

HW3 Solution CES97 (029) Adj. Geospa. Obs.

See solution of problem #3 from homework 2 —

$$W = \begin{bmatrix} 7.11 & & & & \\ & 7.11 & & & \\ & & 64 & & \\ & & & 1 & \\ & & & & 1 \end{bmatrix} \quad \begin{array}{l} \sigma_0 = 0.08 \\ \sigma_0^2 = 0.0064 \\ r = 3 \end{array}$$

$$V = \begin{bmatrix} .0623 \\ -.0489 \\ .0081 \\ -.1280 \\ .0881 \end{bmatrix} \quad \sigma = \begin{bmatrix} .03 \\ .03 \\ .01 \\ .08 \\ .08 \end{bmatrix}$$

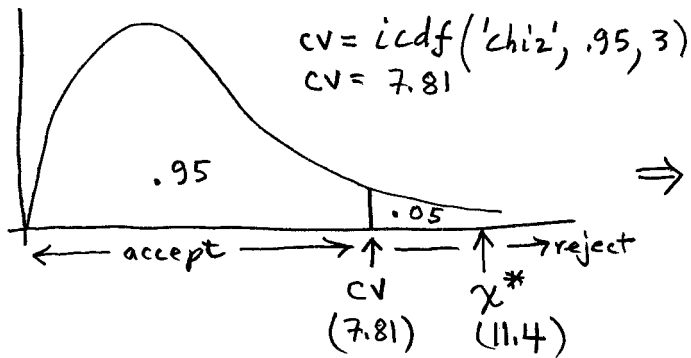
V's are large compared to σ 's
 σ 's determine where corrections go

test statistic for global test

$$\chi^* = \frac{\sqrt{TWV}}{\sigma_0^2} = 11.404$$

One sided test $H_0: \sigma^2 = \sigma_0^2$
 $H_1: \sigma^2 > \sigma_0^2$

@ $\alpha = .05$ level of significance

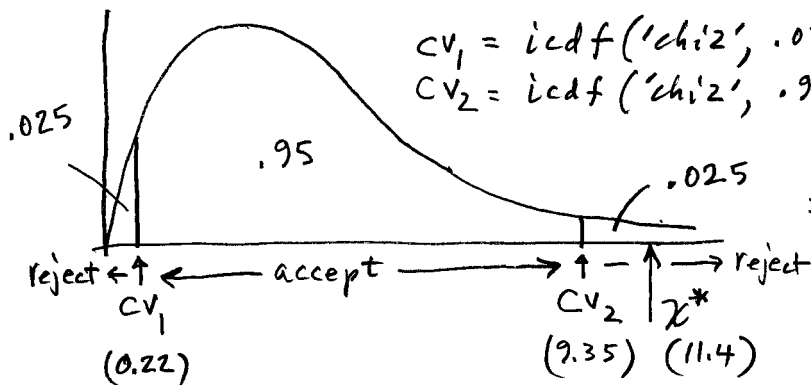


Small σ } = small correction
 large W }

large σ } = large correction
 small W }

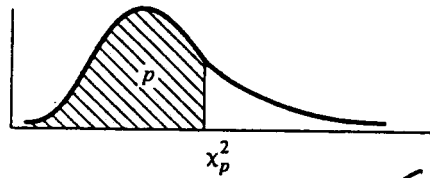
two sided test $H_0: \sigma^2 = \sigma_0^2$
 $H_1: \sigma^2 \neq \sigma_0^2$

@ $\alpha = .05$ level of significance



See following pages for obtaining critical values via table lookup.

Table II. Percentiles of the Chi-Square Distribution



DEGREES OF FREEDOM	$\chi^2_{.995}$	$\chi^2_{.95}$	$\chi^2_{.90}$	$\chi^2_{.85}$	$\chi^2_{.80}$	$\chi^2_{.75}$	$\chi^2_{.70}$
1	.000	.000	.001	.004	.016	.064	.148
2	.010	.020	.051	.103	.211	.446	.713
3	.072	.115	.216	.352	.584	1.00	1.42
4	.207	.297	.484	.711	1.06	1.65	2.20
5	.412	.554	.831	1.15	1.61	2.34	3.00
6	.676	.872	1.24	1.64	2.20	3.07	3.83
7	.989	1.24	1.69	2.17	2.83	3.82	4.67
8	1.34	1.65	2.18	2.73	3.49	4.59	5.53
9	1.73	2.09	2.70	3.33	4.17	5.38	6.39
10	2.16	2.56	3.25	3.94	4.87	6.18	7.27
11	2.60	3.05	3.82	4.57	5.58	6.99	8.15
12	3.07	3.57	4.40	5.23	6.30	7.81	9.03
13	3.57	4.11	5.01	5.89	7.04	8.63	9.93
14	4.07	4.66	5.63	6.57	7.79	9.47	10.8
15	4.60	5.23	6.26	7.26	8.55	10.3	11.7
16	5.14	5.81	6.91	7.96	9.31	11.2	12.6
17	5.70	6.41	7.56	8.67	10.1	12.0	13.5
18	6.26	7.01	8.23	9.39	10.9	12.9	14.4
19	6.83	7.63	8.91	10.1	11.7	13.7	15.4
20	7.43	8.26	9.59	10.9	12.4	14.6	16.3
21	8.03	8.90	10.3	11.6	13.2	15.4	17.2
22	8.64	9.54	11.0	12.3	14.0	16.3	18.1
23	9.26	10.2	11.7	13.1	14.8	17.2	19.0
24	9.89	10.9	12.4	13.8	15.7	18.1	19.9
25	10.5	11.5	13.1	14.6	16.5	18.9	20.9
26	11.2	12.2	13.8	15.4	17.3	19.8	21.8
27	11.8	12.9	14.6	16.2	18.1	20.7	22.7
28	12.5	13.6	15.3	16.9	18.9	21.6	23.6
29	13.1	14.3	16.0	17.7	19.8	22.5	24.6
30	13.8	15.0	16.8	18.5	20.6	23.4	25.5
40	20.7	22.1	24.4	26.5	29.0	32.3	34.9
50	28.0	29.7	32.3	34.8	37.7	41.4	44.3
60	35.5	37.5	40.5	43.2	46.5	50.6	53.8

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.95 .975 CV CV₂

$\chi^2_{.455}$	$\chi^2_{.70}$	$\chi^2_{.90}$	$\chi^2_{.95}$	$\chi^2_{.975}$	$\chi^2_{.99}$	$\chi^2_{.995}$	$\chi^2_{.999}$
.455	1.07	1.64	2.71	3.84	5.02	6.63	7.88
1.39	2.41	3.22	4.61	5.99	7.38	9.21	10.6
2.37	3.66	4.64	6.25	7.81	9.35	11.3	12.8
3.36	4.88	5.99	7.78	9.49	11.1	13.3	14.9
4.35	6.06	7.29	9.24	11.1	12.8	15.1	16.7
5.35	7.23	8.56	10.6	12.6	14.4	16.8	18.5
6.35	8.38	9.80	12.0	14.1	16.0	18.5	20.3
7.34	9.52	11.0	13.4	15.5	17.5	20.1	22.0
8.34	10.7	12.2	14.7	16.9	19.0	21.7	23.6
9.34	11.8	13.4	16.0	18.3	20.5	23.2	25.2
10.3	12.9	14.6	17.3	19.7	21.9	24.7	26.8
11.3	14.0	15.8	18.5	21.0	23.3	26.2	28.3
12.3	15.1	17.0	19.8	22.4	24.7	27.7	29.8
13.3	16.2	18.2	21.1	23.7	26.1	29.1	31.3
14.3	17.3	19.3	22.3	25.0	27.5	30.6	32.8
15.3	18.4	20.5	23.5	26.3	28.8	32.0	34.3
16.3	19.5	21.6	24.8	27.6	30.2	33.4	35.7
17.3	20.6	22.8	26.0	28.9	31.5	34.8	37.2
18.3	21.7	23.9	27.2	30.1	32.9	36.2	38.6
19.3	22.8	25.0	28.4	31.4	34.2	37.6	40.0
20.3	23.9	26.2	29.6	32.7	35.5	38.9	41.4
21.3	24.9	27.3	30.8	33.9	36.8	40.3	42.8
22.3	26.0	28.4	32.0	35.2	38.1	41.6	44.2
23.3	27.1	29.6	33.2	36.4	39.4	43.0	45.6
24.3	28.2	30.7	34.4	37.7	40.6	44.3	46.9
25.3	29.2	31.8	35.6	38.9	41.9	45.6	48.3
26.3	30.3	32.9	36.7	40.1	43.2	47.0	49.6
27.3	31.4	34.0	37.9	41.3	44.5	48.3	51.0
28.3	32.5	35.1	39.1	42.6	45.7	49.6	52.3
29.3	33.5	36.2	40.3	43.8	47.0	50.9	53.7
39.3	44.2	47.3	51.8	55.8	59.3	63.7	66.8
49.3	54.7	58.2	63.2	67.5	71.4	76.2	79.5
59.3	65.2	69.0	74.4	79.1	83.3	88.4	92.0

← r = 3

99% confidence interval for X :

$$Q_{\Delta\Delta} = N^{-1} = (B^T W B)^{-1} = \begin{bmatrix} .0917 & .0141 \\ .0141 & .0170 \end{bmatrix}$$

assume pass

assume fail

$$\Sigma_{\Delta\Delta} = \sigma_0^2 Q_{\Delta\Delta}$$

↑ a priori value, $\sigma_0^2 = .0064$

$$\Sigma_{\Delta\Delta} = \begin{bmatrix} .000587 & .000090 \\ .000090 & .000109 \end{bmatrix}$$

$$\sigma_x = \sqrt{.000587} = .024$$

$$P = 0.99 = 2F(z) - 1, F(z) = \frac{P+1}{2} = .995$$

$$z = \text{icdf}(\text{'norm'}, .995, 0, 1)$$

$$z = 2.58$$

$$\text{interval} : \hat{X} \pm z \cdot \sigma_x$$

$$409.97 \pm 2.576 \cdot 0.024$$

$$\pm .062$$

$$409.91 \longrightarrow 410.03$$

$$\hat{\sigma}_0^2 = \frac{\sqrt{TW}}{r} = .0243$$

↑ compare!

$$\Sigma_{\Delta\Delta} = \hat{\sigma}_0^2 Q_{\Delta\Delta} = \begin{bmatrix} .002230 & .000344 \\ .000344 & .000412 \end{bmatrix}$$

$$\sigma_x = \sqrt{.002230} = .047$$

$$P = 0.99 = 2F(t) - 1, F(t) = \frac{P+1}{2} = .995$$

$$t = \text{icdf}(\text{'t'}, .995, 3)$$

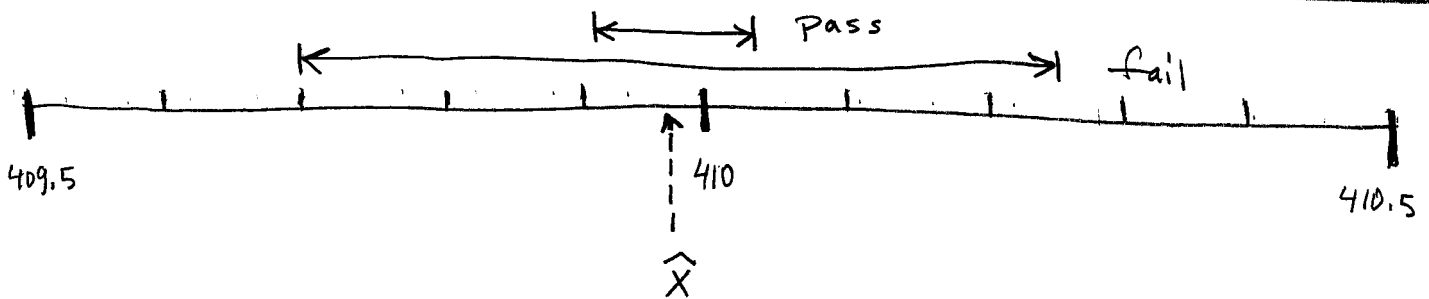
$$t = 5.84$$

$$\text{interval} : \hat{X} \pm t \cdot \sigma_x$$

$$409.97 \pm 5.841 \cdot 0.0472$$

$$\pm .276$$

$$409.70 \longrightarrow 410.25$$

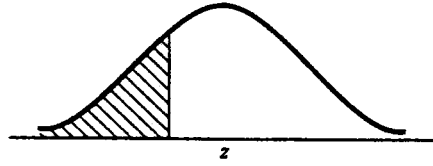


benefit of "good" adjustment = interval is smaller
(stronger statement about position)

see following pages for table lookup for z, t

Table I. Values of the Standard Normal Distribution Function

$$\Phi(z) = \int_{-\infty}^z \frac{1}{\sqrt{2\pi}} e^{-u^2/2} du = P[Z \leq z]$$



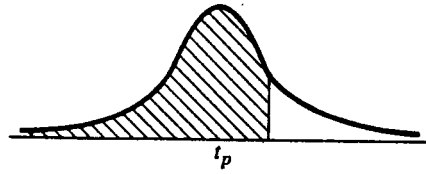
z	0	1	2	3	4	5	6	7	8	9
-3.	.0013	.0010	.0007	.0005	.0003	.0002	.0002	.0001	.0001	.0000
-2.9	.0019	.0018	.0017	.0017	.0016	.0016	.0015	.0015	.0014	.0014
-2.8	.0026	.0025	.0024	.0023	.0023	.0022	.0021	.0021	.0020	.0019
-2.7	.0035	.0034	.0033	.0032	.0031	.0030	.0029	.0028	.0027	.0026
-2.6	.0047	.0045	.0044	.0043	.0041	.0040	.0039	.0038	.0037	.0036
-2.5	.0062	.0060	.0059	.0057	.0055	.0054	.0052	.0051	.0049	.0048
-2.4	.0082	.0080	.0078	.0075	.0073	.0071	.0069	.0068	.0066	.0064
-2.3	.0107	.0104	.0102	.0099	.0096	.0094	.0091	.0089	.0087	.0084
-2.2	.0139	.0136	.0132	.0129	.0126	.0122	.0119	.0116	.0113	.0110
-2.1	.0179	.0174	.0170	.0166	.0162	.0158	.0154	.0150	.0146	.0143
-2.0	.0228	.0222	.0217	.0212	.0207	.0202	.0197	.0192	.0188	.0183
-1.9	.0287	.0281	.0274	.0268	.0262	.0256	.0250	.0244	.0238	.0233
-1.8	.0359	.0352	.0344	.0336	.0329	.0322	.0314	.0307	.0300	.0294
-1.7	.0446	.0436	.0427	.0418	.0409	.0401	.0392	.0384	.0375	.0367
-1.6	.0548	.0537	.0526	.0516	.0505	.0495	.0485	.0475	.0465	.0455
-1.5	.0668	.0655	.0643	.0630	.0618	.0606	.0594	.0582	.0570	.0559
-1.4	.0808	.0793	.0778	.0764	.0749	.0735	.0722	.0708	.0694	.0681
-1.3	.0968	.0951	.0934	.0918	.0901	.0885	.0869	.0853	.0838	.0823
-1.2	.1151	.1131	.1112	.1093	.1075	.1056	.1038	.1020	.1003	.0985
-1.1	.1357	.1335	.1314	.1292	.1271	.1251	.1230	.1210	.1190	.1170
-1.0	.1587	.1562	.1539	.1515	.1492	.1469	.1446	.1423	.1401	.1379
-.9	.1841	.1814	.1788	.1762	.1736	.1711	.1685	.1660	.1635	.1611
-.8	.2119	.2090	.2061	.2033	.2005	.1977	.1949	.1922	.1894	.1867
-.7	.2420	.2389	.2358	.2327	.2297	.2266	.2236	.2206	.2177	.2148
-.6	.2743	.2709	.2676	.2643	.2611	.2578	.2546	.2514	.2483	.2451
-.5	.3085	.3050	.3015	.2981	.2946	.2912	.2877	.2843	.2810	.2776
-.4	.3446	.3409	.3372	.3336	.3300	.3264	.3228	.3192	.3156	.3121
-.3	.3821	.3783	.3745	.3707	.3669	.3632	.3594	.3557	.3520	.3483
-.2	.4207	.4168	.4129	.4090	.4052	.4013	.3974	.3936	.3897	.3859
-.1	.4602	.4562	.4522	.4483	.4443	.4404	.4364	.4325	.4286	.4247
-.0	.5000	.4960	.4920	.4880	.4840	.4801	.4761	.4721	.4681	.4641

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z	0	1	2	3	4	5	6	7	8	9
.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
.7	.7580	.7611	.7642	.7673	.7703	.7734	.7764	.7794	.7823	.7852
.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9278	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9430	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9648	.9656	.9664	.9671	.9678	.9686	.9693	.9700	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9762	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9874	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.	.9987	.9990	.9993	.9995	.9997	.9998	.9998	.9999	.9999	1.0000

z = 2.575

Table III. Percentiles of the t Distribution



DEGREES OF FREEDOM	$t_{.95}$	$t_{.90}$	$t_{.85}$	$t_{.70}$	$t_{.75}$	$t_{.90}$	$t_{.95}$
1	.158	.325	.510	.727	1.00	1.38	1.96
2	.142	.289	.445	.617	.816	1.06	1.39
3	.137	.277	.424	.584	.765	.978	1.25
4	.134	.271	.414	.569	.741	.941	1.19
5	.132	.267	.408	.559	.727	.920	1.16
6	.131	.265	.404	.553	.718	.906	1.13
7	.130	.263	.402	.549	.711	.896	1.12
8	.130	.262	.399	.546	.706	.889	1.11
9	.129	.261	.398	.543	.703	.883	1.10
10	.129	.260	.397	.542	.700	.879	1.09
11	.129	.260	.396	.540	.697	.876	1.09
12	.128	.259	.395	.539	.695	.873	1.08
13	.128	.259	.394	.538	.694	.870	1.08
14	.128	.258	.393	.537	.692	.868	1.08
15	.128	.258	.393	.536	.691	.866	1.07
16	.128	.258	.392	.535	.690	.865	1.07
17	.128	.257	.392	.534	.689	.863	1.07
18	.127	.257	.392	.534	.688	.862	1.07
19	.127	.257	.391	.533	.688	.861	1.07
20	.127	.257	.391	.533	.687	.860	1.06
21	.127	.257	.391	.532	.686	.859	1.06
22	.127	.256	.390	.532	.686	.858	1.06
23	.127	.256	.390	.532	.685	.858	1.06
24	.127	.256	.390	.531	.685	.857	1.06
25	.127	.256	.390	.531	.684	.856	1.06
26	.127	.256	.390	.531	.684	.856	1.06
27	.127	.256	.389	.531	.684	.855	1.06
28	.127	.256	.389	.530	.683	.855	1.06
29	.127	.256	.389	.530	.683	.854	1.05
30	.127	.256	.389	.530	.683	.854	1.05
∞	.126	.253	.385	.524	.674	.842	1.04

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.995 $t = 5.84$

$t_{.90}$	$t_{.95}$	$t_{.975}$	$t_{.99}$	$t_{.995}$	$t_{.9995}$
3.08	6.31	12.7	31.8	63.7	637
1.89	2.92	4.30	6.96	9.92	31.6
1.64	2.35	3.18	4.54	5.84	12.9
1.53	2.13	2.78	3.75	4.60	8.61
1.48	2.01	2.57	3.36	4.03	6.86
1.44	1.94	2.45	3.14	3.71	5.96
1.42	1.90	2.36	3.00	3.50	5.40
1.40	1.86	2.31	2.90	3.36	5.04
1.38	1.83	2.26	2.82	3.25	4.78
1.37	1.81	2.23	2.76	3.17	4.59
1.36	1.80	2.20	2.72	3.11	4.44
1.36	1.78	2.18	2.68	3.06	4.32
1.35	1.77	2.16	2.65	3.01	4.22
1.34	1.76	2.14	2.62	2.98	4.14
1.34	1.75	2.13	2.60	2.95	4.07
1.34	1.75	2.12	2.58	2.92	4.02
1.33	1.74	2.11	2.57	2.90	3.96
1.33	1.73	2.10	2.55	2.88	3.92
1.33	1.73	2.09	2.54	2.86	3.88
1.32	1.72	2.09	2.53	2.84	3.85
1.32	1.72	2.08	2.52	2.83	3.82
1.32	1.72	2.07	2.51	2.82	3.79
1.32	1.71	2.07	2.50	2.81	3.77
1.32	1.71	2.06	2.49	2.80	3.74
1.32	1.71	2.06	2.48	2.79	3.72
1.32	1.71	2.06	2.48	2.78	3.71
1.31	1.70	2.05	2.47	2.77	3.69
1.31	1.70	2.05	2.47	2.76	3.67
1.31	1.70	2.04	2.46	2.76	3.66
1.31	1.70	2.04	2.46	2.75	3.65
1.28	1.64	1.96	2.33	2.58	3.29

← $v = 3$

dist5ep.1st

dist5ep

B =
0.42589 0.90477
0.99905 -0.043544
0.19971 -0.97986
-0.94523 -0.3264
-0.77559 0.63124

f =
-2.4229
-0.4799
2.3474
1.1803
-1.0864

W =
7.1111 0 0 0 0
0 7.1111 0 0 0
0 0 64 0 0
0 0 0 1 0
0 0 0 0 1

iter =

1

del =

-0.53606
-2.4965

iter =

2

del =

0.0069202
-0.00071653

iter =

3

del =

-1.8437e-006
-3.7711e-007

iter =

4

del =

5.0073e-010
7.4537e-011

ans =

409.97 459.9

v =

0.062305
-0.04888
0.0081451
-0.12798
0.088116

dhat =

353.51
285.2
270.56
343.05
298.37

test =

11.404

r =

3

cv =

7.8147

one sided test fails

cv1 =

0.2158

cv2 =

dist5ep.1st

```
          9.3484
two sided test fails
assume pass
Qdd =
    0.091656    0.014143
    0.014143    0.016953
SIGMA (pass)
S =
    0.0005866  9.0517e-005
    9.0517e-005  0.0001085
x0 =
    409.97
half interval
z =
    2.5758
sx =
    0.02422
hf =
    0.062386
interval bounds
ans =
    409.91
ans =
    410.03
assume fail
ref_var_hat =
    0.024328
ref_std_dev_hat =
    0.15598
SIGMA (fail)
S =
    0.0022298  0.00034408
    0.00034408  0.00041245
x0 =
    409.97
half interval
tt =
    5.8409
sx =
    0.047221
hf =
    0.27582
interval bounds
ans =
    409.7
ans =
    410.25
diary off
```

```
% dist5ep.m 20-oct-08
% 5 range 2D resection problem with error propagation
% (post adjustment statistics)
% initial approx (see graphics for approx)
x0=410.5;
y0=462.4;
n=5;
n0=2;
r=n-n0;
c=n;
u=n0;
B=zeros(c,u);
f=zeros(c,1);
sig0=0.08;
sig=[0.03;0.03;0.01;0.08;0.08];
w=zeros(n,1);
for i=1:n
    w(i)=sig0^2/sig(i)^2;
end
W=diag(w);
X=[560;695;465;85;180];
Y=[780;450;195;350;650];
d=[353.45;285.25;270.55;343.18;298.28];
keep_going=1;
iter=1;
while (keep_going == 1)
    for i=1:n
        D=sqrt((x0-X(i))^2 + (y0-Y(i))^2);
        B(i,1)=-(x0-X(i))/D;
        B(i,2)=-(y0-Y(i))/D;
        Fi=d(i)-D;
        f(i)=-Fi;
    end
    N=B'*W*B;
    t=B'*W*f;
    if(iter==1)
        B
        f
        W
    end;
    iter
    del=inv(B'*W*B)*B'*W*f
    if (all(abs(del)<1.0e-06) | (iter > 10))
        keep_going=0;
    end
    x0=x0 + del(1);
    y0=y0 + del(2);
    iter=iter+1;
end

[x0 y0]
v=f-B*del
```

```
dhat=d + v

% make one sided global test

alpha=0.05;
test=v'*W*v/(sig0^2);
cv=icdf('chi2',1-alpha,r);
test
r
cv
if(test < cv)
    disp('one sided test passes');
else
    disp('one sided test fails');
end

% make two-sided test

cv1=icdf('chi2',alpha/2,r);
cv2=icdf('chi2',1-alpha/2,r);
cv1
cv2
if((test > cv1) & (test < cv2))
    disp('two sided test passes');
else
    disp('two sided test fails');
end

% assume pass for 99% confidence interval

disp('assume pass');
Qdd=inv(N);
Qdd
disp('SIGMA (pass)');
S=sig0^2 * Qdd
sx=sqrt(S(1,1));
% P = 2*F(z) - 1
% F(z) = (P+1)/2
z=icdf('norm',0.995,0,1);
% X-hat +/- z*sigx

x0

disp('half interval')
z
sx
hf=z*sx
disp('interval bounds');
x0-hf
x0+hf

% assume fail for 99% confidence interval
```

```
disp('assume fail');
ref_var_hat=v'*W*v/r
ref_std_dev_hat=sqrt(ref_var_hat)
Qdd=inv(N);
disp('SIGMA (fail)');
S=ref_var_hat * Qdd
sx=sqrt(S(1,1));
% P = 2*F(t) - 1
% F(t) = (P+1)/2
tt=icdf('t',0.995,r);
% X-hat +/- t*sigx
```

```
x0
```

```
disp('half interval')
tt
sx
hf=tt*sx
disp('interval bounds');
x0-hf
x0+hf
```