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optimal estimation with two measurements of a constant value We desire our estimate \hat{x} of x to be a linear combination of the two measurements z_i for $i = 1, 2$. Thus we take $\hat{x} = k_1 z_1 + k_2 z_2$, and define \tilde{x} to be our estimate error given by $\tilde{x} = \hat{x} - x$.

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as the conditional pdf of x given y meaning that is the probability that x lies in $(x, x+dx)$ when y has a given value. This is the quantity of interest for solving the inverse problem. $P_d(x|x, y) = \frac{P_d(x, y)}{P_d(y)}$ x is the prior pdf of the state x . This means that the quantity $P(x)dx$ is the probability (before the measurement) that x lies in the multidimensional volume $(x, x+dx)$

An Introduction to Optimal Estimation Theory

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