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AFD. TOEGEPASTE WISKUNDE

Report TW 45

On the expansion of a function in a Fourier series with prescribed phases

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§ 1. Introduction
In this report 1) we shall consider the following expansion of a given real function

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx - \frac{1}{2}\alpha_n \pi)$$
1.

in the halfperiod interval O&x&T. The a are given constants, which will satisfy the conditions

$$\alpha_n = \alpha + O(n^{-\Theta}), \quad \Theta > 1$$

for n-> o and

We shall also consider the expansion

$$f(x) = \sum_{n=0}^{\infty} a_n \sin(nx - \frac{1}{2}\alpha_n \pi)$$
 1.2

which differs from 1.1 in having a constant term.

These expansions have been investigated by H.A. LAUWERIER 2) and G.W. VELTKAMP. The former obtained the following results. Expansion 1.1 is generally possible if it is required that $b_n \rightarrow \infty$ for $n \longrightarrow \infty$. The coefficients b_n appear to be of subharmonic order $-1+|\text{Re}\,\alpha|$ for $n\to\infty$, expansion 1.2 is generally possible if it is required that $\sum_{n} |a_n| < \infty$. The coefficients an appear to be of hyperharmonic order -1-|Re x | for n ---- co.

In the simple special case $\alpha_n = \alpha$ it is possible to determine the expansion coefficients in the following way. To the set

$$sin(nx - \frac{1}{2} \propto \pi)$$
, $n > 1$

the following set of biorthogonal functions is associated

$$k_{m}(x) = 2 \tan^{\alpha} \frac{1}{2}x \sum_{k=1}^{m} e_{m-k} \sin kx, \quad m \ge 1$$
 1.3

where the e, are defined by the generating function

¹⁾ Research carried out under the direction of Prof.Dr D. van Dantzig.

²⁾ H.A. Lauwerier, On certain trigonometrical expansions. Report TW43 (1957) Mathematisch Centrum.

³⁾ In Lauwerier's notation is $\alpha = -2\mu$.

$$\left(\frac{1+s}{1-s}\right)^{\alpha} = \sum_{k=0}^{\infty} e_k s^k .$$

The first few coefficients are

$$e_0 = 1$$
 $e_1 = 2\alpha$ $e_2 = 2\alpha^2$.

We also note the relation

$$\frac{2}{\pi} \int_{0}^{\pi} \tan^{-\alpha} \frac{1}{2} x \sin kx \, dx = -\sec \frac{1}{2} x \pi e_{k}, \quad k \ge 1. \quad 1.5$$

In view of the orthogonality relation

$$\frac{1}{\pi} \int_{m}^{\infty} k_{m}(x) \sin(nx - \frac{1}{2} \propto \pi) dx = \delta_{m,n}, \quad m,n \geq 1$$
 1.6

the coefficients b_n can be written as

$$b_{n} = \frac{1}{\pi} \int_{0}^{\pi} f(x) k_{n}(x) dx, \qquad n \ge 1.7$$

The more general expansion 1.1 can be reduced to a set of linear equations in the following way. Since the set

$$sin(nx-\frac{1}{2} \propto nTc), n > 1,$$

is asymptotically orthogonal to the set $k_m(x)$, $m \geqslant 1$, it seems appropriate to determine the coefficients b_n from

$$\sum_{n=1}^{\infty} C_{m,n} b_n = \frac{1}{\pi} \int_{0}^{\pi} f(x) k_m(x) dx, \quad m \geqslant 1, \quad 1.8$$

where

$$C_{m,n} = \frac{1}{\pi} \int_{0}^{\pi} k_{m}(x) \sin(nx - \frac{1}{2}\alpha_{n}\pi) dx, \quad m, n \ge 1. \quad 1.9$$

It will be shown in §4 that the $C_{m,n}$ can be expressed in terms of coefficients

$$e_{m,n} = \frac{1}{\pi} \int_{0}^{\pi} k_m(x) \sin(nx + \frac{1}{2} \alpha \pi) dx$$
, $m \ge 1$, n integer. 1.10

Comparison with 1.5 shows that

$$e_{m,n} = -\delta_{m,-n} \text{ for } n \le -1.$$

For these coefficients the following relations will be proved

$$(-1)^{n}n e_{m,n} = (-1)^{m}m e_{n,m},$$
 1.12

$$m(e_{m+1}, n^{-e}_{m-1}, n) + (n+1)e_{m,n+1} - (n-1)e_{m,n-1} = 0,$$
 1.13

$$e_{m+1,n}^{+e}m-1,n^{-e}m,n+1^{-e}m,n-1^{=e}m,o^{e}1,n^{e}$$

$$e_{m,o} = e_{m}$$
, 1.15

$$e_{m,n} = m \sum_{k=0}^{n} (-1)^k \frac{(m+k-1)!}{k!(n-k)!(m-n+k)!} e_{m-n+2k}$$
 1.16

Since the coefficients $e_{m,n}$ and e_n depend on α , we shall sometimes write $e_{m,n}(\alpha)$ and $e_n(\alpha)$. For coefficients with opposite α we shall derive

$$e_{m,n}(-\alpha) = (-1)^{m+n} e_{m,n}(\alpha)$$
. 1.17

The rapidly convergent expansion 1.2 may be treated in a similar way. We first consider the case $\alpha_n = \alpha$. Then to the set

$$sin(nx-\frac{1}{2}\alpha\pi)$$
, $n\geqslant 0$,

the following set of biorthogonal functions is associated

$$h_{m}(x) = -\tan^{\alpha-1} \frac{1}{2}x \sum_{k=0}^{m} \varepsilon_{k} e_{m-k}(\alpha-1)\cos kx, \quad m \ge 0$$
1.18

if 0 < 0 < 1 and

$$h_{m}(x) = \tan^{\alpha+1} \frac{1}{2}x \sum_{k=0}^{m} k e_{m-k}(\alpha+1)\cos kx, m \ge 0$$
1.19

if $-1 < \infty < 0$. $(\epsilon_0 = 1, \epsilon_k = 2 (k \ge 1))$.

In view of the orthogonality relation

$$\frac{1}{\pi} \int_{0}^{\pi} h_{m}(x) \sin(nx - \frac{1}{2} \alpha \pi) dx = \delta_{m,n}, \quad m, n \ge 0, \qquad 1.20$$

the expansion coefficients and can be written as

$$a_n = \frac{1}{\pi} \int_0^{\pi} f(x) h_n(x) dx, \qquad n \ge 0. \qquad 1.21$$

In the case of the more general expansion 1.2 the expansion coefficients again can be determined from a set of linear equations viz.

$$\sum_{n=0}^{\infty} d_{m,n} a_n = \frac{1}{\pi} \int_{0}^{\pi} f(x) h_m(x) dx, \quad m \ge 1,$$
 1.22

where

$$d_{m,n} = \frac{1}{\pi} \int_{0}^{\pi} h_{m}(x) \sin(nx - \frac{1}{2}\alpha_{n}\pi) dx, \qquad m \ge 0. \qquad 1.23$$

As in the previous case the $\textbf{d}_{\text{m,n}}$ can be expressed in terms of coefficients

$$f_{m,n} = \frac{1}{\pi} \int_{0}^{\pi} h_{m}(x) \sin(nx + \frac{1}{2}\alpha\pi) dx, \quad m > 0, \quad 1.24$$

but these coefficients will be shown to be related to the $e_{m,n}$ according to

$$f_{m,n}(\alpha) = -e_{n,m}(1-\alpha), 1 > \alpha > 0,$$

$$f_{m,n}(\alpha) = -e_{n,m}(-1-\alpha), -1 < \alpha < 0.$$
1.25

§ 2. The coefficients em.n.

In this section we prove formulae 1.12 - 1.17. We first derive a generating function for the $e_{m,n}$. According to 1.6 and 1.10 we have

$$\frac{1}{\pi} \int_{0}^{\pi} k_{m}(x) \sin(nx - \frac{1}{2} \alpha \pi) dx = \delta_{m,n}, \quad m,n \ge 1,$$

$$\frac{1}{\pi} \int_{0}^{\pi} k_{m}(x) \sin(nx + \frac{1}{2} \alpha \pi) dx = e_{m,n}, \quad m \ge 1.$$

Addition and substraction yields

$$\frac{2}{\pi} \int_{-\pi}^{\pi} k_{m}(x) \sin nx \, dx = \sec \frac{1}{2} \alpha \pi (e_{m,n} + \delta_{m,n}), \, m, n > 1,$$

$$\frac{\epsilon_{n}}{\pi} \int_{0}^{\pi} k_{m}(x) \cos nx \, dx = \csc \frac{1}{2} \alpha \pi (e_{m,n} - \delta_{m,n}), \, m > 1, n > 0.$$

Hence we have

$$k_{m}(x) = \sec \frac{1}{2} \propto \pi \sum_{n=1}^{\infty} (e_{m,n} + \sigma_{m,n}) \sin nx, \quad m \gg 1,$$

$$= \csc \frac{1}{2} \propto \pi \sum_{n=0}^{\infty} (e_{m,n} - \sigma_{m,n}) \cos nx, \quad m \gg 1.$$

From this formula we find the generating function 4)

$$\cos(mx - \frac{1}{2}\alpha\pi) = \sum_{n=0}^{\infty} e_{m,n}\cos(nx + \frac{1}{2}\alpha\pi). \qquad 2.1$$

⁴⁾ This generating function is due to a suggestion of H.A. Lauwerier.

This formula has been obtained for m ≥ 1 . By means of this expression the $e_{m,n}$ can also be defined for m ≤ 0 , $n \ge 0$. Then we have

$$e_{m,n} = S_{-m,n}$$
, $m \le n$, $n \ge 0$.

If, in 2.1 we replace x by $\pi - x$, we find

$$\cos(mx + \frac{1}{2}\alpha\pi) = \sum_{n=0}^{\infty} (-1)^{m+n} e_{m,n} \cos(nx - \frac{1}{2}\alpha\pi)$$
. 2.3

Comparison of 2.1 with 2.3 immediately yields 1.17. Relation 1.14 can be proved as follows

$$\sum_{n=0}^{\infty} (e_{m+1,n} + e_{m-1,n} - e_{m,n+1} - e_{m,n-1}) \cos(nx + \frac{1}{2}\alpha\pi)$$

$$= \sum_{n=0}^{\infty} (e_{m+1,n} + e_{m-1,n}) \cos(nx + \frac{1}{2}\alpha\pi)$$

$$- \sum_{n=0}^{\infty} e_{m,n} \cos\{(n-1)x + \frac{1}{2}\alpha\pi\} - \sum_{n=0}^{\infty} e_{m,n} \cos\{(n+1)x + \frac{1}{2}\alpha\pi\}$$

$$= \cos\{(m+1)x - \frac{1}{2}\alpha\pi\} + \cos\{(m-1)x - \frac{1}{2}\alpha\pi\}$$

$$-2 \cos x \sum_{n=0}^{\infty} e_{m,n} \cos(nx + \frac{1}{2}\alpha\pi) + e_{m,0} \cos(x - \frac{1}{2}\alpha\pi)$$

$$= e_{m,0} \sum_{n=0}^{\infty} e_{1,n} \cos(nx + \frac{1}{2}\alpha\pi)$$

because of $e_{m,-1}=0$ (comp.1.10).

Identification of corresponding coefficients yields 1.14. Differentiation of 2.1 and 2.3 yields

$$m \sin(mx - \frac{1}{2}\alpha\pi) = \sum_{n=1}^{\infty} ne_{m,n} \sin(nx + \frac{1}{2}\alpha\pi)$$
2.4

$$m \sin(mx + \frac{1}{2} \propto \pi) = \sum_{n=1}^{\infty} n(-1)^{m+n} e_{m,n} \sin(nx - \frac{1}{2} \propto \pi). \qquad 2.5$$

Multiply 2.5 with $k_p(x)/\pi$ and integrate from 0 to π . We find

$$m e_{p,m} = n(-1)^{m+n} e_{m,n} J_{p,n} = p(-1)^{m+p} e_{m,p}$$

in accordance with 1.12.

Relation 1.13 can be proved by means of 2.1 and 2.4. We have

$$\sum_{n=0}^{\infty} m(e_{m+1}, n^{-e}_{m-1}, n) \cos(nx + \frac{1}{2} \alpha \pi)$$

$$= m \cos\{(m+1)x - \frac{1}{2} \alpha \pi\} - m \cos\{(m-1)x - \frac{1}{2} \alpha \pi\}$$

$$= -2m \sin x \sin(mx - \frac{1}{2}\alpha\pi)$$

$$= -2 \sin x \sum_{n=1}^{\infty} n e_{m,n} \sin(nx + \frac{1}{2}\alpha\pi)$$

$$= \sum_{n=1}^{\infty} n e_{m,n} \cos\{(n+1)x + \frac{1}{2}\alpha\pi\} - \sum_{n=1}^{\infty} n e_{m,n} \cos\{(n-1)x + \frac{1}{2}\alpha\pi\}$$

$$= \sum_{n=0}^{\infty} \{(n-1)e_{m,n-1} - (n+1)e_{m,n+1}\} \cos(nx + \frac{1}{2}\alpha\pi),$$

because of $e_{m.-1}=0$.

Identification of corresponding coefficients yields 1.13.

For the proof of 1.15 we first show

$$\sum_{0}^{m} e_{m-k}(\alpha) e_{k}(-\alpha) = \sigma_{m,0}.$$
 2.6

Indeed we have, because of 1.4.

$$1 = \left(\frac{1+s}{1-s}\right)^{\alpha} \left(\frac{1+s}{1-s}\right)^{-\alpha}$$

$$= \sum_{m=0}^{\infty} e_m(\alpha) s^m \sum_{k=0}^{\infty} e_k(-\alpha) s^k$$

$$= \sum_{m=0}^{\infty} s^m \sum_{k=0}^{m} e_{m-k}(\alpha) e_k(-\alpha).$$

Using 1.10, 1.3, 1.5 and 2.6 we have

$$e_{m,o} = \sin \frac{1}{2} \alpha \pi \frac{1}{\pi} \int_{0}^{\pi} k_{m}(x) dx$$

$$= \sin \frac{1}{2} \alpha \pi \sum_{k=1}^{m} e_{m-k}(\alpha) \frac{2}{\pi} \int_{0}^{\pi} \tan^{\alpha} \frac{1}{2} x \sin kx dx$$

$$= -\sum_{k=1}^{m} e_{m-k}(\alpha) e_{k}(-\alpha)$$

$$= e_{m},$$

because e =1.

We shall prove 1.16 by induction. By substitution it is verified, that 1.16 satisfies the recurrence relation 1.13. Moreover for n=0 1.16 becomes identical with 1.15 which we already know to be true. For n=-1 we find from 1.16 $e_{m,-1}$ =0 in accordance with 1.11. Hence, since 1.16 is valid for two values of n, it must be valid for all values of n.

We conclude this section with a remark concerning the practical evaluation of the $e_{m,n}$. Let it be required to evaluate a square array of $e_{m,n}$, m,n=1...N. We start with the column $e_{m,o}=e_m$. For the e_m Lauwerier proved the recurrence relation

$$me_m = 2 \propto e_{m-1} + (m-2)e_{m-2}$$
 2.7

which admits the evaluation of all e_m from $e_0=1$ and $e_1=2\,$ Can be evaluated by aid of 1.13, except $e_{N,1}$. However, from 1.13 and 1.14 we obtain

$$(m+n+1)e_{m,n+1}=2m e_{m-1,n}-(m-n+1)e_{m,n-1}-m e_{m,o}e_{m}$$
 2.8

and this formula can be used for evaluating $e_{N,1}$. In general we evaluate $e_{m,n}$, m > n, m < N from two preceding columns by aid of 1.13. For m n we use 1.12 and $e_{N,n}$ is found by aid of 2.8.

A table of $e_{m.n}$, m,n=0(1)6 is added to this report.

§ 3. The coefficients fm,n

According to 1.20 and 1.22 we have

$$\frac{1}{\pi} \int_{0}^{\pi} h_{m}(x) \sin(nx - \frac{1}{2}\alpha\pi) dx = \int_{m,n}^{\pi}, \quad m,n \geq 0,$$

$$\frac{1}{\pi} \int_{0}^{\pi} h_{m}(x) \sin(nx + \frac{1}{2}\alpha\pi) dx = f_{m,n}, \quad m \geq 0.$$

In a similar way as before we find

$$\cos(mx-\frac{1}{2}\alpha\pi) = \sum_{n=0}^{\infty} f_{m,n}\cos(nx+\frac{1}{2}\alpha\pi), \quad m > 0$$
 3.1

Furthermore we have, because of 2.5 and 1.12,

sin(mx+
$$\frac{1}{2}$$
 \propto π) = $\sum_{n=1}^{\infty} \frac{n}{m} (-1)^{m+n} e_{m,n}(\alpha) \sin(nx-\frac{1}{2}\alpha\pi)$
= $\sum_{n=1}^{\infty} e_{n,m}(\alpha) \sin(nx-\frac{1}{2}\alpha\pi)$ 3.2

If $0 < \alpha < 1$ we put $\alpha = 1 - \alpha'$. Substitution in 3.2 gives, if the primes are dropped,

$$\cos(mx-\frac{1}{2}\alpha\pi) = -\sum_{n=1}^{\infty} e_{n,m}(1-\alpha)\cos(nx+\frac{1}{2}\alpha\pi).$$
 3.3

Comparison of 3.1 and 3.3 yields

$$f_{m,n}(\alpha) = -e_{n,m}(1-\alpha), 1>\alpha>0.$$

If $-1 < \alpha < 0$ we put $\alpha = -1 - \alpha'$ and find in the same way

$$f_{m,n}(\alpha) = -e_{n,m}(-1-\alpha) \qquad 0 > \alpha > -1.$$

Hence the relations 1.25 are proved

&4. The general expansions

We shall show how the expansion coefficients b in

$$f(x) = \sum_{n=1}^{\infty} b_n \sin(nx - \frac{1}{2}\alpha_n \pi)$$

can be determined.

Let $\alpha_n \to \alpha$ for $n \to \infty$. By means of the trigonometrical identity

$$\sin(\varphi-\beta) = \frac{\sin(\beta+\chi)}{\sin(2\gamma)} \left[\sin(\varphi-\gamma) + \frac{\sin(\beta-\chi)}{\sin(\beta+\chi)} \sin(\varphi+\gamma) \right],$$

this can be written in the form

$$f(x) = \sum_{n=1}^{\infty} b'_n \left[\sin(nx - \frac{1}{2}\alpha\pi) + s_n \sin(nx + \frac{1}{2}\alpha\pi) \right], \quad 4.1$$

where

$$b'_{n} = \frac{\sin \frac{1}{2}(\alpha + \alpha_{n})}{\sin \alpha \pi} b_{n}, \qquad 4.2$$

$$s_n = \frac{\sin \frac{1}{2}(\alpha - \alpha_n)}{\sin \frac{1}{2}(\alpha + \alpha_n)}.$$
4.3

Proceeding as indicated in the introduction we find

$$\sum_{n=1}^{\infty} \left\{ \int_{m,n}^{\infty} f(x) k_{m}(x) dx, \right\} b_{n}^{\prime} = \frac{1}{\pi} \int_{0}^{\pi} f(x) k_{m}(x) dx, \qquad 4.4$$

In the same way we can derive for the rapidly convergent expansion 1.2 the sets of linear equations

$$\sum_{n=0}^{\infty} \left\{ \int_{m,n} -s_n e_{n,m} (1-\alpha) \right\} a_n' = \frac{1}{\pi} \int_{0}^{\pi} f(x) h_m(x) dx, \quad 0 < \alpha < 1, \quad 4.5$$

$$\sum_{n=0}^{\infty} \left\{ S_{m,n} - S_{n} e_{n,m} (-1-\alpha) \right\} a_{n}' = \frac{1}{\pi} \int_{0}^{\pi} f(x) h_{m}(x) dx, -1 < \alpha < 0, 4.6$$

where

$$a_n' = \frac{\sin \frac{1}{2}(\alpha + \alpha_n)}{\sin \alpha + \alpha_n} a_n.$$

If for f(x) a Fourier expansion valid in the half-period interval $0 < x < \pi$ is known, we can evaluate the right hand members of 4.4, 4.5 or 4.6 in a similar way. Let e.g.

$$f(x) = \sum_{n=1}^{\infty} p_n \sin(nx - \frac{1}{2}g_n \pi)$$

then

$$\frac{1}{\pi} \int_{0}^{\pi} f(x) k_{m}(x) dx = \sum_{n=1}^{\infty} p'_{n} \left\{ S_{m,n} + q_{n} e_{m,n}(\alpha) \right\}$$

where

$$p_{n}' = \frac{\sin \frac{1}{2}(\alpha + \varphi_{n})}{\sin \alpha \pi} p_{n},$$

$$q_n = \frac{\sin \frac{1}{2}(\alpha - \varphi_n)\pi}{\sin \frac{1}{2}(\alpha + \varphi_n)\pi}$$

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$$e_{04} = 0$$

$$e_{14} = -\frac{4}{15}\alpha(1-\alpha^2)(1+\alpha^2)$$

$$e_{24} = \frac{4}{9}\alpha^2(1-\alpha^2)^2$$

$$e_{34} = -\frac{4}{21}\alpha(1-\alpha^2)(9-5\alpha^2+2\alpha^4)$$

$$e_{44} = 1-\frac{2}{9}\alpha^2(20-14\alpha^2+4\alpha^4-\alpha^5)$$

$$e_{54} = \frac{4}{87}\alpha(1-\alpha^2)(45-29\alpha^2+4\alpha^4-2\alpha^6)$$

$$e_{64} = \frac{4}{225}\alpha^2(1-\alpha^2)(27+4\alpha^2+2\alpha^4)$$

$$\begin{array}{l} e_{05} = 0 \\ e_{15} = \frac{2}{45}\alpha^2(1-\alpha^2)(7+2\alpha^2) \\ e_{25} = -\frac{8}{105}\alpha(1-\alpha^2)(5-2\alpha^2-2\alpha^4) \\ e_{35} = \frac{2}{15}\alpha^2(1-\alpha^2)(3-\alpha^2+\alpha^4) \\ e_{45} = -\frac{16}{405}\alpha(1-\alpha^2)(45-29\alpha^2+4\alpha^4-2\alpha^6) \\ e_{55} = 1 - \frac{2}{225}\alpha^2(509-390\alpha^2+112\alpha^4-10\alpha^6+4\alpha^8) \\ e_{65} = \frac{8}{2475}\alpha(1-\alpha^2)(675-414\alpha^2+136\alpha^4+4\alpha^6+4\alpha^8) \\ e_{66} = 0 \\ e_{16} = -\frac{4}{315}\alpha(1-\alpha^2)(9+16\alpha^2+2\alpha^4) \\ e_{26} = \frac{2}{45}\alpha^2(1-\alpha^2)(6-5\alpha^2-\alpha^4) \\ e_{36} = -\frac{4}{405}\alpha(1-\alpha^2)(45-14\alpha^2+10\alpha^4+4\alpha^6) \\ e_{46} = \frac{8}{675}\alpha^2(1-\alpha^2)(27+4\alpha^2+2\alpha^4) \\ e_{56} = -\frac{4}{1485}\alpha(1-\alpha^2)(675-414\alpha^2+136\alpha^4+4\alpha^6+4\alpha^8) \\ e_{56} = 1 - \frac{2}{2025}\alpha^2(4662-3499\alpha^2+1096\alpha^4-222\alpha^6-8\alpha^8-4\alpha^{10}). \end{array}$$