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The solution is therefore $x = (pA)^{-1}(b - p)$ where $p = \frac{1}{b^T A^{-1} b}$. Note that the original problem can be written as the least squares problem minimize $\|Ax - b\|$ where $b = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_p \end{bmatrix}$.

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