FOURIER ANALYSIS & METHODS GOALS FOR 2020.03.06

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1. Learning objectives

Our goals for today are:
(1) You will be able to create best approximations using Legendre polynomials in any bounded interval.
(2) You will be able to prove the orthogonality of the Hermite polynomials.
(3) You will be able to prove the formula for the generating function for the Hermite polynomials.

Ready, set, let's go!