CS698 - Winter 2017

Assignment 1 - Q3b

January 18, 2017

1   Problem Statement

Show that this objective is equivalent to the negative log-likelihood for linear regression where each data point may have a different Gaussian measurement noise. What is the variance of each measure- ment noise in this model?

$$L(w,b) = \sum_{n=1}^{m} r_n (y_n w x_n + b)^2$$

2   Solution

3   Conclusion