Legendre polynomial expansion

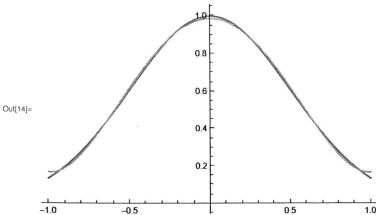
Check the basis:

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 \begin{aligned} &\inf[1] = \text{ basis} = \text{Table}[\text{LegendreP}[n, x], \{n, 0, 4\}] \\ &\text{Out}[1] = \left\{1, x, \frac{1}{2}\left(-1 + 3 x^2\right), \frac{1}{2}\left(-3 x + 5 x^3\right), \frac{1}{8}\left(3 - 30 x^2 + 35 x^4\right)\right\} \\ &\inf[2] = \text{ Integrate}[\text{basis}^2, \{x, -1, 1\}] \\ &\text{Out}[2] = \left\{2, \frac{2}{3}, \frac{2}{5}, \frac{2}{7}, \frac{2}{9}\right\} \\ &\inf[3] = \text{ basis} = \text{Table}\left[\sqrt{\frac{2 n + 1}{2}} \text{ LegendreP}[n, x], \{n, 0, 4\}\right] \\ &\text{Out}[3] = \left\{\frac{1}{\sqrt{2}}, \sqrt{\frac{3}{2}} x, \frac{1}{2} \sqrt{\frac{5}{2}} \left(-1 + 3 x^2\right), \frac{1}{2} \sqrt{\frac{7}{2}} \left(-3 x + 5 x^3\right), \frac{3 \left(3 - 30 x^2 + 35 x^4\right)}{8 \sqrt{2}}\right\} \\ &\inf[4] = \text{ Integrate}[\text{basis}^2, \{x, -1, 1\}] \\ &\text{Out}[4] = \left\{1, 1, 1, 1, 1\right\} \end{aligned}
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Expand the Gaussian with 5 terms

In[33] =
$$fxn = Exp[-2 x^2]$$
;
In[12] = $coeffs = Integrate[fxn basis, \{x, -1, 1\}]$
Out[12] = $\left\{\frac{1}{2}\sqrt{\pi} \ Erf[\sqrt{2}], 0, -\frac{6\sqrt{10} + e^2\sqrt{5\pi} \ Erf[\sqrt{2}]}{16 \ e^2}, 0, \frac{3}{256} \left(-\frac{250\sqrt{2}}{e^2} + 33\sqrt{\pi} \ Erf[\sqrt{2}]\right)\right\}$
In[13] = $appFxn = coeffs.basis$
Out[13] = $\frac{1}{2}\sqrt{\frac{\pi}{2}} \ Erf[\sqrt{2}] + \frac{1}{2048\sqrt{2}}9 \left(3 - 30x^2 + 35x^4\right) \left(-\frac{250\sqrt{2}}{e^2} + 33\sqrt{\pi} \ Erf[\sqrt{2}]\right) - \frac{1}{32 \ e^2}\sqrt{\frac{5}{2}} \left(-1 + 3x^2\right) \left(6\sqrt{10} + e^2\sqrt{5\pi} \ Erf[\sqrt{2}]\right)$



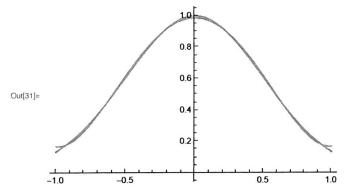


Expand the Gaussian

basis = Table
$$\left[\sqrt{\frac{2 + 1}{2}}\right]$$
 LegendreP[n, x], {n, 0, 7}];

coeffs = Integrate[fxn basis, {x, -1, 1}];
appFxn2 = coeffs.basis;

Plot[{fxn, appFxn, appFxn2}, {x, -1, 1}]



 $ln[32] = Plot[{appFxn - fxn, appFxn2 - fxn}, {x, -1, 1}]$

