A PROOF OF A FORMULA IN FOURIER ANALYSIS ON THE SPHERE

JIN-GEN YANG

ABSTRACT. A short and elementary proof of a useful formula in spherical harmonic analysis is provided.

In [3] Sherman proved an integral formula for eigenfunctions of the Laplacian on the sphere S^n . He developed a certain theory of Fourier analysis on the basis of this formula. The purpose of this note is to give an elementary short proof of Sherman's formula.

Let $a = (0, ..., 0, 1) \in S^n$, $B = \{(x_1, ..., x_{n+1}) \in S^n \mid x_{n+1} = 0\}$. a is the "north pole" and B is the "equator". For any integer $k \ge 0$ and $b \in B$, define

$$e_{b,k}(s) = (a+ib,s)^k, \quad s \in S^n,$$

and

$$f_{b,k}(s) = \operatorname{sgn}(s, a)^{n-1}(a + ib, s)^{-k-n+1}, \quad s \in S^n - B,$$

where (\cdot, \cdot) is the Euclidean inner product, $i = \sqrt{-1}$. Let db be the normalized Euclidean measure on B.

THEOREM (SHERMAN, LEMMA 3.9 OF [3]).

(1)
$$\int_{B} e_{b,k}(s) f_{b,k}(s') db = P_{k}((s,s'))$$

for all $s \in S^n$, $s' \in S^n - B$ and k > 0, where P_k is a polynomial of degree k with $P_k(1) = 1$, called the (normalized) Gegenbauer polynomial.

Formula (1) corresponds to formula (1.9) in [3].

PROOF. Denote the left-hand side of (1) by F(s, s'). Since F(-s, -s') = F(s, s') we may assume sgn(s', a) = 1. Let u_{ϕ} be the rotation represented by

$$\begin{bmatrix} 1 & & & & \\ & \ddots & & \\ & & \cos \phi & -\sin \phi \\ & & \sin \phi & \cos \phi \end{bmatrix}.$$

If $F(u_{\phi}s, u_{\phi}s') = F(s, s')$ for all ϕ such that $(u_{\phi}s', a) > 0$, then the proof of (1) will be reduced to the case s' = a (in which (1) is the standard integral formula for the

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Gegenbauer polynomial, cf. Theorem 7 of [2] or Lemma 4.2 of [3]) because we can always find some rotation u of B and some u_{ϕ} such that $u_{\phi}us'=a$, and it is obvious that F(us, us')=F(s, s'). Hence it is enough to prove $\partial F(u_{\phi}s, u_{\phi}s')/\partial \phi=0$.

Any point $b \in B$ can be written in the form

$$b = (c_1 \cos \theta, c_2 \cos \theta, \dots, c_{n-1} \cos \theta, \sin \theta, 0)$$
where $c_1^2 + \dots + c_{n-1}^2 = 1$. Let
$$g(c, \theta, \phi, s)$$

$$= i \cos \theta \sum_{j=1}^{n-1} c_j s_j + i \sin \theta (s_n \cos \phi - s_{n+1} \sin \phi) + (s_n \sin \phi + s_{n+1} \cos \phi).$$

That means $e_{b,k}(u_{\phi}s) = [g(c, \theta, \phi, s)]^k$ and $f_{b,k}(u_{\phi}s') = [g(c, \theta, \phi, s')]^{-k-n+1}$. Then for all integers m,

$$\frac{\partial(g^m)}{\partial \theta} = mg^{m-1} \left[-i\sin\theta \sum_{j=1}^{n-1} c_j s_j + i\cos\theta (s_n\cos\phi - s_{n+1}\sin\phi) \right].$$

$$\frac{\partial(g^m)}{\partial \phi} = mg^{m-1} \left[i\sin\theta (-s_n\sin\phi - s_{n+1}\cos\phi) + (s_n\cos\phi - s_{n+1}\sin) \right].$$

Hence we obtain a useful relation

(2)
$$i\frac{\partial(g^m)}{\partial\phi} - \cos\theta \frac{\partial(g^m)}{\partial\theta} = mg^m \sin\theta.$$

Therefore

$$\frac{\partial F(u_{\phi}s, u_{\phi}s')}{\partial \phi} = \frac{\partial}{\partial \phi} \int_{B} [g(c, \theta, \phi, s)]^{k} [g(c, \theta, \phi, s')]^{-k-n+1} db$$

$$= A \int_{c \in S^{n-2}} dc \int_{-\pi/2}^{\pi/2} \left[\frac{\partial (g(c, \theta, \phi, s)^{k})}{\partial \phi} g(c, \theta, \phi, s')^{-k-n+1} + g(c, \theta, \phi, s)^{k} \frac{\partial (g(c, \theta, \phi, s')^{-k-n+1})}{\partial \phi} \right] \cos^{n-2}\theta d\theta$$

$$= A \int_{c \in S^{n-2}} dc \int_{-\pi/2}^{\pi/2} -i \left[\left(\cos \theta \frac{\partial (g(c, \theta, \phi, s)^{k})}{\partial \theta} + k \sin \theta g(c, \theta, \phi, s)^{k} \right) \right]$$

$$\times g(c, \theta, \phi, s')^{-k-n+1} + g(c, \theta, \phi, s')^{-k-n+1} + g(c, \theta, \phi, s')^{-k-n+1} + g(c, \theta, \phi, s')^{-k-n+1} \right]$$

$$-(k+n-1)\sin \theta g(c, \theta, \phi, s')^{-k-n+1} \right]$$

$$\times \cos^{n-2}\theta d\theta$$

by using (2). Here dc is the ordinary Euclidean measure on S^{n-2} , A is constant. We can easily see that the integrand is $\partial Q/\partial \theta$, where

$$Q = -i \left[g(c, \theta, \phi, s)^k g(c, \theta, \phi, s')^{-k-n+1} \cos^{n-1} \theta \right].$$

Therefore the integral is zero.

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Department of Mathematics, Massachusetts Institute of Technology, Cambridge, Massachusetts 02139

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