Additional Lecture and Reading Notes

Lecture 2i

(From the conclusion of the lecture)

So, we see from our example that the question of finding an "approximate" solution to the system $A\vec{x} = \vec{b}$ is the question of finding the vector \vec{x} that minimizes $||\vec{b} - A\vec{x}||^2$.

Note that the textbook says to minimize $||A\vec{x} - \vec{b}||^2$. These are, of course, the same value, but I choose to rewrite it to emphasize the similarity with our previous work.