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$\begingroup$ Very good question: I get the fact that this is not a pure "math" question but given the audience, posting the question here is a good way to potentially get an answer. Thanks a lot to Prof Boyd and Prof Vandenberghe to make their high quality book free online. However for the ones (like me) who (try to) learn the subject by themselves and not have time/money to go to Stanford ...

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(From Applied Linear Algebra, by James W. Demmel.) Let A, B and C be matrices with dimensions such that the product ATCBT is defined. Let x be the set of matrices X minimizing $||AXB - C||F$, and let X, be the unique member of x with minimum $||X||F$. Show that X, = ACBt. Hint: Use the SVDs of A and B.

This textbook develops the essential tools of linear algebra, with the goal of imparting technique alongside contextual understanding. Applications go hand-in-hand with theory, each reinforcing and explaining the other. This approach encourages students to develop not only the technical proficiency needed to go on to further study, but an appreciation for when, why, and how the tools of linear algebra can be used across modern applied mathematics. Providing an extensive treatment of essential topics such as Gaussian elimination, inner products and norms, and eigenvalues and singular values, this text can be used for an in-depth first course, or an application-driven second course in linear algebra. In this second edition, applications have been updated and expanded to include numerical methods, dynamical systems, data analysis, and signal processing, while the pedagogical flow of the core material has been improved. Throughout, the text emphasizes the conceptual connections between each application and the underlying linear algebraic techniques, thereby enabling students not only to learn how to apply the mathematical tools in routine contexts, but also to understand what is required to adapt to unusual or emerging problems. No previous knowledge of linear algebra is needed to approach this text, with single-variable calculus as the only formal prerequisite. However, the reader will need

to draw upon some mathematical maturity to engage in the increasing abstraction inherent to the subject. Once equipped with the main tools and concepts from this book, students will be prepared for further study in differential equations, numerical analysis, data science and statistics, and a broad range of applications. The first author's text, Introduction to Partial Differential Equations, is an ideal companion volume, forming a natural extension of the linear mathematical methods developed here.

A groundbreaking introduction to vectors, matrices, and least squares for engineering applications, offering a wealth of practical examples.

Matrix Analysis and Applied Linear Algebra is an honest math text that circumvents the traditional definition-theorem-proof format that has bored students in the past. Meyer uses a fresh approach to introduce a variety of problems and examples ranging from the elementary to the challenging and from simple applications to discovery problems. The focus on applications is a big difference between this book and others. Meyer's book is more rigorous and goes into more depth than some. He includes some of the more contemporary topics of applied linear algebra which are not normally found in undergraduate textbooks. Modern concepts and notation are used to introduce the various aspects of linear equations, leading readers easily to numerical computations and applications. The theoretical developments are always accompanied with examples, which are worked out in detail. Each section ends with a large number of carefully chosen exercises from which the students can gain further insight.

This book avoids the traditional definition-theorem-proof format; instead a fresh approach introduces a variety of problems and examples all in a clear and informal style. The in-depth focus on applications separates this book from others, and helps students to see how linear algebra can be applied to real-life situations. Some of the more contemporary topics of applied linear algebra are included here which are not normally found in undergraduate textbooks. Theoretical developments are always accompanied with detailed examples, and each section ends with a number of exercises from which students can gain further insight. Moreover, the inclusion of historical information provides personal insights into the mathematicians who developed this subject. The textbook contains numerous examples and exercises, historical notes, and comments on numerical performance and the possible pitfalls of algorithms. Solutions to all of the exercises are provided, as well as a CD-ROM containing a searchable copy of the textbook.

David Poole's innovative LINEAR ALGEBRA: A MODERN INTRODUCTION, 4e emphasizes a vectors approach and better prepares students to make the transition from computational to theoretical mathematics. Balancing theory and applications, the book is written in a conversational style and combines a traditional presentation with a focus on student-centered learning. Theoretical, computational, and applied topics are presented in a flexible yet integrated way. Stressing geometric understanding before computational techniques, vectors and vector geometry are introduced early to help students visualize concepts and develop mathematical maturity for abstract thinking. Additionally, the book includes ample applications drawn from a variety of disciplines, which reinforce the fact that linear algebra is a valuable tool for modeling real-life problems. Important Notice: Media content referenced within the product description or the product text may not be available in the ebook version.

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Over the last few decades, linear algebra has become more relevant than ever. Applications have

increased not only in quantity but also in diversity, with linear systems being used to solve problems in chemistry, engineering, economics, nutrition, urban planning, and more. DeFranza and Gagliardi introduce students to the topic in a clear, engaging, and easy-to-follow manner. Topics are developed fully before moving on to the next through a series of natural connections. The result is a solid introduction to linear algebra for undergraduates' first course.

This text for a second course in linear algebra, aimed at math majors and graduates, adopts a novel approach by banishing determinants to the end of the book and focusing on understanding the structure of linear operators on vector spaces. The author has taken unusual care to motivate concepts and to simplify proofs. For example, the book presents - without having defined determinants - a clean proof that every linear operator on a finite-dimensional complex vector space has an eigenvalue. The book starts by discussing vector spaces, linear independence, span, basics, and dimension. Students are introduced to inner-product spaces in the first half of the book and shortly thereafter to the finite-dimensional spectral theorem. A variety of interesting exercises in each chapter helps students understand and manipulate the objects of linear algebra. This second edition features new chapters on diagonal matrices, on linear functionals and adjoints, and on the spectral theorem; some sections, such as those on self-adjoint and normal operators, have been entirely rewritten; and hundreds of minor improvements have been made throughout the text.

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