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The solution is
therefore $\min_x \|Ax - b\|_2$
 $= \min_x \sqrt{(Ax - b)^T (Ax - b)}$
 $= \min_x \sqrt{\sum_{i=1}^p (x_i^2 - 2x_i b_i + b_i^2)}$

Note that the
original problem
can be written
as the least
squares problem

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process by which
a desired
solution
(max/min) of the
problem can be
found while
satisfying all
its constraint
or bounded
conditions.

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problem could be linear or non-linear. Non

-linear

optimization is accomplished by numerical 'Search Methods'.

Search methods are used

iteratively before a solution is

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The solution is
therefore x

$$= (A^T A)^{-1} A^T b$$

$$= \sum_{i=1}^n x_i$$

Note that the
original problem
can be written
as the least
squares problem
minimize $\|Ax - b\|$
where $b = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$

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