Stochastic

Prob 5 (Ch.4 Prob.6)

This is not the standard form of LSE as

estimate .

I change this. Since

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Hence This (1) is the standard form of LSE to estimate the inertia !!

Now some of you solve in other way

Let us define

where Then we may write in this way. Define

Then the experiments are modeled as

This is

The equation (2) is the standard form of LSE except the **matrix measurement (not vector). Now** we may use LSE as vector measurement case,

Or since

* Kim’s comment: I think the **matrix** measurement is more concise**. I like it WHO**

**Develop this idea? I will give you a credit!!**