Timings of different numerical regression methods

qr.solve(X,y)

chol2inv(chol(crossprod(X))) %*% crossprod(X,y)

solve(crossprod(X), crossprod(X,y))

solve(crossprod(X)) %*% crossprod(X,y)

solve(t(X)%*%X, (t(X)%*%y))

solve(t(X)%*%X) %*% (t(X)%*%y)

solve(t(X)%*%X) %*% t(X) %*% y

0.0   2.5   5.0   7.5

Seconds taken to do 10000 replications