SDS385 HW 1

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Linear Regression

(A)

WLS objective function:

$$\begin{aligned}
\sum_{i=1}^{N} \frac{w_i}{2}(y_i - x_i^\top \beta)^2 &= \frac{1}{2}\sum_{i=1}^{N} y_i w_i y_i - \sum_{i=1}^{N} y_i w_i x_i^\top \beta + \frac{1}{2}\sum_{i=1}^{N} x_i^\top \beta w_i x_i^\top \beta \\
&= \frac{1}{2} y^\top W y - y^\top W X \beta + \frac{1}{2}(X\beta)^\top W X \beta \\
&= \frac{1}{2}(y - X\beta)^\top W (y - X\beta).
\end{aligned}$$

Minimizing this function means setting the gradient (with respect to β) to zero:

$$\nabla_\beta \left[\frac{1}{2}(y - X\beta)^\top W (y - X\beta)\right] = 0$$

That is

$$\begin{aligned}
\nabla_\beta \left[\frac{1}{2}(y - X\beta)^\top W (y - X\beta)\right] &= 0 - (y^\top W X)^\top + \frac{2}{2} X^\top W X \hat{\beta} = 0 \\
&\Rightarrow (X^\top W X)\hat{\beta} = X^\top W y \quad \blacksquare
\end{aligned}$$

(B)

Maybe something with $LDL^\top$ factorization because it's close to that form already, but X is not lower-triangular.

Main idea here is actually not taking the inverse. It's that there are algorithms for solving $(X^\top W X)\hat{\beta} = X^\top W y$ for $\hat{\beta}$ by treating this as $Ax = b$ and solving for x (to use the traditional variables for the problem). Good reference for using a Cholesky decomposition is at http://www.seas.ucla.edu/~vandenbe/103/lectures/chol.pdf