

18.06 Linear Algebra: Week 5

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Progress Update

Over the past week we have covered:

- 1 Projection matrices
- 2 Linear regression
- 3 Orthonormality

Example problem

Problem 15.2: (4.2 #17.) If $P^2 = P$, show that $(I - P)^2 = I - P$. For the matrices A and P from the previous question, P projects onto the column space of A and $I - P$ projects onto the _____.