SPARSITY: THE KEY TO TACKLING LARGE-SCALE LEAST SQUARES PROBLEMS

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Linear least squares problems are a cornerstone of computational science and engineering. Over the years, the size of problems that researchers and practitioners face has constantly increased, making it essential that sparsity is exploited in the solution process. This talk presents a brief overview of modern numerical methods for tackling large least squares problems, using data from practical applications to illustrate the ideas.