computeAlphaWeights

Computes alpha weights from feature space product HT*beta and target vector y as porduct with inverse covariance matrix with additve noise Ky^-1 represented by its cholesky decomposed lower triangle matrix L. Ky^-1 * (y - m(x)).

Syntax

```
alpha = computeAlphaWeights(L, y, m)
```

Description

alpha = computeAlphaWeights(L, y, m) prepare data and forward it to matrix computation.

Input Argurments

L lower triangle matrix of cholesky decomposed K matrix.

y regression target vector.

m regression mean vector.

Output Argurments

alpha regression weights.

Requirements

- Other m-files required: None
- Subfunctions: computeInverseMatrixProduct
- MAT-files required: None

See Also

- decomposeChol
- computeInverseMatrixProduct
- initKernelParameters


```
function alpha = computeAlphaWeights(L, y, m)
    % get residual
    residual = y - m;
    % L and residual is validated in computation below, get weights
    alpha = computeInverseMatrixProduct(L, residual);
end
```

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