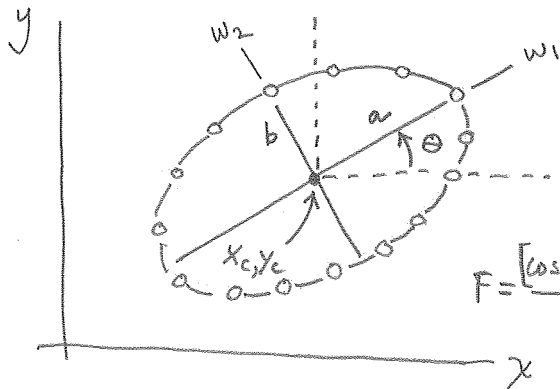


GLS  $\hat{=}$  Constraints

Assigned Fri, 20 Nov., Due Fri 4 Dec.

1. 15 points are observed in  $x \hat{=} y$ , lying on an ellipse. Solve the LS problem to determine the parameters  $a, b, x_c, y_c, \theta$ . (GLS)



$$\frac{w_1^2}{a^2} + \frac{w_2^2}{b^2} = 1$$

$$\begin{pmatrix} w_1 \\ w_2 \end{pmatrix} = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix} \begin{pmatrix} x - x_c \\ y - y_c \end{pmatrix}$$

$$F = \frac{[\cos \theta (x - x_c) + \sin \theta (y - y_c)]^2}{a^2} + \frac{[-\sin \theta (x - x_c) + \cos \theta (y - y_c)]^2}{b^2} - 1 = 0$$

**OR**

$$Ax^2 + Bxy + Cy^2 + Dx + Ey + F = 0, \text{ where } A = 1$$

$$M_0 = \begin{bmatrix} F & D/2 & E/2 \\ D/2 & A & B/2 \\ E/2 & B/2 & C \end{bmatrix}, \quad M = \begin{bmatrix} A & B/2 \\ B/2 & C \end{bmatrix}$$

$\lambda_{1,2}$  eigenvalues of  $M$  with

$$|\lambda_1 - A| \leq |\lambda_1 - C| \quad \&$$

$$|\lambda_2 - C| \leq |\lambda_2 - A|$$

$$a = \left[ -|M_0| / |M| \cdot \lambda_1 \right]^{1/2}$$

$$b = \left[ -|M_0| / |M| \cdot \lambda_2 \right]^{1/2}$$

$$x_c = (BE - 2CD) / (4AC - B^2)$$

$$y_c = (BD - 2AE) / (4AC - B^2)$$

$$\theta = \text{arccot}((A - C) / B) / 2$$

Do 2-sided global test @  $\alpha = .05$

find 60% conf. int. for  $\mu_{\hat{x}_5}$

find 65% conf. int. for  $\mu_{\hat{y}_5}$

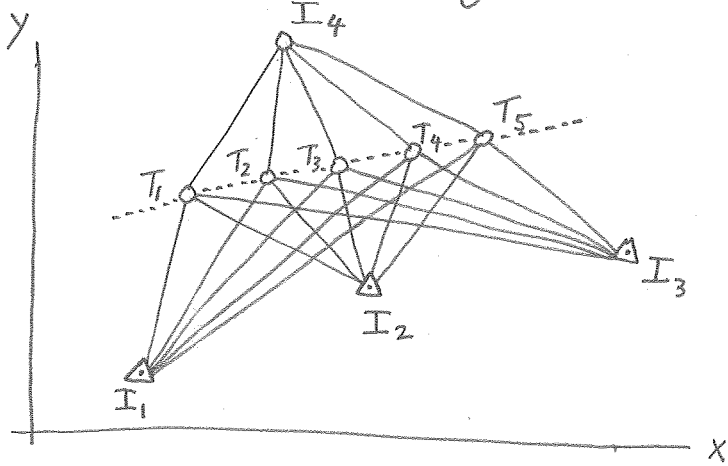
	$x$	$y$
1	58.02	37.08
2	54.62	40.27
3	47.99	41.82
4	38.83	41.33
5	28.70	38.80
6	19.54	34.63
7	12.86	29.95
8	10.15	25.14
9	11.19	21.14
10	16.33	18.67
11	24.59	18.15
12	34.32	19.84
13	44.09	23.07
14	52.27	27.57
15	57.02	32.62

$$\sigma_x = \sigma_y = 0.1$$

Use any method for partial derivatives, choose either one of the two condition equations. Extra Credit: Do Both!

2. The trilateration network in the sketch has 4 instrument stations, and 5 target points (all 2D). Each target point is observed by range to each target point. Instrument stations 1, 2, 3 are fixed, instrument station 4 and all target points are unknown.

- (a) Solve the network using I/O
- (b) Solve the network using I/O and constrain all target points to lie along a line.



	x	y
$\Delta I_1$	11.00	7.00
$\Delta I_2$	47.00	22.00
$\Delta I_3$	80.00	28.00

2D range observations:

Instr.	Targets				
	1	2	3	4	5
1	28.28	34.69	43.15	52.68	62.28
2	34.40	27.42	23.68	24.62	29.34
3	65.54	55.81	46.64	38.88	32.57
4	20.68	17.06	19.95	27.09	36.12

$\sigma = 0.15$

- (c) make 2-sided global test @  $\alpha = .05$
- (d) for part (a) draw on same plot conf. ell. for  $T_3$  and  $I_4$
- (e) on the same plot draw conf. ell. for  $T_5$  for (a) and (b)

for (d) and (e), I forgot to specify - so let's use 90% probability for the conf. ellipses.

If reject  $H_0$  on global test  $\neq$  obvious blunder, remove  $\neq$  re-do. Otherwise use  $\sigma_0^2$  or  $\hat{\sigma}_0^2$  as appropriate.