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The above is an equality if f ? span(B), that is, f is a linear combination of some functions in B. Otherwise, it is an orthogonal projection of f onto span(B). 2 Orthogonal Polynomials A sequence of orthogonalpolynomialsconsists of p0(x),p1(x),p2(x),... (?nite or in?nite) such that a) p

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1. Legendre polynomials - An easy introduction
kpolynomials are an orthogonal basis for all polynomials of degree k or less. These polynomials are very special in many ways.

Orthogonal-Polynomials
Orthogonal polynomials We start with De?nition 1. A sequence of polynomials fpn(x)g1 n=0with degree[pn(x)] =n for each n is called orthogonal with respect to the weight function w(x)on the interval(a;b)with a < b if