

Solving least squares problems

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Deskripsi Lengkap: <https://lib.ui.ac.id/detail?id=20443248&lokasi=lokal>

Abstrak

The material covered includes Householder and Givens orthogonal transformations, the QR and SVD decompositions, equality constraints, solutions in nonnegative variables, banded problems, and updating methods for sequential estimation. Both the theory and practical algorithms are included. The easily understood explanations and the appendix providing a review of basic linear algebra make the book accessible for the non-specialist.