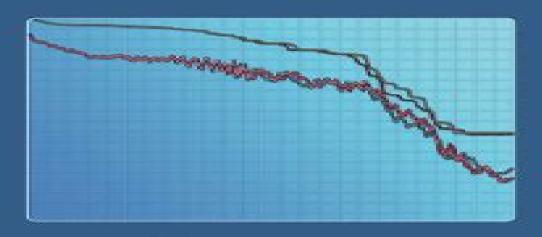
Numerical Methods for Least Squares Problems

Second Edition



Åke Björck



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Numerical Methods for Least Squares Problems Ake Bjorck, 1996-12-01 The method of least squares the principal tool for reducing the influence of errors when fitting models to given observations **Numerical Methods for Least Squares Problems, Second Edition** Åke Björck, 2024-07-05 The method of least squares discovered by Gauss in 1795 is a principal tool for reducing the influence of errors when fitting a mathematical model to given observations Applications arise in many areas of science and engineering The increased use of automatic data capturing frequently leads to large scale least squares problems Such problems can be solved by using recent developments in preconditioned iterative methods and in sparse QR factorization The first edition of Numerical Methods for Least Squares Problems was the leading reference on the topic for many years The updated second edition stands out compared to other books on this subject because it provides an in depth and up to date treatment of direct and iterative methods for solving different types of least squares problems and for computing the singular value decomposition It also is unique because it covers generalized constrained and nonlinear least squares problems as well as partial least squares and regularization methods for discrete ill posed problems. The bibliography of over 1 100 historical and recent references provides a comprehensive survey of past and present research in the field This book will be of interest to graduate students and researchers in applied mathematics and to researchers working with numerical linear algebra applications **Solving Least Squares Problems** Charles L. Lawson, Richard J. Numerical Methods for Least Squares Problems Ake Bjorck, 1996-01-01 The method of least Hanson, 1995-12-01 squares was discovered by Gauss in 1795 It has since become the principal tool to reduce the influence of errors when fitting models to given observations Today applications of least squares arise in a great number of scientific areas such as statistics geodetics signal processing and control In the last 20 years there has been a great increase in the capacity for automatic data capturing and computing Least squares problems of large size are now routinely solved Tremendous progress has been made in numerical methods for least squares problems in particular for generalized and modified least squares problems and direct and iterative methods for sparse problems Until now there has not been a monograph that covers the full spectrum of relevant problems and methods in least squares This volume gives an in depth treatment of topics such as methods for sparse least squares problems iterative methods modified least squares weighted problems and constrained and regularized problems The more than 800 references provide a comprehensive survey of the available literature on the subject

Numerical Methods for Solving Linear Least Squares Problems Gene Howard Golub, Peter Businger, 1964

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