

7.3 Least Squares Approximation

The Best Approximation Theorem

If W is a subspace of a normed linear space V and if $\bar{v}$ is a vector in V , then the *best approximation to $\bar{v}$ in W* is the vector $\bar{w}_0$ in W such that

$$\|\bar{v} - \bar{w}_0\| < \|\bar{v} - \bar{w}\|$$

Theorem 1 (Best Approximation Theorem)

If W is a finite-dimensional subspace of an inner product space V and if $\bar{v}$ is a vector in V , then $\text{proj}_W(\bar{v})$ is the best approximation to $\bar{v}$ in W .

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**Jean-Baptiste Hiriart-Urruty, Claude
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Multivariate Approximation Theory E. W. Cheney, 1986-01-01 The approximation of functions of several variables continues to be a difficult problem in scientific computing because many of the algorithms required for such problems have yet to be written This monograph is written for a broad audience of computational mathematicians and statisticians concerned with the development of algorithms or the derivation of approximations from linear projections of which the interpolating operators are an important example As an aid to both researchers and students a bibliography of more than 200 titles is included

Convex Analysis and Minimization Algorithms I Jean-Baptiste Hiriart-Urruty, Claude Lemarechal, 2013-03-09 Convex Analysis may be considered as a refinement of standard calculus with equalities and approximations replaced by inequalities As such it can easily be integrated into a graduate study curriculum Minimization algorithms more specifically those adapted to non differentiable functions provide an immediate application of convex analysis to various fields related to optimization and operations research These two topics making up the title of the book reflect the two origins of the authors who belong respectively to the academic world and to that of applications Part I can be used as an introductory textbook as a basis for courses or for self study Part II continues this at a higher technical level and is addressed more to specialists collecting results that so far have not appeared in books

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Nonlinear Functional Analysis and its Applications E. Zeidler, 2013-12-11 As long as a branch of knowledge offers an abundance of problems it is full of vitality David Hilbert Over the last 15 years I have given lectures on a variety of problems in nonlinear functional analysis and its applications In doing this I have recommended to my students a number of excellent monographs devoted to specialized topics but there was no complete survey type exposition of nonlinear functional analysis making available a quick survey to the wide range of readers including mathematicians natural scientists and engineers who have only an elementary knowledge of linear functional analysis I have tried to close this gap with my five part lecture notes the first three parts of which have been published in the Teubner Texte series by Teubner Verlag Leipzig 1976 1977 and 1978 The present English edition was translated from a completely rewritten manuscript which is significantly longer than the original version in the Teubner Texte series The material is organized in the following way Part I Fixed Point Theorems Part II Monotone Operators Part III Variational Methods and Optimization Parts IV-V Applications to Mathematical Physics The exposition is guided by the following considerations a What are the supporting basic ideas and what intrinsic interrelations exist between them 3 In what relation do the basic ideas stand to the known propositions of classical analysis and linear functional analysis y What typical applications are there VII Preface viii Special emphasis is placed on motivation

Calculus Without Derivatives Jean-Paul Penot, 2012-11-09 Calculus Without Derivatives expounds the foundations and recent advances in nonsmooth analysis a powerful compound of mathematical tools that obviates the usual smoothness assumptions This textbook also provides significant tools and methods towards applications in particular optimization problems Whereas most books on this subject focus on a particular theory this text takes a general approach including all main theories In order to be self contained the book includes three chapters of preliminary material each of which can be used as an independent course if needed The first chapter deals with metric properties variational principles decrease principles methods of error bounds calmness and metric regularity The second one presents the classical tools of differential calculus and includes a section about the calculus of variations The third contains a clear exposition of convex analysis

Approximation Theory in Tensor Product Spaces William A. Light, Elliot W. Cheney, 2006-11-14

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