

One distinguishes:

$$(linear) \quad A \vec{x} = \vec{b}, \quad A \in \mathbb{R}^{m \times n}, \quad \vec{b} \in \mathbb{R}^m$$

$$(nonlinear) \quad \vec{f}(\vec{x}) = \vec{b}, \quad \vec{f}: D \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$$

$$\vec{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \text{ vector of unknown parameters}$$

However, these equations do in general not admit a solution in the common sense. Instead one looks for so-called least-squares solutions

$$(linear) \quad \min_{\vec{x} \in D} \|A\vec{x} - \vec{b}\|_2 = \|\vec{v}\|_2$$

$$(nonlinear) \quad \min_{\vec{x} \in D} \|\vec{f}(\vec{x}) - \vec{b}\|_2 = \|\vec{v}\|_2$$

where $D \dots$ admissible parameter domain

$$\|\cdot\|_2 \dots \text{Euclidean norm} \quad \|\vec{x}\|_2 = \sqrt{x_1^2 + \dots + x_n^2}$$

$$\|\vec{v}\|_2 \dots \text{residual} \quad = \sqrt{\vec{x}^T \vec{x}} \quad \text{transpose}$$

So one minimizes the deviation

no slides