout method: the side lengths \boldsymbol{u} and \boldsymbol{v} are both equal to 0.5 m, the length \boldsymbol{l} is measured.

What is the correct functional model?

$$E\{\underline{y}\}=\left[egin{matrix}1&0.5\1&0.5\end{bmatrix}x$$

$$E\{\underline{y}\} = egin{bmatrix} 1 \ 1 \ 0.5 \ 0.5 \end{bmatrix} x$$

$$E\{\underline{y}\}=egin{bmatrix}1&1\1&1\end{bmatrix}x$$

$$E\{\underline{y}\}=egin{bmatrix}1\1\1\1\end{bmatrix}x$$

Explanation

We will have 4 observations, 1 unknown. With the rope method we measure the width of the canal directly. With the boy scout method we measure l, and we know that $\frac{u}{v} = \frac{l}{x}$ and thus $l = \frac{u}{v}x$.

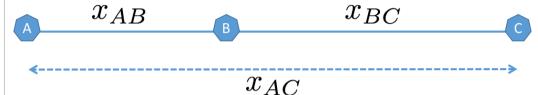
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✓ Correct (1/1 point)

Three points on a line

2/2 points (ungraded)

Let's assume there are 3 points on a line, as in the figure. We are interested in the distance between points A and B, and between points B and C. The surveyor takes one measurement of the total distance between points A and C.



What is the A-matrix for the functional model for this problem?

$$A = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

•
$$A = [1 \ 1] \checkmark$$

$$A = [0.5 \ 0.5]$$

$$A = \left[egin{matrix} 0.5 \ 0.5 \end{matrix}
ight]$$

Will it be possible to find a solution for the unknown distances?

- Yes, there will be a unique solution.
- Yes, there will be many different solutions.
- No, there will not be a solution.

Explanation

We should have
$$y=x_{AC}=x_{AB}+x_{BC}=\begin{bmatrix}1 & 1\end{bmatrix}\begin{bmatrix}x_{AB}\x_{BC}\end{bmatrix}$$

In fact, there will be an infinite number of solutions. For instance, if we have y=1 m, then we could have $x_{AB}=x_{BC}=0.5$ m, or $x_{AB}=1$ and $x_{BC}=0$ m, or $x_{AB}=0.873$ and $x_{BC}=0.127$ m. In the next part of this module we will discuss 'solvability' and 'uniqueness of the solution'.

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✓ Correct (2/2 points)

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