

The total least squares problem: computational aspects and analysis

Huffel, Sabine van, author

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Abstrak

This is the first book devoted entirely to total least squares. The authors give a unified presentation of the TLS problem. A description of its basic principles are given, the various algebraic, statistical and sensitivity properties of the problem are discussed, and generalizations are presented. Applications are surveyed to facilitate uses in an even wider range of applications. Whenever possible, comparison is made with the well-known least squares methods.

A basic knowledge of numerical linear algebra, matrix computations, and some notion of elementary statistics is required of the reader; however, some background material is included to make the book reasonably self-contained.