REPEATED INTEGRALS OF THE SQUARE-WAVE FUNCTIONS AND RELATED SETS OF ORTHOGONAL FUNCTIONS.

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1. Introduction. We define

$$S(1; x) = 1, 0 < x < 1,$$

= -1, 1 < x < 2,
= 0 at x = 0 and x = 1,

and

S(1; x + 2) = S(1; x).

In the article we present interesting and useful properties of repeated integrals of this function and of the related function

$$C(1; x) = S(1; x + \frac{1}{2}).$$

The sequences of functions, $\{S(1; nx)\}$ and $\{C(1; nx)\}$, have been considered (in a slightly different notation) in a previous article [3] which also contains a more extensive bibliography. We also construct sets of functions which are expressible linearly in terms of corresponding integrals of these S and C functions and which are orthogonal and complete.

It is easily shown that the Fourier series for these two functions are given by

$$S(1;x) = \frac{4}{\pi} \sum_{k \text{ odd}} \frac{1}{k} \sin k\pi x, \qquad C(1;x) = \frac{4}{\pi} \sum_{k \text{ odd}} \frac{\cos k\pi x \sin (k\pi/2)}{k}.$$

We define for m > 1,

$$C(m; x) = -g_m \int_{-\frac{1}{2}}^{x} S(m-1; u) \, du, \qquad S(m; x) = g_m \int_{0}^{x} C(m-1, u) \, du,$$

or by the related Fourier series:

$$C(2n; x) = c_{2n} \sum_{k \text{ odd}} \frac{\cos k\pi x}{k^{2n}} , \qquad S(2n; x) = c_{2n} \sum_{k \text{ odd}} \frac{\sin k\pi x \sin k\pi/2}{k^{2n}} ,$$
$$C(2n+1; x) = c_{2n+1} \sum_{k \text{ odd}} \frac{\sin (k\pi/2) \cos k\pi x}{k^{2n+1}} , \qquad S(2n+1; x) = c_{2n+1} \sum_{k \text{ odd}} \frac{\sin k\pi x}{k^{2n+1}} .$$

Evidently C(m; x) and S(m; x) are each periodic of period x = 2, C(m; x) is an even function, and S(m; x) is an odd function.

We choose c_m (or g_m) so that C(m; x) and S(m; x) each have an amplitude Received October 21, 1960.