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The mathematical concepts and related algorithms are fully presented, especially for those facing this theme for the first time. The first chapter gives a wide overview of the data assimilation steps starting from Gauss' first methods to the most recent as those developed under the Monte Carlo methods.

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The first approach to the data assimilation methods started with the applications of the Newtonian equations to the motion of the planets made by Laplace and Gauss. However, only with the introduction of a probabilistic view, the dynamical equations were able to make a real forecast. The first numerical weather prediction (NWP) models, based on

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The mathematical concepts and related algorithms are fully presented, especially for those facing this theme for the first time. The first chapter gives a wide overview of the data assimilation steps starting from Gauss' first methods to the most recent as those developed under the Monte Carlo methods.

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