

2. Prove that for any two integers m and n

$$\frac{1}{\pi} \int_0^{2\pi} \cos(mx) \cos(nx) dx = \begin{cases} 0 & m \neq n \\ 1 & m = n \end{cases}$$

$$\cos(mx) \cos(nx) = \frac{1}{2} [\cos((m-n)x) + \cos((m+n)x)]$$

$$\frac{1}{\pi} \int_0^{2\pi} \cos(mx) \cos(nx) dx$$

$$= \frac{1}{2\pi} \int_0^{2\pi} (\cos((m-n)x) + \cos((m+n)x)) dx$$

If $m=n$:

$$\frac{1}{2\pi} \int_0^{2\pi} (1 + \cos(2mx)) dx$$

$$= \frac{1}{2\pi} \left(x + \frac{1}{2m} \sin(2mx) \right) \Big|_0^{2\pi}$$

$$= \frac{1}{2\pi} \left[\left(2\pi + \frac{1}{2m} \sin(4m\pi) \right) - \left(0 + \frac{1}{2m} \sin(0) \right) \right]$$

$$= \frac{1}{2\pi} [2\pi + 0 - 0 + 0]$$

$$= 1$$

If $m \neq n$

$$= \frac{1}{2\pi} \int_0^{2\pi} (\cos((m-n)x) + \cos((m+n)x)) dx$$

$$= \frac{1}{2\pi} \left[\frac{1}{m-n} \sin((m-n)x) + \frac{1}{m+n} \sin((m+n)x) \right] \Big|_0^{2\pi}$$

$$= \frac{1}{2\pi} \left[\frac{1}{m-n} \sin(2\pi(m-n)) + \frac{1}{m+n} \sin(2\pi(m+n)) - \frac{1}{m-n} \sin(0) - \frac{1}{m+n} \sin(0) \right]$$

$$= 0 \checkmark$$