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**Orthogonal Polynomials Approximation**

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In this work we use least square approximation method to approximate continuous function  to polynomial $P\_{n}(x) $of degree at most , then we use a different technique based on orthogonal polynomials to facilitate least square approximation polynomial to continuous function .Then we devote to study collections of orthogonal polynomials like Legendre polynomials and Chebyshev polynomials. Then we use Chebyshev polynomials to minimize approximation errors and to reduce the degree of approximated polynomials.