

One distinguishes:

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

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

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

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

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

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

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