

Step-1

Given vectors $(1,1,1), (0,1,3)$.

We have to construct the projection matrix P onto the space spanned by these vectors.

Step-2

Let $a_1 = (1,1,1), a_2 = (0,1,3)$

Write $A = [a_1 \ a_2]$

$$= \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 3 \end{bmatrix}$$

Required projection matrix $P = A(A^T A)^{-1} A^T$

$$A^T A = \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 3 \end{bmatrix} \\ = \begin{bmatrix} 3 & 4 \\ 4 & 10 \end{bmatrix}$$

$$(A^T A)^{-1} = \frac{1}{14} \begin{bmatrix} 10 & -4 \\ -4 & 3 \end{bmatrix}$$

$$A(A^T A)^{-1} = \frac{1}{14} \begin{bmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 10 & -4 \\ -4 & 3 \end{bmatrix} \\ = \frac{1}{14} \begin{bmatrix} 10 & -4 \\ 6 & -1 \\ -2 & 5 \end{bmatrix}$$

Step-3

$$P = A(A^T A)^{-1} A^T$$

$$= \frac{1}{14} \begin{bmatrix} 10 & -4 \\ 6 & -1 \\ -2 & 5 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \end{bmatrix}$$

$$= \frac{1}{14} \begin{bmatrix} 10 & 6 & -2 \\ 6 & 5 & 3 \\ -2 & 3 & 13 \end{bmatrix}$$

$$P = \frac{1}{14} \begin{bmatrix} 10 & 6 & -2 \\ 6 & 5 & 3 \\ -2 & 3 & 13 \end{bmatrix}$$

Hence

Step-4

$$P^2 = \frac{1}{196} \begin{bmatrix} 10 & 6 & -2 \\ 6 & 5 & 3 \\ -2 & 3 & 13 \end{bmatrix} \begin{bmatrix} 10 & 6 & -2 \\ 6 & 5 & 3 \\ -2 & 3 & 13 \end{bmatrix}$$

Verification:

$$= \frac{1}{196} \begin{bmatrix} 140 & 84 & -28 \\ 84 & 70 & 42 \\ -28 & 42 & 182 \end{bmatrix}$$

$$= P$$