

Exam 1

Name \_\_\_\_\_

(75 minutes — 1 page of notes allowed)

1. Is the following 3-parameter transformation linear or nonlinear?

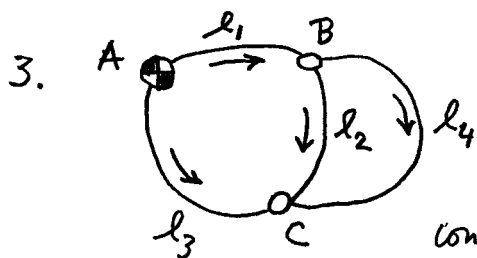
$$x = \cos \theta \cdot X + \sin \theta \cdot Y + t_x$$

$$y = -\sin \theta \cdot X + \cos \theta \cdot Y + t_y$$

$x, y$  are observations,  $X, Y$  are constant,  $\theta, t_x, t_y$  are the parameters we estimate in the adjustment.

2. 
$$\begin{aligned} u &= 2x + y \\ v &= x - y \end{aligned} \quad , \quad \sum \begin{pmatrix} x \\ y \end{pmatrix} = \begin{bmatrix} 3 \\ 1 \\ 3 \end{bmatrix}$$

What is the standard deviation  $\sigma_u$ ? What is the covariance  $\sigma_{uv}$ ?



In the given level network, point A is fixed at elevation = 0.0. Show  $n, n_0, r$  and show the condition equations in the form  $AV = f$ .

$l_1$	9.9
$l_2$	10.3
$l_3$	21.1
$l_4$	10.1

4. Show condition equations for problem 3 in the form  $V + B\Delta = f$ .

5. A weight matrix is given as 
$$W = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$
. If  $\sigma_0 = 2$  what is  $\sigma$  for observation number 3?

6. A condition equation for the indirect observation method is given as

$$F = \hat{l} - [4x^2 + 3y] = 0$$

where  $l$  is an observation and  $x, y$  are parameters.

$l = 12$ , and parameter approximations are  $x \approx 1, y \approx 2$ .

Show the linearized condition equation in the form  $V + B\Delta = f$ . (Show numerical values.)

$$1. \quad \begin{aligned} x &= \cos \theta \cdot X + \sin \theta \cdot Y + t_x \\ y &= -\sin \theta \cdot X + \cos \theta \cdot Y + t_y \end{aligned}$$

nonlinear: parameter  $\theta$  argument of trig functions (more than scalar multiple)

$$2. \quad \begin{aligned} u &= 2x + y \\ v &= x - y \end{aligned} \quad \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}, \quad \Sigma_{(x)} = \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix}$$

$$\Sigma_{(y)} = \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} 3 & 1 \\ 1 & 3 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} = \begin{pmatrix} 7 & 5 \\ 2 & -2 \end{pmatrix} \begin{pmatrix} 2 & 1 \\ 1 & -1 \end{pmatrix} = \begin{pmatrix} 19 & 2 \\ 2 & 4 \end{pmatrix}$$

application of error propagation:  
 $Y = AX, \Sigma_{xx}$   
 $\Sigma_{yy} = A \Sigma_{xx} A^T$

$$\sigma_u = \sqrt{19} = 4.36, \quad \sigma_{uv} = 2$$

$$3. \quad \begin{aligned} n &= 4 & \text{obs. only} & \hat{l}_1 + \hat{l}_2 - \hat{l}_3 = 0 & l_1 + v_1 + l_2 + v_2 - l_3 - v_3 = 0 \\ n_0 &= 2 & & \hat{l}_2 - \hat{l}_4 = 0 & l_2 + v_2 - l_4 - v_4 = 0 \\ r &= 2 & & & \end{aligned}$$

$$v_1 + v_2 - v_3 = -(l_1 + l_2 - l_3) = -(9.9 + 10.3 - 21.1) = +0.9$$

$$v_2 - v_4 = -(l_2 - l_4) = -(10.3 - 10.1) = -0.2$$

$$\begin{bmatrix} 1 & 1 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} = - \begin{bmatrix} 1 & 1 & -1 & 0 \\ 0 & 1 & 0 & -1 \end{bmatrix} \begin{bmatrix} 9.9 \\ 10.3 \\ 21.1 \\ 10.1 \end{bmatrix} = \begin{bmatrix} 0.9 \\ -0.2 \end{bmatrix}$$

$A \quad v = f$

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4. indirect obs. parameters  $u = n_0 = 2$  B, C elevations of 2 unknown points

$$l_1 + v_1 = B \quad v_1 - B = -l_1 = -9.9$$

$$l_2 + v_2 = C - B \quad v_2 - C + B = -l_2 = -10.3$$

$$l_3 + v_3 = C \quad v_3 - C = -l_3 = -21.1$$

$$l_4 + v_4 = C - B \quad v_4 - C + B = -l_4 = -10.1$$

$$\begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix} + \begin{bmatrix} -1 & 0 \\ 1 & -1 \\ 0 & -1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} B \\ C \end{bmatrix} = \begin{bmatrix} -9.9 \\ -10.3 \\ -21.1 \\ -10.1 \end{bmatrix}$$

$v + B \Delta = f$

$$5. \quad W = \begin{bmatrix} 1 & & \\ & 2 & \\ & & 4 \end{bmatrix}, \quad \sigma_0 = 2, \quad \sigma_0^2 = 4, \quad W = \begin{bmatrix} 4/4 & & \\ & 4/2 & \\ & & 4/1 \end{bmatrix}$$

$$\sigma_3^2 = 1, \quad \sigma_3 = \sqrt{1} = 1$$

$$6. \quad F = \hat{x} - [4x^2 + 3y] = 0$$

$$\begin{aligned} l &= 12 \\ x &\approx 1, \quad x^0 \\ y &\approx 2, \quad y^0 \end{aligned}$$

$$\frac{\partial F}{\partial x} = -8x, \quad \frac{\partial F}{\partial y} = -3$$

$$F^0 = 12 - [4 \cdot 1^2 + 3 \cdot 2]$$

$$F^0 = 12 - [4 + 6] = 2$$

$$V + \begin{bmatrix} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix} = -F^0$$

$$\begin{matrix} -8x & -3 \\ (1) & \\ -8 & -3 \end{matrix} \quad \begin{matrix} \\ \\ -2 \end{matrix}$$

F is a non linear equation

$$B = \begin{bmatrix} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{bmatrix} \left. \vphantom{\begin{bmatrix} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{bmatrix}} \right\} \begin{array}{l} \text{all} \\ \text{evaluated} \\ \text{at current} \\ \text{approximations} \end{array}$$

$$f = (-F)$$

the unknowns that we solve for in the non-linear

$$\text{Iterations are } \begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix}$$

$$V + \begin{bmatrix} -8 & -3 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta y \end{bmatrix} = -2$$

with 1 equation and 2 unknown parameters you cannot solve a LS problem - only write the linearized condition equation, with numbers where possible.