

Re: Preconditioning and weighted least squares

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Ray Koopman wrote:

>

> *If the system is overdetermined then yes, you're doing weighted least squares, and the answer will depend on P. But if A is square and nonsingular then P should change nothing but roundoff error.*

Thanks Ray, that now makes sense. So really that preconditioner should come with a disclaimer or similar ;)

I've seen another popular type of preconditioner is to transform

$A.x = b$

into

$A.P.x = b$

This one looks statistically OK to me (ie. we are not weighting the measurements in an arbitrary way).