

SCHEDULE I / ITEM 2

September 2002

**LEAST SQUARES ESTIMATION AND DATA ANALYSIS**

**Note:** This examination consists of 6 questions on 2 pages.

**Marks**

**Q. No**

Time: 3 hours

Value   Earned

1.	Define and briefly explain the following terms <ol style="list-style-type: none"> <li>a) Null hypothesis and alternative hypothesis</li> <li>b) Type I error and Type II error</li> <li>c) Variance and mean square error</li> <li>d) Statistical independence and uncorrelation</li> </ol>	10	
2.	Given the following mathematical models $f_1(\ell_1, x_1) = 0 \quad C_{\ell_1} \quad C_{x_1}$ $f_2(\ell_2, x_1, x_2) = 0 \quad C_{\ell_2} \quad C_{x_2}$ where $f_i$ , $x_i$ , $\ell_i$ and $C_i$ represent mathematical model vectors, unknown parameter vectors, observation vectors and covariance matrices. <ol style="list-style-type: none"> <li>a) Formulate the variation function.</li> <li>b) Derive the most expanded form of the least squares normal equation system.</li> </ol>	30	
3.	Given the variance-covariance matrix of the horizontal coordinates (x, y) of a survey station, determine the semi-major, semi-minor axis and the orientation of the standard error ellipse associated with this station. $C_x = \begin{bmatrix} 0.0484 & 0.0246 \\ 0.0246 & 0.0196 \end{bmatrix} \text{ m}^2$	10	

4.

Given in the following is a diagram of a leveling network to be adjusted.

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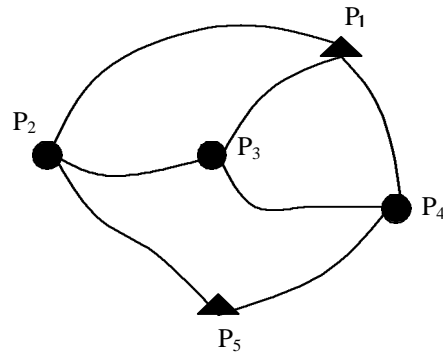


Table 1 contains all of the height difference measurements  $\Delta h_{ij}$  necessary to carry out the adjustment. Assume that all observations have the same standard deviation  $\sigma_{\Delta h_{ij}} = 0.04\text{m}$ . P1 and P5 are fixed points with known elevations of  $H_1 = 107.50\text{m}$  and  $H_5 = 101.00\text{m}$ . Perform least squares adjustment on the leveling network and compute:

- the adjusted elevations of point 2, 3 and 4;
- the observation residuals;
- the adjusted height differences; and
- the a-posteriori variance-covariance factor  $\hat{S}_0$ .

**Table 1**

No.	i	j	$\Delta h_{ij}$
1	P2	P1	1.34
2	P1	P3	-5.00
3	P1	P4	-2.25
4	P2	P3	-3.68
5	P5	P2	5.10
6	P3	P4	2.70
7	P4	P5	-4.13

5.

Given the following direct model for  $y_1$  and  $y_2$  as a function of  $x_1$  and  $x_2$ :

$$y_1 = \sqrt{x_1^2 - x_2^2}$$

$$y_2 = \sin^{-1}\left(\frac{x_2}{x_1}\right)$$

where  $x_1 = 5$  and  $x_2 = 3$  and the covariance matrix of the  $x$ 's:

$$C_x = \begin{bmatrix} 4 & -2 \\ -2 & 3 \end{bmatrix}$$

Compute the covariance matrix  $C_y$  for  $y$ 's.

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**Total Marks:**

100

