Linear Algebra

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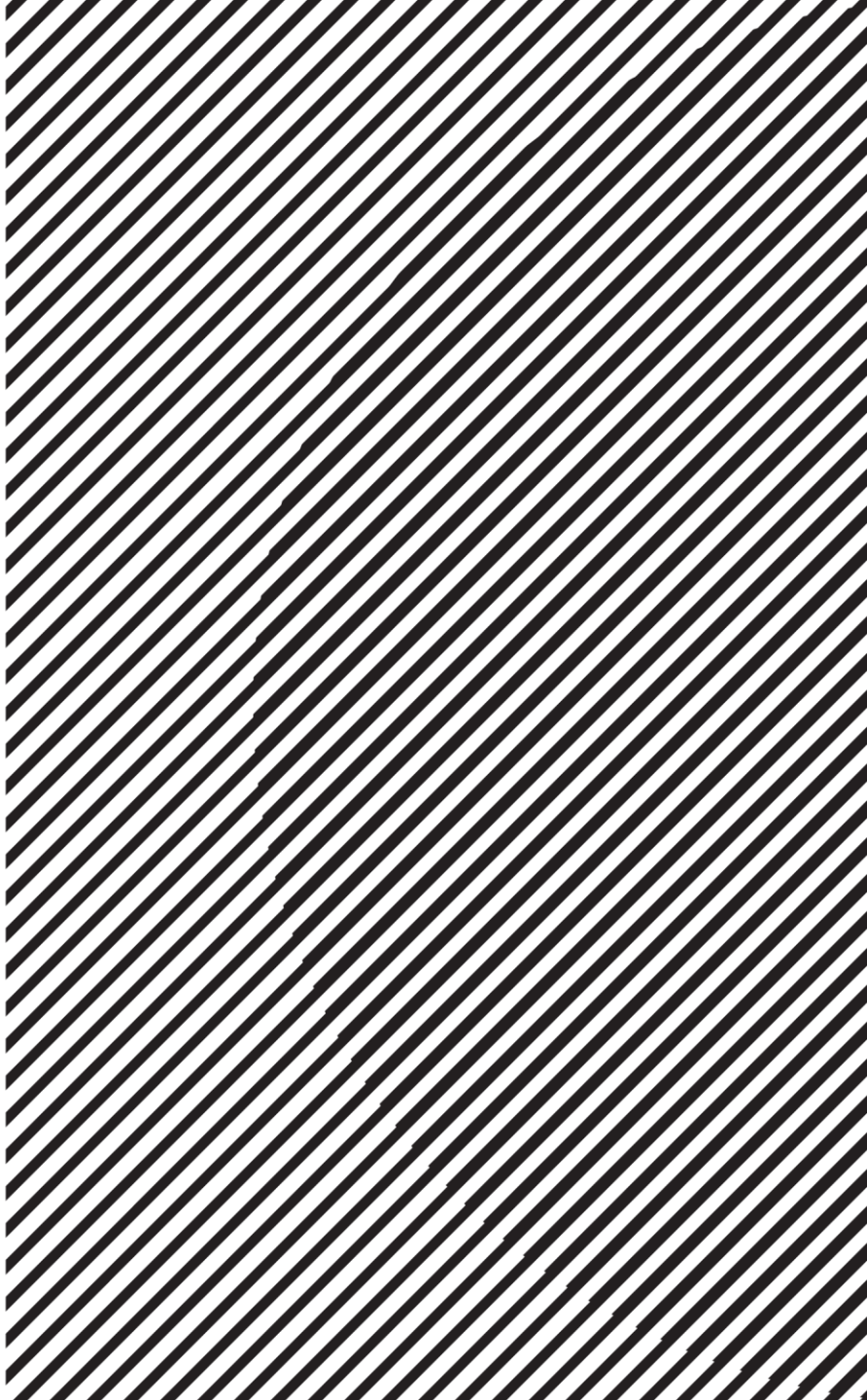
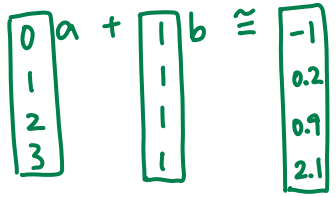


Summary So Far



- Least squares
  - Derivation of normal equation → $A^TA\hat{x} = A^Tb$
  - Case of non-invertible A^TA
- Orthogonal and orthonormal vectors
- Orthogonal and orthonormal basis of a subspace
- Orthogonal projections
- Gram-Schmidt orthogonalization and QR factorization