

### How should we find patterns in the data?

Assume data from a triangle stored in a row of matrix  $M$  and that  $M$  is extended with a dummy column of ones. Then we are looking for the ‘simplest’ solutions to

$$Mx = 0.$$

Simplest translates as the sparse non-zero solutions, i.e.

$$\min \|x\|_1, \quad Mx = 0, \quad \|x\|_2 = 1.$$

To remove the second constraint and find all relations, we can loop over the coefficients of  $x$  setting each to one. For example with  $x_1 = 1$  and writing  $M = (c | A)$ .

$$\min \|x\|_1, \quad Ax + c = 0$$