Representation of Signals by a set of Mutually Orthogonal Real Functions

Let $g_1(t), g_2(t), ..., g_n(t)$ be n real functions that are orthogonal to each other over an interval t_1, t_2 :

$$\frac{1}{t_2 - t_1} \int_{t_1}^{t_2} g_i(t)g_j(t)dt = 0, \quad i \neq j$$
(1)

Let

$$\frac{1}{t_2 - t_1} \int_{t_1}^{t_2} g_j(t)g_j(t)dt = K_j \qquad (2)$$

$$f(t) = C_1g_1(t) + C_2g_2(t) + ... + C_ng_n(t)$$
 (3)

Real Functions Abstract Spaces And Orthogonal Series

JL Elias

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