

Your answers to these questions must be turned in on hardcopy in class (or to my mailbox in the CS main office in Lally 207) by 10:00am on Thursday February 23. Please note that no late papers for these questions will be accepted as I will post solutions immediately after class.

1. Assume the following covariance matrix is for a two dimensional Gaussian distribution.

$$\begin{bmatrix} 7 & -3\sqrt{3} \\ -3\sqrt{3} & 13 \end{bmatrix}$$

What is the angle (from the x axis) to the major axis of the elliptical confidence bounds for this distribution. Assuming $k = 1$ in Equations 5.26 and 5.27, calculate the radii of the major and minor axes of the ellipse.

2. Write out the form of the Jacobian J_H . (See Equation 6 in the assignment handout for examples of Jacobians.) Explain what each term is. (Relate it to the sensor or measurement process, not just "this is the derivative of a with respect to b .") Explain how you would compute/calculate these derivatives. (You do not have to actually calculate these derivatives, as it is a little tedious. (I have already done this for you in the support code.)