

## Index

branching statements - in computer code, 245

canonical form, 129, 266 acoustic tomography, see tomography, acoustic adaptive estimation, see estimation Gaussian, 39 in finite differences, 326 adjoint, 64 and least-squares, 118 in least-squares, 43 and Riccati equation, 227 linear programming, 167 and sensitivity, 62, 119, 218 linear programming dual, 168 and SVD, 113 time-dependent model, 183 in terminal constraint problem, 218 chain rule, 242, 243 characteristic functions, 41 interpretation, 68 method, 239 chi-square, see probability density Cholesky decomposition, 40, 53 non-linear, 239 of differential operators, 146 column scaling, 56, 67, 105 time-dependent models, 214 columnar flows, 318 adjoint method combinatorial optimization, 176 Kalman filter equivalent, 216 companion matrix, see matrix adjoint model, 218, 272 completing the square (matrix), 29 advection-diffusion equation, see partial differential constraints equations, 340 exact, 118 Aitken-Lagrange, see interpolation control, 193 algorithmic differentiation, see automatic control theory, 214 differentiation deadbeat control, 220 aliasing, see sampling open loop, 218 autocorrelation, 51 terminal constraint problem, 218 automatic differentiation (AD), 189, 241 control vector chain rule, 242 in global ocean state estimation, 345 examples, 250 controllability, 232 reverse mode, 245 convolution theorem, 41 autoregressive process (AR), 183 correlation coefficient, 35 cost function, see objective function average, see mean covariances basis functions, 132 singular forms, 160 kriging, 170 basis, definition, 20 data assimilation, 180  $\beta$ -spiral, 328 meteorological applications, 356 BLUE - best linear unbiassed estimator, 129 meteorological practice, 260 box model, 58, 98, 99, 111, 209, 279, nudging, 261 280 data ranking, 111 and representers, 225 data sets and terminal control, 220 in global ocean state estimation, 345 inversion deadbeat control, 220, 227 degrees-of-freedom, 41 adding properties, 304

4DVAR, see Lagrange multipliers; adjoint method



## 368 Index design matrix, 190 recursive, 140, 148 diag (operator), 23 theorem, 127 difference equation, 183 Gaussian probability density, 32 differentiability multivariable, 37 of model, 235 genetic algorithms, 176 differential geostrophic balance, 282 least-squares, 45 discrete representation, 289 differential equations, 248 geostrophic box model, 290 discretized, 6 geostrophy, 279 gradient, 27 heat equation, 4 Gram-Schmidt process, 22 mass-spring oscillator, 6 direct models, see forward models Green function, 188, 223, 229 Dirichlet problem, see partial differential equations Green functions, 146 dispersion, see statistics adjoint, relationship, 124 doubling algorithm, 266, 268, 274 dual, see adjoint H defintion, 46 estimation and control, 230 hard constraints, 68 filters and adjoints, 229 heat (temperature) transport, 348 Duffing equation, 237 heat equation, see differential equations; partial dye, see tracers differential equations dynamic method, 284 Hessian, 27, 114, 175 discrete representation, 289 idempotent, 92 Eckart-Young-Mirsky theorem, 169, ill-conditioning, 94, 213 ill-posedness, 3, 94, 222, 248 eigenvectors, see matrix, 72, 83 inequality constraints, 164 as POPs, 73 linear programming, 166 right and left, 152, 270 initial condition estimation, 228 Ekman flux, 292 interpolation, 158 Ekman transport, 286 Aitken-Lagrange, 158 empirical orthogonal functions (EOFs), 169 by Gauss-Markov estimation, 158 applications, 333 by Gauss-Markov estimator, 158 relation to singular value decomposition, 169 linear, 158 ensemble filter, 256 inverse, 25 left and right, 105 ensemble methods ensemble generation, 258 Moore-Penrose, 64, 105 ergodic hypothesis, 324 inverse methods, 4, 7, 340 estimation alleged failure in oceanography, 331 adaptive, 237, 273 inverse problems, 8 Gauss-Markov, 125 non-linear, 335 initial conditions, 228 maximum-likelihood, 145 Jacobian, 27, 245 in multivariable Gaussian, 38 mixing prior and posterior values, 136 in probability density, 37 Florida Straits flow, 290 joint frequency function, see multivariable probability Fokker-Planck equation, 260 density forward models, 17, 248 Fourier transform, 41, 71, 271 Kalman filter, 140, 195, 197 and objective mapping approximation, 263 Gauss-Markov estimation backwards in time, 229 and least-squares, 129 computational load, 203 geostrophic box model, 302 ensemble methods, 256 extended, 234 mapping derivatives, 164 gain, 262 higher dimensional, 161 gain in general circulation model, 353 one-dimensional, 158 in global ocean state estimation, 351 mean value, 135 linearized, 234 mean value determination, 133 nudging approximation, 262 oceanographic application, 302 reduced-state methods, 267 of linear algebraic equations, 129 static limit, 203

realistic oceanographic, 313

steady-state approximation, 264



*Index* 369

Kolmogorov equation, 260	decomposition, symmetric, 78
kriging, 170	definition, 20
Kuhn–Tucker–Karush theorem, 165	design, 190
	differential, 28
Lagrange multipliers, 58, 61, 82,	differentiation, 27
123	eigenvectors, 25, 72, 83
4DVAR, 261	Hessian, 27
and time-dependent models, 214	idempotent, 46, 92
global estimates, 342	identities, 27
linear programming, relation to, 168	identity, 23
Laplace equation, see partial differential equations	inverse, 23, 25
Laplace–Poisson equation, see partial differential	left and right, 70
equations	inverse, Moore–Penrose, 64
least-squares, 43, 59	inverse, pseudo, 105
basic objective function, 45	inversion lemma, 28
canonical form, 43	Jordan form, 83
column scaling, 56, 67	left, right inverse, 23
combinatorial methods, 176	multiplication, definition, 23
Lagrange multipliers, 58	nullspace, 74 observation, 190
non-linear, 171	
non-negative, 164	positive-definite, 27
normal equations, 45, 46 quadratic fit, 47	properties, 19 resolution, 70, 110
recursive, 136, 138, 148	resolution, 70, 110 resolution, compact, 71
as Kalman filter, 196,	singular value decomposition, 89
197	state transition, 182
recursive solution, 229	determining, 187
relation to singular value decomposition, 102	symmetric, defined, 23
row scaling, 52	transpose, 20
smoothest solution, 56, 66	matrix inversion lemma, 28
tapered, 55, 82	maximum-likelihood estimation, 145
tapered and weighted	mean, 30
relation to singular value decomposition, 114	from Kalman filter, 204
resolution and variance, 117	Gauss–Markov estimate of, 133
total inversion, 172	sample mean, 17
total least-squares, 171	minimization
trade-off parameter, 54	constrained, 62
uncertainty of solution, 47	minimum variance estimation, see Gauss-Markov
underdetermined, 58	estimation
weighted, 52	model
left and right eigenvectors, see eigenvectors	adjoint, 218
linear algebraic equations	backwards in time, 185,
by Gauss-Markov estimation, 129	212
linear programming, 166	definition(s), 44
canonical form, 167	differentiability, 235
dual form, 168	forward, 17, 248
in oceanography, 326	non-linear
linear simultaneous equations, see simultaneous	and extended Kalman filter, 234
equations	straight-line, 182
log-normal probability density, 259	time-dependent
	canonical form, 183
mass-spring oscillator, see differential equations, 183,	whole-domain form, 187
198, 213, 246	time-dependent fluid, 180
and ensemble filter, 258	validation, invalidation, 18, 49
and Kalman filter, 200, 265	models
coupled oscillators, 265	finite difference, 325
non-linear, 236	oceanic general circulation, 343
matrix	moments
Cholesky decomposition, 40	vector, 39
companion matrix, 184	Monte Carlo methods, 256
completing square 29	Moore–Penrose inverse, see inverse



370

Cambridge University Press 978-1-107-40606-3 - Discrete Inverse and State Estimation Problems: With Geophysical Fluid Applications Carl Wunsch Index More information

## multivariable probability density, 33 one-dimensional, 281 change of variable, 36 two-dimensional, 281 advection-diffusion equation, 164 and RTS smoother, 209 Needler's formula, 285, 336 Neumann problem, 9, 101 diffusion equation, 179 non-Gaussian processes, 258 Dirichlet problem, 8 non-linear least-squares, see least-squares heat equation, 179 non-normal systems, 154, 270 Laplace-Poisson equation, 7 mass-spring oscillator, 183, 1-norm, 169 184 Frobenius, 26 and Kalman filter, 198 matrix, 26 Neumann problem, 9, 101 spectral, 26 P-equation, 338 vector norm, 20, 24 wave equation, 178 particle filter, see ensemble methods normal equations, 45, 82, 119 notation, 46, 195, 217, 289 "PO", 319 nudging, 261 POPs, see principal oscillation patterns nullspace, 74, 88 positive-definite matrix, see matrix numerical weather prediction (NWP), 260 predictable variance, see statistics Nyquist frequency, see sampling principal oscillation pattern (POP), 73, 271 probability density, 29 objective function, 45, 194 degrees-of-freedom, 49 chi-square, 33, 41, 50 $\chi^2$ , 33, 41 for Kalman filter, 197 for smoother, 205 property fluxes objective interpolation, see Gauss-Markov estimation oceanographic, 309 objective mapping, see Gauss-Markov estimation observability, 232, 266 quadratic form, 27 ocean circulation inverse problem, 279, 282 oceanography, 279 random processes and variables, 32, $\beta$ -spiral, 328 50 equations of motion, 282 characteristic function, 41 functions of, 32 Florida Current, 292 geostrophic balance, 282 sums, 32, 40 Gulf Stream, 292 vector, 37, 39 heat (temperature) transport, 348 covariance of, 39 Kalman filter global ocean state estimation, 351 and singular value decomposition, 103 realistic estimation and tapering, 115 by SVD, 90 global, 342 regional, 341 deficiency, 103 realistic inversions, 311 determination, 105 effective, 104 by linear programming, 326 error estimates, 322 Rayleigh distribution, 37 recursive estimation, see Gauss-Markov estimation finite difference models, 325 global scale, 319 recursive least-squares, see least-squares initial skepticism, 318 reduced state regional, 311 state reduction, 267 reference-level, 284 reduced state methods, see Kalman filter reference-level velocity, see oceanography, Ockham's Razor, 77 operations research, 167 reference-level operator adjoints, 146 regularization, 115 optimization representers, 223 combinatorial, 176 in practice, 355 reservoir model, see box model P-equation, 338 residuals parameter estimation, 237 test, 297 partial differential equations, 7, 122, resolution

tapered and weighted, 117

resolution matrix, 70, 110

compact, 71

Index

181

advection-diffusion, 280

estimation with, 340



Index 371

Gaussian, 32
mean, 30
moment matrices, 39
moments, 30
multivariable probability density, 33
predictable variance, 35
regression, 36
sample mean, 138 sample variance, 31, 42
stationary process, 42
unpredictable variance, 35
steady-state filter, see Kalman filter; Wiener filters and
smoothers
straight-line
and Kalman filter, 198
and RTS smoother, 208
SVD, see singular value decomposition (SVD)
tangent linear model, 235
thermal wind equations, see dynamic method
tomography, 95, 190
tomography, acoustic, 11, 118, 354
total inversion, method of, 172
total least-squares, 171
tracer
box model, 218
tracer problem, 58, 220
box models, 14
tracers, 280
box model, 10
in advection–diffusion equation, 209
time-dependent estimation, 341
trade-off parameter, 54
transpose, see matrix
underdetermined systems, 58
uniform distribution, 37
unit solution, 188
11.1.2. 102. 1.1
validation, verification, see model
vec (operator), 9
vector
basis, 20
definition, 20
expansion, eigenvector, 73
expansions, 69 gradient, 27
projection, 21
vibrating string, 16
violating string, 10
$w^*, 287$
wave equation, see partial differential
equations
white noise, 40, 47, 145
whole domain form
model, 187
observations, 190, 191
Wiener filters and smoothers, 214, 263
wind stress
as boundary condition, 343