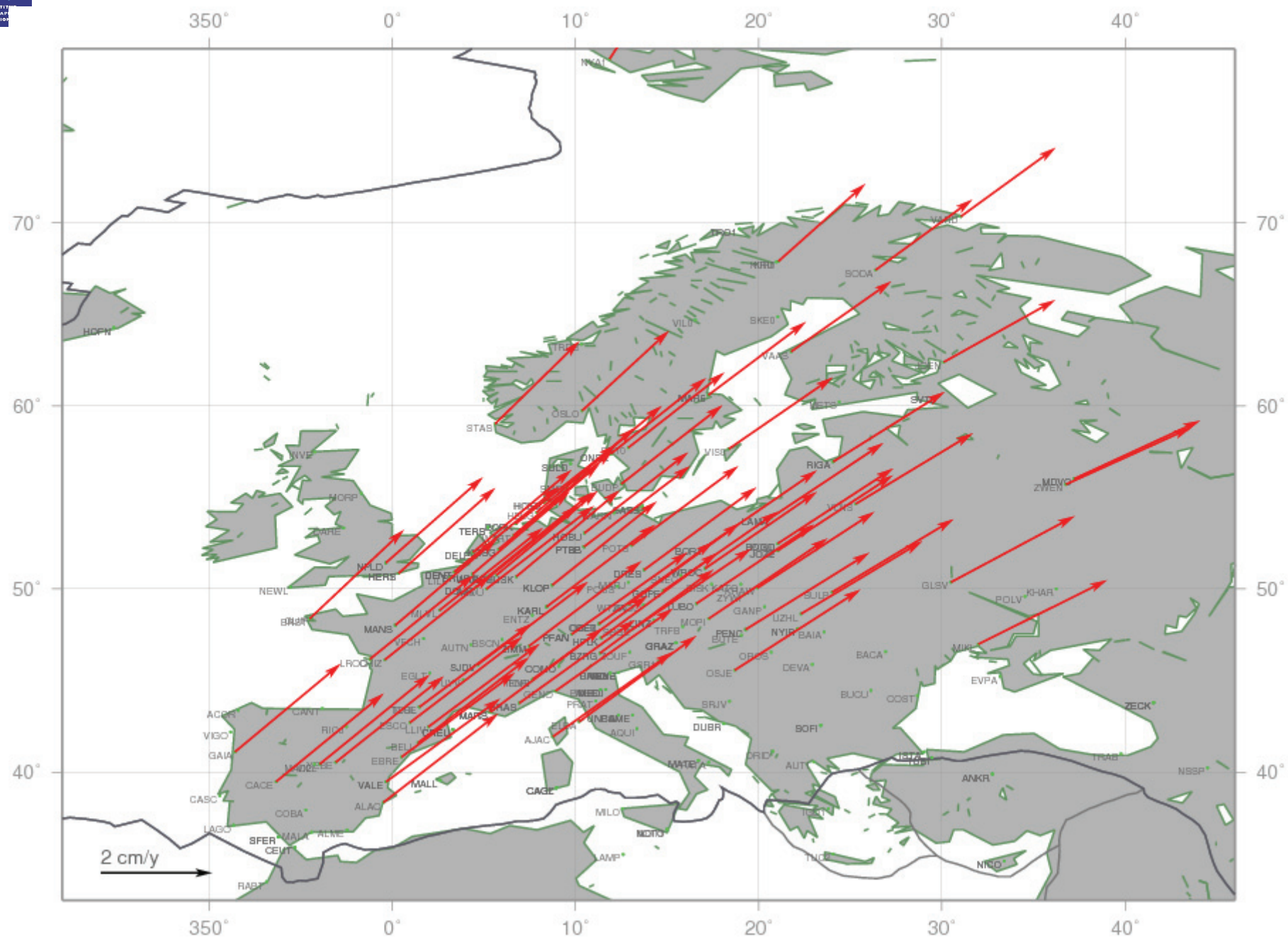


Dense European Velocity Field: an Update :

**Interpolation of the EPN Velocity field using Least
Squares Collocation Method**

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- 2.5 years of observation
 - velocity formal error less than 3 mm/yr
-

Least-squares collocation method

The best (unbiased minimum variance) linear estimate of the signal vector $W(Q)$ in terms of the “measurement” vector $V(P)$ is given by [Moritz, 1989] :

$$\hat{W}_Q = A_Q C_{\omega_Q \omega_P}^t A_P [A_P C_{\omega_P \omega_P}^t A_P + C_{\eta_P \eta_P}]^{-1} V_P$$

The covariance matrix of the interpolated velocity field is :

$$C_{\epsilon\epsilon} = A_Q C_{\omega_Q \omega_Q} A_Q^T - A_Q C_{\omega_Q \omega_P} A_P^T [A_P C_{\omega_P \omega_P} A_P^T + C_{\eta_P \eta_P}]^{-1} A_P C_{\omega_P \omega_Q} A_Q^T$$

