

IX. Coefficients of Orthogonal Polynomials^a

X_j	$n = 3$		$n = 4$			$n = 5$				$n = 6$					$n = 7$					
	P_1	P_2	P_1	P_2	P_3	P_1	P_2	P_3	P_4	P_1	P_2	P_3	P_4	P_5	P_1	P_2	P_3	P_4	P_5	P_6
1	-1	1	-3	1	-1	-2	2	-1	1	-5	5	-5	1	-1	-3	5	-1	3	-1	1
2	0	-2	-1	-1	3	-1	-1	2	-4	-3	-1	7	-3	5	-2	0	1	-7	4	-6
3	1	1	1	-1	-3	0	-2	0	6	-1	-4	4	2	-10	-1	-3	1	1	-5	15
4			3	1	1	1	-1	-2	-4	1	-4	-4	2	10	0	-4	0	6	0	-20
5						2	2	1	1	3	-1	-7	-3	-5	1	-3	-1	1	5	15
6										5	5	5	1	1	2	0	-1	-7	-4	-6
7															3	5	1	3	1	1
$\sum_{j=1}^n [P_i(X_j)]^2$	2	6	20	4	20	10	14	10	70	70	84	180	28	252	28	84	6	154	84	924
λ	1	3	2	1	$\frac{10}{3}$	1	1	$\frac{5}{6}$	$\frac{35}{12}$	2	$\frac{3}{2}$	$\frac{5}{3}$	$\frac{7}{12}$	$\frac{21}{10}$	1	1	$\frac{1}{6}$	$\frac{7}{12}$	$\frac{7}{20}$	$\frac{77}{60}$

X_j	$n = 8$						$n = 9$						$n = 10$					
	P_1	P_2	P_3	P_4	P_5	P_6	P_1	P_2	P_3	P_4	P_5	P_6	P_1	P_2	P_3	P_4	P_5	P_6
1	-7	7	-7	7	-7	1	-4	28	-14	14	-4	4	-9	6	-42	18	-6	3
2	-5	1	5	-13	23	-5	-3	7	7	-21	11	-17	-7	2	14	-22	14	-11
3	-3	-3	7	-3	-17	9	-2	-8	13	-11	-4	22	-5	-1	35	-17	-1	10
4	-1	-5	3	9	-15	-5	-1	-17	9	9	-9	1	-3	-3	31	3	-11	6
5	1	-5	-3	9	15	-5	0	-20	0	18	0	-20	-1	-4	12	18	-6	-8
6	3	-3	-7	-3	17	9	1	-17	-9	9	9	1	1	-4	-12	18	6	-8
7	5	1	-5	-13	-23	-5	2	-8	-13	-11	4	22	3	-3	-31	3	11	6
8	7	7	7	7	7	1	3	7	-7	-21	-11	-17	5	-1	-35	-17	1	10
9							4	28	14	14	4	4	7	2	-14	-22	-14	-11
10													9	6	42	18	6	3
$\sum_{j=1}^n [P_i(X_j)]^2$	168	168	264	616	2184	264	60	2772	990	2002	468	1980	330	132	8580	2860	780	660
λ	2	1	$\frac{2}{3}$	$\frac{7}{12}$	$\frac{7}{10}$	$\frac{11}{60}$	1	3	$\frac{5}{6}$	$\frac{7}{12}$	$\frac{3}{20}$	$\frac{11}{60}$	2	$\frac{1}{2}$	$\frac{5}{3}$	$\frac{5}{12}$	$\frac{1}{10}$	$\frac{11}{240}$

^aAdapted with permission from *Biometrika Tables for Statisticians*, Vol. 1, 3rd edition by E. S. Pearson and H. O. Hartley, Cambridge University Press, Cambridge, 1966.

