

$$f(x) = \sum_{n=0}^N C_n P_n(x)$$

$$f(x) = C_0 P_0(x) + C_1 P_1(x) + \dots + C_n P_n(x)$$

$$P_n f(x) = C_0 P_0(x) P_n(x) + C_1 P_1(x) P_n(x) + \dots + C_n P_n(x) P_n(x)$$

\Rightarrow por relación de completitud:

$$\int_{-1}^1 P_n(x) P_m(x) dx = \begin{cases} 0, & m \neq n \\ \frac{2}{2n+1}, & m = n \end{cases}$$

$$\Rightarrow \int_{-1}^1 P_n f(x) dx = \int_{-1}^1 C_0 P_0(x) P_n(x) dx + \int_{-1}^1 C_1 P_1(x) P_n(x) dx + \dots + \int_{-1}^1 C_n P_n(x) P_n(x) dx$$

$$\int_{-1}^1 P_n f(x) dx = \int_{-1}^1 C_n P_n(x) P_n(x) dx = C_n \left(\frac{2}{2n+1} \right)$$

$$\Rightarrow C_n = \frac{2n+1}{2} \int_{-1}^1 P_n f(x) dx$$