Math 880

Inversion of Formal Power Series. We extend the ring of formal power series $\mathbb{C}[x]$ to the field of formal Laurent series $\mathbb{C}((x))$:

$$\mathbb{C}((x)) = \left\{ \sum_{k \ge -N} a_k x^k \mid N \in \mathbb{Z}, a_k \in \mathbb{C} \right\}.$$

These are the series in x, x^{-1} with a lowest term x^{-N} , but not necessarily a highest term. We define the operator $[x^n]$ which extracts the x^n coefficient of a series: $[x^n]\left(\sum_k a_k x^k\right) = a_n$.

LEMMA: (i) For $h(x) \in \mathbb{C}((x))$, we have $[x^{-1}]h'(x) = 0$. (ii) For $f(x) \in x\mathbb{C}[x]$ with $[x^1]f(x) \neq 0$, and $i \in \mathbb{Z}$, we have:

$$[x^{-1}]f(x)^i f'(x) = \begin{cases} 1 & \text{if } i = -1\\ 0 & \text{else.} \end{cases}$$

Proof. (i) Obvious from the definition of derivative: $(x^k)' = kx^{k-1}$ for $k \in \mathbb{Z}$. (ii) For $i \neq -1$, this follows from (i), since $f(x)^i f'(x) = \frac{1}{i+1} (f(x)^{i+1})'$. For i = -1 and $f(x) = \sum_{k \geq 1} a_k x^k$:

$$\frac{f'(x)}{f(x)} = \frac{a_1 + 2a_2x + \cdots}{a_1x + a_2x^2 + \cdots} = \frac{a_1 + 2a_2x + \cdots}{a_1x} \cdot \frac{1}{1 + \left(\frac{2a_2}{a_1}x + \frac{3a_3}{a_1}x^2 + \cdots\right)} \\ = \left(x^{-1} + \frac{2a_2}{a_1} + \frac{3a_3}{a_1}x + \cdots\right) \left(1 - x\left(\frac{2a_2}{a_1} + \frac{3a_3}{a_1}x + \cdots\right) + \cdots\right),$$

which $[x^{-1}]f(x)^{-1}f'(x) = 1$ is evident.

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LAGRANGE INVERSION THEOREM: Let $f(x), g(x) \in x\mathbb{C}[x]$ be inverses: f(g(x)) = x. Then:

$$[x^{n}]g(x) = \frac{1}{n}[x^{-1}]\frac{1}{f(x)^{n}}.$$

In particular, if $f(x) = x/\phi(x)$ and $g(x) = x\phi(g(x))$, then:

$$[x^{n}]g(x) = \frac{1}{n}[x^{n-1}]\phi(x)^{n}.$$

Proof. Let $g(x) = \sum_{i \ge 1} b_i x^i$. Since $f = g^{-1}$, we have:

$$x = g(f(x)) = \sum_{i \ge 1} b_i f(x)^i,$$

and taking the derivative gives:

$$1 = \sum_{i \ge 1} ib_i \left(f(x)^i \right)' = \sum_{i \ge 1} ib_i f(x)^{i-1} f'(x).$$

We wish to move the b_n term to be the coefficient of $f(x)^{-1}f'(x)$. Thus, we divide by $f(x)^n$:

$$\frac{1}{f(x)^n} = \sum_{i \ge 1} ib_i f(x)^{i-1-n} f'(x)$$
$$= \sum_{i=1}^{n-1} \frac{ib_i}{i-n} \left(f(x)^{i-n} \right)' + nb_n \frac{f'(x)}{f(x)} + \sum_{i>n} \frac{ib_i}{i-n} \left(f(x)^{i-n} \right)'$$

Applying the Lemma to each term, we have the first formula: $[x^{-1}][1/f(x)^n] = nb_n$.

For the second formula, take $f(x) = x/\phi(x)$ so that $x = f(g(x)) = g(x)/\phi(g(x))$ is equivalent to $g(x) = x \phi(g(x))$. Now, evidently $[x^{-1}]h(x) = [x^{n-1}](x^nh(x))$, so:

$$b_n = \frac{1}{n} [x^{-1}] \frac{1}{f(x)^n} = \frac{1}{n} [x^{n-1}] \frac{x^n}{x^n / \phi(x)^n} = \frac{1}{n} [x^{n-1}] \phi(x)^n.$$

Reference: Richard Stanley, Enumerative Combinatorics, Vol. 2, Ch. 5.

Inversion of Analytic Functions. We give an analytic proof of Lagrange Inversion. Consider a function f(u) of a complex variable u, holomorphic in a neighborhood of u = 0. Suppose f(0) = 0 and $f'(0) \neq 0$, so by the Inverse Function Theorem, f(u) is one-to-one inside a small circle C defined by $|u| = \epsilon$, and there is a unique inverse function g(z) defined near z = 0 with g(f(u)) = u. Applying the Cauchy Residue Theorem and then a change of variables $u = g(\zeta), \zeta = f(u), d\zeta = f'(u) du$, we have:¹

$$g(z) = \frac{1}{2\pi i} \oint_{f(\mathcal{C})} \frac{g(\zeta)}{\zeta - z} d\zeta = \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{f'(u)}{f(u) - z} u du.$$

Expanding $\frac{f'(u)}{f(u)-z} = \frac{f'(u)}{f(u)} \frac{1}{1-z/f(u)} = \frac{f'(u)}{f(u)} \sum_{n \ge 0} (\frac{z}{f(u)})^n$, we get the Taylor series:

$$g(z) = \sum_{n \ge 0} \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{f'(u)}{f(u)} \frac{z^n}{f(u)^n} u \, du = \sum_{n \ge 0} b_n z^n$$

where:

$$b_n = [z^n]g(z) = \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{f'(u)}{f(u)^{n+1}} u \, du = \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{1}{n} \frac{1}{f(u)^n} \, du = \frac{1}{n} [u^{-1}] \frac{1}{f(u)^n}.$$

Here the third equality is integration by parts, and the fourth is the Residue Theorem.

Generalization: For inverse functions with g(f(x)) = x, we can use the same reasoning to expand h(g(x)) for any h(x) with h(0) = 0, obtaining:

$$[x^{n}]h(g(x)) = \frac{1}{n} [x^{-1}] \frac{h'(x)}{f(x)^{n}}.$$

¹For a function defined by a Laurent series $g(\zeta) = \sum_{n \in \mathbb{Z}} b_n (\zeta - z)^n$ which is holomorphic on the disk D defined by $|\zeta - z| \leq \delta$, the Cauchy residue is: $g(z) = b_0 = \frac{1}{2\pi i} \oint_{|\zeta - z| = \delta} \frac{g(\zeta)}{\zeta - z} d\zeta$.

Now let f(u) be holomorphic on a simply connected region $\Omega \subset \mathbb{C}$ bounded by a simple closed curve \mathcal{C} , with $f(\Omega) \subset D$. Let $u = u_1, \ldots, u_N \in \Omega$ be the solutions of f(u) = z, where u_i has multiplicity m_i . Then $\frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{f'(u)}{f(u)-z} du = \sum_{i=1}^N m_i$ counts solutions. For h(u) holomorphic, $\frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{f'(u)}{f(u)-z} h(u) du = \sum_{i=1}^N m_i h(u_i)$.