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computing is calculating a least squares solution, b , dened as $b = \arg\min_{\|y\|} \|Xb - y\|$ where the model matrix,
 X , is $n \times p$ ($n \times p$) and y is an n -dimensional response vector. There are several ways, based on matrix
decompositions, to determine such a solution.

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6 Fast and Elegant Numerical Linear Algebra with RcppEigen typedef Eigen::Map<Eigen::MatrixXi>  
MapMati; const MapMati B(as<MapMati>(BB)); const MapMati C(as<MapMati>(CC)); return  
List::create(Named("B %*% C")=B*C, Named("crossprod(B, C)") =B.adjoint() *C); Figure 2: prodCpp:  
Product and cross-product of two matrices.
```

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Fast and Elegant Numerical Linear Algebra with RcppEigen set.seed(1) dd\$y X. The SVD is of the form
 $X = U D V^T = U_1 D_1 V^T$ where U is an orthogonal $n \times n$ matrix and U_1 is its leftmost p columns, D
is $n \times p$ and zero off the main diagonal so that D_1 is a $p \times p$ diagonal matrix with non-increasing, non-
negative diagonal elements, and V is a $p \times p$ orthogonal matrix.

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Convolution - Wikipedia

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