

# Contents

<b>Preface</b>	<b>ix</b>
<b>I Fundamental Machinery</b>	<b>1</b>
<b>1 Introduction</b>	<b>1</b>
1.1 Differential Equations . . . . .	2
1.2 Partial Differential Equations . . . . .	5
1.3 More Examples . . . . .	8
1.4 Importance of the Forward Model . . . . .	15
<b>2 Basic Machinery</b>	<b>19</b>
2.1 Background . . . . .	19
2.2 Matrix and Vector Algebra . . . . .	19
2.2.1 Matrix Multiplication and Identities . . . . .	23
2.2.2 Linear Simultaneous Equations . . . . .	24
2.2.3 Matrix Norms . . . . .	26
2.2.4 Identities. Differentiation. . . . .	27
2.3 Simple Statistics. Regression . . . . .	29
2.3.1 Probability Densities, Moments. . . . .	29
2.3.2 Sample Estimates. Bias. . . . .	31
2.3.3 Multivariable Probability Densities. Correlation . . . . .	32
2.3.4 Functions and Sums of Random Variables . . . . .	39
2.4 Least-Squares . . . . .	42
2.4.1 Basic Formulation . . . . .	43
2.4.2 Weighted and Tapered Least-Squares . . . . .	51
2.4.3 Underdetermined Systems and Lagrange Multipliers . . . . .	58
2.4.4 Interpretation of Discrete Adjoints . . . . .	68

2.5	The Singular Vector Expansion . . . . .	69
2.5.1	Simple Vector Expansions . . . . .	70
2.5.2	Square-Symmetric Problem. Eigenvalues/Eigenvectors . . . . .	72
2.5.3	Arbitrary Systems . . . . .	84
2.5.4	The Singular Value Decomposition . . . . .	90
2.5.5	Some Simple Examples. Algebraic Equations. . . . .	93
2.5.6	Simple Examples. Differential and Partial Differential Equations . . . . .	101
2.5.7	Relation of Least-Squares to the SVD . . . . .	105
2.5.8	Pseudo-Inverses . . . . .	107
2.5.9	Row and Column Scaling . . . . .	107
2.5.10	Solution and Observation Resolution. Data Ranking . . . . .	113
2.5.11	Relation to Tapered and Weighted Least-Squares . . . . .	115
2.5.12	Resolution and Variance of Tapered Solutions . . . . .	118
2.6	Combined Least-Squares and Adjoint . . . . .	119
2.6.1	Exact Constraints . . . . .	119
2.6.2	Relation to Green Functions <sup>1</sup> . . . . .	125
2.7	Minimum Variance Estimation & Simultaneous Equations . . . . .	126
2.7.1	The Fundamental Result . . . . .	127
2.7.2	Linear Algebraic Equations . . . . .	130
2.7.3	Testing After the Fact . . . . .	132
2.7.4	Use of Basis Functions . . . . .	134
2.7.5	Determining a Mean Value . . . . .	135
2.8	Improving Recursively . . . . .	138
2.9	A Recapitulation . . . . .	144
2.10	Appendix 1. Maximum Likelihood . . . . .	147
2.11	Appendix 2. Differential Operators and Green Functions . . . . .	148
2.12	Appendix 3 Recursive Least-Squares and Gauss-Markov Solutions . . . . .	149
2.13	Exercises . . . . .	151
<b>3</b>	<b>Extensions of Methods</b>	<b>161</b>
3.1	The General Eigenvector/Eigenvalue Problem . . . . .	161
3.2	Sampling . . . . .	163
3.2.1	One-Dimensional Interpolation . . . . .	167
3.2.2	Higher Dimensional Mapping . . . . .	171
3.2.3	Mapping Derivatives . . . . .	174

3.3	Inequality Constraints; Nonnegative Least Squares . . . . .	174
3.4	Linear Programming . . . . .	176
3.5	Empirical Orthogonal Functions . . . . .	179
3.6	Kriging and Other Variants of Gauss-Markov Estimation . . . . .	180
3.7	Nonlinear Problems . . . . .	181
3.7.1	Total Least Squares . . . . .	181
3.7.2	Method of Total Inversion . . . . .	182
3.7.3	Variant Nonlinear Methods, Including Combinatorial Ones . . . . .	186
<b>4</b>	<b>The Time-Dependent Inverse Problem: State Estimation</b>	<b>189</b>
4.1	Background . . . . .	189
4.2	Basic Ideas and Notation . . . . .	191
4.2.1	Models . . . . .	191
4.2.2	How to Find the Matrix $\mathbf{A}(t)$ . . . . .	199
4.2.3	Observations and Data . . . . .	201
4.3	Estimation . . . . .	203
4.3.1	Model and Data Consistency . . . . .	203
4.3.2	The Kalman Filter . . . . .	207
4.3.3	The Smoothing Problem . . . . .	218
4.3.4	Other Smoothers . . . . .	229
4.4	Control and Estimation Problems . . . . .	229
4.4.1	Lagrange Multipliers and Adjoints . . . . .	229
4.4.2	Terminal Constraint Problem: Open Loop Control . . . . .	233
4.4.3	Representers and Boundary Green Functions . . . . .	239
4.4.4	The Control Riccati Equation . . . . .	243
4.4.5	The Initialization Problem . . . . .	244
4.5	Duality and Simplification: The Steady-State Filter and Adjoint . . . . .	245
4.6	Controllability and Observability . . . . .	248
4.7	Nonlinear Models . . . . .	250
4.7.1	The Linearized and Extended Kalman Filter . . . . .	251
4.7.2	Parameter Estimation and Adaptive Estimation . . . . .	253
4.7.3	Nonlinear Adjoint Equations; Searching for Solutions . . . . .	254
4.7.4	Automatic Differentiation, Linearization, and Sensitivity . . . . .	256
4.7.5	Approximate Methods . . . . .	261
4.8	Forward Models . . . . .	262

4.9	A Summary . . . . .	264
<b>5</b>	<b>Time-Dependent Methods—2</b>	<b>273</b>
5.1	Monte Carlo/Ensemble Methods . . . . .	273
5.1.1	Ensemble Methods and Particle Filters . . . . .	273
5.2	Numerical Engineering: The Search for Practicality . . . . .	277
5.2.1	Meteorological Assimilation . . . . .	277
5.2.2	Nudging and Objective Mapping . . . . .	278
5.3	Approximate Filter/Smoothing Methods . . . . .	281
5.4	Reduced State Methods . . . . .	285
5.5	Uncertainty in Lagrange Multiplier Method . . . . .	287
5.6	Non-normal Systems . . . . .	287
5.6.1	POPs and Optimal Modes . . . . .	289
5.7	Adaptive Problems . . . . .	290
<b>II</b>	<b>Applications</b>	<b>293</b>
<b>6</b>	<b>Applications to Steady Problems</b>	<b>295</b>
6.1	Steady-State Tracer Distributions . . . . .	296
6.2	The Steady Ocean Circulation Inverse Problem . . . . .	299
6.2.1	Equations of Motion . . . . .	299
6.2.2	Geostrophy . . . . .	299
6.2.3	Integral Version . . . . .	304
6.2.4	Discrete Version . . . . .	304
6.2.5	A Specific Example . . . . .	306
6.2.6	Solution by SVD . . . . .	311
6.2.7	Solution by Gauss-Markov Estimate . . . . .	322
6.2.8	Adding Further Properties . . . . .	322
6.3	Property Fluxes . . . . .	329
6.4	Application to Real Oceanographic Problems . . . . .	331
6.4.1	Regional Applications . . . . .	331
6.4.2	The Columnar Result . . . . .	339
6.4.3	Global-Scale Applications . . . . .	340
6.4.4	Error Estimates . . . . .	342
6.4.5	Finite-Difference Models . . . . .	346

**CONTENTS**

6.5	Linear Programming Solutions . . . . .	347
6.6	The $\beta$ -Spiral and Variant Methods . . . . .	349
6.6.1	The $\beta$ -Spiral . . . . .	349
6.7	Alleged Failure of Inverse Methods . . . . .	354
6.8	Applications of EOFs (Singular Vectors) . . . . .	354
6.9	Non-linear Problems . . . . .	356
<b>7</b>	<b>Applications to Time-Dependent Fluid Problems</b>	<b>361</b>
7.1	Time Dependent Tracers . . . . .	362
7.2	Global Ocean States by Lagrange Multiplier Methods . . . . .	362
7.3	Global Ocean States by Sequential Methods . . . . .	370
7.4	Tomographic Applications . . . . .	372
7.5	Appendix . . . . .	373