

Syllabus

- * definitions: model, functional model, stochastic model, observation, redundancy, weight, condition equation, constraint equation, residual (correction), parameter, reference variance (variance of unit weight, sigma-nought-squared, proportionality factor), counting, n , n_0 , r , u , c
- * objective function, LS, indirect observations, observations only, mixed model (general LS)
- * indirect observations, scalar algebra approach
- * linear examples: leveling, angle figures, length figures, regression
- * constrained minimization, lagrange multipliers, observations only, scalar algebra approach
- * solution of linear systems of equations, matrix rank, inverse, linear independence, dependence, condition number
- * matrix derivation of LS, I/O, O/O
- * matrix naming conventions
- * more linear models: curve fit, surface fit, spline, ANOVA, coordinate transformations
- * derive 2D rotation, 2D coordinate transformations, 2D conformal, 2D affine 3D conformal
- * non-linear models, equations, newton method in 1D, 2D, nD, jacobian
- * taylor series linearization, partial derivatives: analytical, numerical approximation, symbolic, iterations, convergence
- * non-linear examples: 2D/3D ranging
- * probability, random variables, PDF, CDF, ICDF, discrete, continuous
- * probability distributions: normal, t , chi-square, F , MVN
- * mean, variance, standard deviation, covariance, correlation coefficient, random vector
- * covariance matrix, error propagation, 1-step, 2-step, ...
- * error propagation for I/O, O/O, M/M
- * confidence interval, confidence region, eigenvalues, eigenvectors
- * hypothesis tests, test statistics, global test on ref. var. (chi-squared or F) critical values
- * confidence ellipse, confidence ellipsoid, confidence circle, CE/LE, numerical integration
- * plane surveying models: traverse, triangulation, trilateration, angle observations, direction observations
- * eight parameter transformation (plane to plane via perspective center), pseudo LS, RPC: rational polynomial coefficients
- * 3D rotations, rotation parameters, euler, sequential rotations, quaternions, algebraic, axis-angle, direction cosines
- * mixed model = general LS, matrix derivation, error propagation
- * mixed model: curve fit with all coordinates observed, model element counting, 3D coordinate transformation
- * point cloud processing: 6,7 parameter transformation, estimation, merging
- * GPS pseudo range observables, adjustment, RINEX, error propagation
- * parameter constraints, direct, elimination, rank of system without constraints
- * unified LS, prior uncertainties known, bayesian estimation
- * sequential estimation
- * kalman filter
- * robust estimation, blunder detection & location, data snooping, IRLS, L1-minimization, redundancy numbers
- * commercial adjustment software