

Espacio de Hilbert separable ( $\mathcal{H}$ )	Boreliano ( $B$ ) Func. peso $\omega(x)$	Conjunto lin. indep. a ortonormalizar en $L^2(B)$	Base ortonormal $\{e_n^\omega\}_{n=0}^\infty$ numerable en $L_\omega^2(B)$	Relación de ortonormalización en $L_\omega^2(B)$ $\int_B e_n^{\omega*}(x)e_m^\omega(x)\omega(x)dx = \delta_{nm}$	Base ortonormal $\{e_n\}_{n=0}^\infty$ en $L^2(B)$ $\int_B e_n^*(x)e_m(x)dx = \delta_{nm}$
$\mathcal{H} = L^2[-1, 1]$	$B = [-1, 1]$	$\{x^n\}_{n=0}^\infty \subset \mathcal{H}$	$e_n^\omega = \sqrt{n+1/2}P_n(x)$	$\int_{-1}^1 P_n(x)P_m(x)dx = \frac{2}{2n+1}\delta_{n,m}$	$e_n(x) = \sqrt{n+1/2}P_n(x)$
	$\omega(x) = 1$		$P_n(x) \equiv$ polinomio de Legendre $P_n(x) = \frac{(-1)^n}{n!2^n} \frac{d^n}{dx^n}(1-x^2)^n$	$P_0(x) = 1, \quad (n+1)P_{n+1}(x) = (2n+1)xP_n(x) - nP_{n-1}(x), \quad n \geq 1$ $P_n(-x) = (-1)^n P_n(x), \quad (1-x^2)\frac{d^2 P_n(x)}{dx^2} - 2x\frac{dP_n(x)}{dx} + n(n+1)P_n(x) = 0$	
$\mathcal{H} = L^2[0, \infty]$	$B = [0, \infty]$	$\{x^n e^{-x/2}\}_{n=0}^\infty \subset \mathcal{H}$	$e_n^\omega = L_n(x)$	$\int_0^\infty e^{-x} L_n(x)L_m(x)dx = \delta_{n,m}$	$e_n(x) = e^{-x/2}L_n(x)$
	$\omega(x) = e^{-x}$		$L_n(x) \equiv$ polinomio de Laguerre $L_n(x) = \frac{1}{n!} e^x \frac{d^n}{dx^n}(e^{-x}x^n)$	$L_0 = 1, \quad (n+1)L_{n+1}(x) = (2n+1-x)L_n(x) - nL_{n-1}(x), \quad n \geq 1$ $x\frac{d^2 L_n(x)}{dx^2} + (1-x)\frac{dL_n(x)}{dx} + nL_n(x) = 0$	
$\mathcal{H} = L^2(\mathbb{R})$	$B = \mathbb{R}$	$\{x^n e^{-x^2/2}\}_{n=0}^\infty \subset \mathcal{H}$	$e_n^\omega = \frac{1}{(n!2^n\sqrt{\pi})^{1/2}} H_n(x)$	$\int_{-\infty}^{+\infty} e^{-x^2} H_n(x)H_m(x)dx = \sqrt{\pi}2^n n! \delta_{n,m}$	$e_n(x) = \frac{e^{-x^2/2}}{(n!2^n\sqrt{\pi})^{1/2}} H_n(x)$
	$\omega(x) = e^{-x^2}$		$H_n(x) \equiv$ polinomio de Hermite $H_n(x) = (-1)^n e^{x^2} \frac{d^n}{dx^n} e^{-x^2}$	$H_0(x) = 1, \quad H_{n+1}(x) = 2xH_n(x) - 2nH_{n-1}(x), \quad n \geq 1$ $H_n(x) = (-1)^n H_n(-x), \quad \frac{d^2 H_n(x)}{dx^2} - 2x\frac{dH_n(x)}{dx} + 2nH_n(x) = 0$	
$\mathcal{H} = L^2([a, b])$	$B = [a, b]$	$\{e_n^{(1)}\}_{n=-\infty}^{+\infty} = \{\frac{1}{\sqrt{b-a}} e^{i\frac{2\pi n}{b-a}x}\}_{n=-\infty}^{+\infty}$		$\{e_n^{(2)}\}_{n=0}^\infty = \{\frac{1}{\sqrt{b-a}}, \sqrt{\frac{2}{b-a}} \cos \frac{2\pi kx}{b-a}, \sqrt{\frac{2}{b-a}} \sin \frac{2\pi kx}{b-a}\}_{k=1}^{+\infty}$	
$b-a = 2\pi$	$\omega(x) = 1$	$\{e_n^{(1)}\}_{n=-\infty}^{+\infty} = \{\frac{1}{\sqrt{2\pi}} e^{inx}\}_{n=-\infty}^{+\infty}$		$\{e_n^{(2)}\}_{n=0}^\infty = \{\frac{1}{\sqrt{2\pi}}, \sqrt{\frac{1}{\pi}} \cos kx, \sqrt{\frac{1}{\pi}} \sin kx\}_{k=1}^{+\infty}$	

Convergencia en norma  $\forall f \in \mathcal{H} : f = \sum_n \langle e_n, f \rangle e_n \Leftrightarrow \lim_{n \rightarrow \infty} \|f - \sum_{n=0}^m \langle e_n, f \rangle e_n\| = 0 \Leftrightarrow \forall \epsilon > 0 \quad \exists m \in \mathbb{N} : \int_B |f(x) - \sum_{n=0}^m \langle e_n, f \rangle e_n|^2 dx < \epsilon^2$  con  $\{e_n\}_{n=0}^\infty \equiv$  b.o.n. de  $\mathcal{H}$

$$\mathcal{H} = L^2(B) \Rightarrow \int_B |f(x)|^2 dx = \|f\|^2 = \sum_n |\langle e_n, f \rangle|^2 \quad \text{con} \quad \langle e_n, f \rangle = \int_B e_n^*(x)f(x)dx$$

$$f = g\omega^{1/2} \in L^2(B) \Leftrightarrow g = f\omega^{-1/2} \in L_\omega^2(B)$$

TABLA 1 (general)