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Michel Rigo

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and Matrix Inversion Erwin Schmid,1973 The Cholesky square root algorithm used in the solution of linear equations with a positive definite matrix of coefficients is developed by elementary matrix algebra independent of the Gaussian elimination from which it was originally derived The Cholesky factorization leads to a simple inversion procedure for the given matrix A simple transformation makes the inversion applicable to nonsymmetric matrices The least squares hypothesis is shown to be the simplest and most general unique solution of a system of linear equations with a nonsquare matrix of coefficients The method of proof is extended to develop the Gaussian elimination algorithm in a readily comprehensible procedure

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