

Few problems in linear algebra:

- Solving linear systems: Find $x \in \mathbb{R}^n$ s.t. $Ax = b$
 where A $m \times n$ matrix } all given
 $b \in \mathbb{R}^m$, $m, n \in \mathbb{N}$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{m1} & \dots & \dots & a_{mn} \end{bmatrix}, \quad b = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

Remark: The linear system does not always have a solution, more likely so if $m > n$ (more equations than unknowns).

Applied Algebra And Statistics

Ying-Ying Zheng



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