

Exam 1

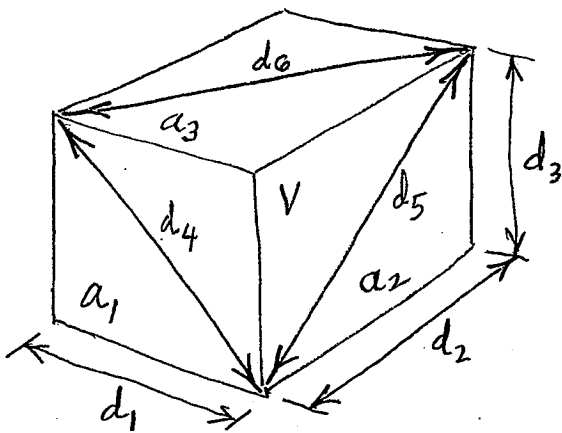
Name _____

75 minutes, 1 page of notes allowed, 17 Oct. 2013

1. Rotation matrix $M = M_y(\phi) \cdot M_x(\omega) = \begin{bmatrix} \square & \square & -0.1730 \\ \square & 0.9962 & \square \\ \square & \square & \square \end{bmatrix}$

What are ω and ϕ ? (only m_{13} and m_{22} are given)

2. We need the dimensions of a rectangular box. All sides meet at 90° . Lengths (d), areas (a), and volume (V) are observed as shown in the sketch. Give n , n_0 , and n , and show condition equations for observations only.



a_i : area of rectangular face
 V : volume of box

3. $\Sigma^{-1} = \begin{bmatrix} 1/6 & 0 & 0 \\ 0 & 1/3 & 0 \\ 0 & 0 & 1/2 \end{bmatrix}$, $w_1 = 1/2$, what is w_3 ?

w_i are weights of the respective elements of a 3×1 random vector.

4. The relationship of observation, l , and parameters x , y , and θ is

$$\frac{1}{2}x^2 + x \cos \theta - l = y$$

(a) show the condition equation suitable for Indirect Observations

(b) For the B matrix we need $\partial F / \partial x$

(i) find it analytically, then get numerical value

(ii) find it by numerical approximation.

use $l = -0.52$, $x^0 = 1$, $y^0 = 2$, $\theta^0 = 0.2$ Rad.

5. $F(x) = x^2 - \cos(x)$

We need to find a root of $F(x)$. Make 1 iteration.

use $x^0 = 0.75$. Show the refined value of the root.

Useful Info :

$$M_x = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos w & \sin w \\ 0 & -\sin w & \cos w \end{bmatrix}, M_y = \begin{bmatrix} \cos \phi & 0 & -\sin \phi \\ 0 & 1 & 0 \\ \sin \phi & 0 & \cos \phi \end{bmatrix}$$

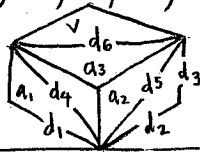
$$M_z = \begin{bmatrix} \cos k & \sin k & 0 \\ -\sin k & \cos k & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$1. M = \begin{bmatrix} c\phi & 0 & -s\phi \\ 0 & 1 & 0 \\ s\phi & 0 & c\phi \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & cw & sw \\ 0 & -sw & cw \end{bmatrix} = \begin{bmatrix} \square & \square & -s\phi cw \\ \square & cw & \square \\ \square & \square & \square \end{bmatrix}$$

$$\cos(\omega) = .9962, \underline{\omega = 5^\circ}, \quad -\sin(\phi) \cos(\omega) = -.1730, \quad \underline{\phi = 10^\circ}$$

2. $n=10$ $d_1, d_2, d_3, d_4, d_5, d_6, a_1, a_2, a_3, v$

$n_0=3$
 $r=7$



$$\begin{aligned} d_1 \cdot d_3 &= a_1 & d_1^2 + d_3^2 &= d_4^2 \\ d_2 \cdot d_3 &= a_2 & d_2^2 + d_3^2 &= d_5^2 \\ d_1 \cdot d_2 &= a_3 & d_1^2 + d_2^2 &= d_6^2 \\ d_1 \cdot d_2 \cdot d_3 &= v \end{aligned}$$

3. $\Sigma^{-1} = \begin{bmatrix} 1/6 & & \\ & 1/3 & \\ & & 1/2 \end{bmatrix}, \quad \bar{z} = \begin{bmatrix} 6 \\ 3 \\ 2 \end{bmatrix}, \quad \sigma_1^2 = 6, \quad w_1 = 1/2 = \frac{\sigma_0^2}{\sigma_1^2} \Rightarrow \sigma_0^2 = 3$
 $\sigma_3^2 = 2, \quad w_3 = \frac{\sigma_0^2}{\sigma_3^2} = \frac{3}{2} = \underline{\underline{1/2}}$

4. $F(l, x, \theta) = l - \frac{1}{2}x^2 - x \cos \theta + y = 0$ (arranged for Ind. Obs.)

(a) $\frac{\partial F}{\partial x} = -2 \cdot \frac{1}{2} \cdot x - \cos \theta = -x - \cos \theta, \quad \underbrace{l = -.52, x^0 = 1, y^0 = 2, \theta^0 = 0.2 \text{ Rad}}_{\leftarrow \downarrow}$
 $= -1 - \cos(0.2 \text{ R}) = \underline{\underline{-1.98}}$

(b) numerical approx:

$$\frac{\partial F}{\partial x} \approx \frac{F(l, x+\Delta x, \theta) - F(l, x, \theta)}{\Delta x} = \frac{[l - \frac{1}{2}(x+\Delta x)^2 - (x+\Delta x)\cos\theta + y] - [l - \frac{1}{2}x^2 - x\cos\theta + y]}{\Delta x}$$

let $\Delta x = .001, \quad \frac{-.002047 - -.000066}{.001} = \underline{\underline{-1.98}}$

5. $F(x) = x^2 - \cos(x), \quad x^0 = 0.75,$ use newton iteration to find root, which is solution of $F(x) = 0$

$$F(x) \approx F(x^0) + \frac{dF}{dx} \cdot \Delta x = 0, \quad \Delta x = \frac{-F(x^0)}{dF/dx}$$

$$-F(0.75) = -[0.75^2 - \cos(0.75)] = .169188$$

$$\left. \frac{dF}{dx} \Big|_{x=0.75} = 2x + \sin(x) = 2 \cdot 0.75 + \sin(0.75) = 2.181638 \right\} \underline{\underline{\Delta x = 0.077}}$$

$$x^1 = x^0 + \Delta x = 0.75 + 0.077 = \underline{\underline{0.827}}$$