# Notes on Sparse Nonnegative Solution of Underdetermined Linear Equations by Linear Programming

compiled by D. Gueorguiev, April 28, 2024

## Introduction

Let us consider an underdetermined system of linear equations with known matrix and known .

We seek the sparsest nonnegative solution, i.e. the nonnegative with fewest nonzeros satisfying . In general this problem is NP-hard. However, for many matrices A there is a threshold phenomenon: if the sparsest solution is sufficiently sparse, it can be found by linear programming.

In classical convex polytope theory, a polytope is called -*neighborly* if every set of vertices of span a face of . Let denote the j-th

## References

[Sparse Nonnegative Solution of Underdetermined Linear Equations by Linear Programming, David L. Donoho and Jared Tanner, 2005](https://github.com/dimitarpg13/optimization_classification_regression/blob/main/literature/articles/periodograms_and_superresolution/SparseNonnegativeSolutionsOfUnderdeterminedLinearEquationsDonoho.pdf)