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clear
clear

axe:=5-a*x // axe is error between a*x and 5
5-a x

bxe:=10-b*x // axe is error between b*x and 10
10-b x

aye:=15-a*y // aye is error between a*y and 15
15-a y

bye:=20-b*y // bye is error between b*y and 20
20-b y

Z:=axe^2+bxe^2+aye^2+bye^2; // Z is sum of square errors
(a x-5)^2+(b x-10)^2+(a y-15)^2+(b y-20)^2

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Set derivative of objective function wrt each coordinate to zero to find local max/min/saddle of Z

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eq1:=diff(Z,x)=0
2 a (a x-5)+2 b (b x-10)=0

eq2:=diff(Z,y)=0;
2 a (a y-15)+2 b (b y-20)=0

eq3:=diff(Z,a)=0
2 x (a x-5)+2 y (a y-15)=0

eq4:=diff(Z,b)=0
2 x (b x-10)+2 y (b y-20)=0

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soln:=solve({eq1,eq2,eq3,eq4},{x,y,a,b});

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$$\begin{pmatrix} a \\ b \\ x \\ y \end{pmatrix} \in \left\{ \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix} \right\} \cup \left\{ \left(\begin{array}{c} \frac{3315 z - 205 \sqrt{221} z}{442 z^2} \\ \frac{2210 z - 155 \sqrt{221} z}{221 z^2} \\ -\frac{10 z}{11} - \frac{\sqrt{221} z}{11} \end{array} \right) \middle| z \in \mathbb{C} \setminus \{0\} \right\} \cup \left\{ \left(\begin{array}{c} \frac{3315 z + 205 \sqrt{221} z}{442 z^2} \\ \frac{2210 z + 155 \sqrt{221} z}{221 z^2} \\ \frac{\sqrt{221} z}{11} - \frac{10 z}{11} \end{array} \right) \middle| z \in \mathbb{C} \setminus \{0\} \right\}$$

Above shows 0000 is local max/min/saddle... not interesting.

We have two solutions which we will call solution 1 and 2, both parameterized in terms of new variable z which can take on any real or complex value (i.e. z different than U.C. Z)

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soln1:= soln[2][2]

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$$\left\{ \left(\begin{array}{c} \frac{3315 z - 205 \sqrt{221} z}{442 z^2} \\ \frac{2210 z - 155 \sqrt{221} z}{221 z^2} \\ -\frac{10 z}{11} - \frac{\sqrt{221} z}{11} \end{array} \right) \middle| z \in \mathbb{C} \setminus \{0\} \right\}$$

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soln2:=soln[2][3]

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$$\left\{ \left(\begin{array}{c} \frac{3315 z + 205 \sqrt{221} z}{442 z^2} \\ \frac{2210 z + 155 \sqrt{221} z}{221 z^2} \\ \frac{\sqrt{221} z}{11} - \frac{10 z}{11} \end{array} \right) \middle| z \in \mathbb{C} \setminus \{0\} \right\}$$

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subs1:=[a=op(soln1,1)[1],b=op(soln1,1)[2],x=op(soln1,1)[3],y=op(soln1,1)[4]]

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$$\left[a = \frac{3315 z - 205 \sqrt{221} z}{442 z^2}, b = \frac{2210 z - 155 \sqrt{221} z}{221 z^2}, x = -\frac{10 z}{11} - \frac{\sqrt{221} z}{11}, y = z \right]$$

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Z1:=Z|subs1

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