

# Orthogonal Functions

Two functions  $f(x)$  and  $g(x)$  are orthogonal over the interval  $a \leq x \leq b$  with weighting function  $w(x)$  if

$$\langle f(x) | g(x) \rangle = \int_a^b f(x) g(x) w(x) dx = 0. \quad (1)$$

If, in addition,

$$\int_a^b [f(x)]^2 w(x) dx = 1 \quad (2)$$

$$\int_a^b [g(x)]^2 w(x) dx = 1, \quad (3)$$

the functions  $f(x)$  and  $g(x)$  are said to be **orthonormal**.

# Orthogonal Functions

**A Loxley**



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