

Show that $\int_0^1 X_m(x)X_n(x) dx = 0$ for ALL $m \neq n$ by integrating by parts. This calculation should make no explicit reference to trigonometric or hyperbolic functions.

$$\begin{aligned}
\frac{X''(x)}{X(x)} &= \lambda \\
X'(0) &= 0 \\
X'(1) - X(1) &= 0 \\
\int_0^1 X_m(x)X_n(x) dx &= \int_0^1 X_m(x) \frac{1}{\lambda_n} X_n''(x) dx \\
u &= X_m(x) \quad dv = X_n''(x) dx \\
du &= X_m'(x) dx \quad v = X_n'(x) \\
\int_0^1 X_m(x)X_n(x) dx &= \frac{1}{\lambda_n} \left[X_m(x)X_n'(x) - \int X_m'(x)X_n'(x) dx \right]_0^1 \\
u &= X_m'(x) \quad dv = X_n'(x) dx \\
du &= X_m''(x) dx \quad v = X_n(x) \\
\lambda_n \cdot \int_0^1 X_m(x)X_n(x) dx &= \left[X_m(x)X_n'(x) - X_m'(x)X_n(x) + \int X_m''(x)X_n(x) dx \right]_0^1 \\
&= [X_m(x)X_n'(x) - X_m'(x)X_n(x)]_0^1 + \int_0^1 \lambda_m X_m(x)X_n(x) dx \\
(\lambda_n - \lambda_m) \cdot \int_0^1 X_m(x)X_n(x) dx &= [X_m(1)X_n'(1) - X_m'(1)X_n(1)] - [X_m(0)X_n'(0) - X_m'(0)X_n(0)] \\
X'(1) - X(1) &= 0 \rightarrow X'(1) = X(1) \\
\int_0^1 X_m(x)X_n(x) dx &= \frac{[X_m(1)X_n(1) - X_m(1)X_n(1)] - [X_m(0) \cdot 0 - 0 \cdot X_n(0)]}{\lambda_n - \lambda_m} \\
\int_0^1 X_m(x)X_n(x) dx &= 0
\end{aligned}$$