

$$A X = B$$

A is 5×3 may not have solution

Ax is 5×1

B is 5×1

$$\begin{bmatrix} Ax_1 \\ Ax_2 \\ Ax_3 \\ Ax_4 \\ Ax_5 \end{bmatrix}$$

$$[Ax]^T [Ax] = 1 \times 1 = Ax_1^2 + Ax_2^2 + \dots$$

$$A_{34} B_{12}^T$$

$$\begin{pmatrix} B_{24}^T & A_{43}^T \end{pmatrix}^T$$

$$e = (Ax - B)^T (Ax - B) = (Ax)^T Ax - (Ax)^T B - (B^T Ax) + B^T B$$

$$= (x^T A^T)^T Ax - (x^T A^T)^T B - ((Ax)^T B)^T + B^T B$$

$$= (x^T A^T)^T Ax - 2(Ax)^T B + B^T B$$

$$\frac{\partial e}{\partial x} = (A)^T (Ax - B) + (Ax - B)^T (A)$$

$$= (A^T Ax - A^T B) + (A^T (Ax - B))^T$$

$\begin{matrix} 3 \times 5 & 5 \times 1 & 3 \times 5 & 5 \times 1 \\ & 3 \times 1 & & \end{matrix}$
 $\begin{matrix} 3 \times 1 \\ 1 \times 3 \end{matrix}$

$$(5 \times 1)^T (5 \times 1) = 1 \times 1$$

$$3 \times 5, 5 \times 1 = 3 \times 1$$

$$((x^T A^T) - B^T)(Ax - B)$$

$$x^T A^T Ax - x^T A^T B - B^T Ax + B^T B$$

$$\frac{\partial e}{\partial x} =$$

2