Math 482

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

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

These are the series in x and 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: $[x^n]\left(\sum_j a_j x^j\right) = a_n$. The coefficient of x^{-1} is the *residue* of a Laurent series; $[x^{-1}]$ is the *residue operator*.

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

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

That is, the residue of $h(x)^j h'(x)$ is always zero, except for $h(x)^{-1}h'(x)$. *Proof.* (i) Obvious from the definition of derivative: $(x^n)' = nx^{n-1}$ for $n \in \mathbb{Z}$. (ii) For $j \neq -1$, this follows from (i), since $h(x)^j h'(x) = \frac{1}{j+1}(h(x)^{j+1})'$.

For j = -1 and $h(x) = \sum_{n \ge 1} c_n x^n$ with $c_1 \ne 0$:

$$\frac{h'(x)}{h(x)} = \frac{c_1 + 2c_2x + \cdots}{c_1x + c_2x^2 + + \cdots} = \frac{c_1 + 2c_2x + \cdots}{c_1x} \cdot \frac{1}{1 + \left(\frac{c_2}{c_1}x + \frac{c_3}{c_1}x^2 + \cdots\right)}$$
$$= \left(x^{-1} + \frac{2c_2}{c_1} + \frac{3c_3}{c_1}x + \cdots\right) \left(1 - x\left(\frac{c_2}{c_1} + \frac{c_3}{c_1}x + \cdots\right) + \cdots\right),$$

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

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

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

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

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

Proof. Letting $f(x) = \sum_{i \ge 1} a_j x^j$, our goal is to compute a particular a_n in terms of g(x). Since $g = f^{-1}$, we have:

$$x = f(g(x)) = \sum_{j \ge 1} a_j g(x)^j.$$

We need to extract a_n from this summation, making all other a_j 's vanish. We will manipulate the summation to get a_n as the coefficient of $g(x)^{-1}g'(x)$, and all the rest of the a_j 's as coefficients of $g(x)^j g'(x)$; then apply the residue operator $[x^{-1}]$ in the Lemma. First, we take the derivative:

$$1 = \sum_{j \ge 1} j a_j \left(g(x)^j \right)' = \sum_{j \ge 1} j a_j g(x)^{j-1} g'(x).$$

Next, we move the a_n term to be the coefficient of $g(x)^{-1}g'(x)$, dividing by $g(x)^n$:

$$\frac{1}{g(x)^n} = \sum_{j \ge 1} ja_j g(x)^{j-1-n} g'(x)$$
$$= \sum_{j=1}^{n-1} \frac{ja_j}{i-n} \left(g(x)^{j-n}\right)' + na_n \frac{g'(x)}{g(x)} + \sum_{j>n} \frac{ja_j}{j-n} \left(g(x)^{j-n}\right)'$$

Applying $[x^{-1}]$, we obtain essentially the first part of the Theorem: $[x^{-1}][1/g(x)^n] = na_n$.

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

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

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

Inversion of Analytic Functions. We give an analytic derivation of Lagrange Inversion. Consider an analytic function g(u) with g(0) = 0 and $g'(0) \neq 0$, so that by the Inverse Function Theorem, g(u) is one-to-one inside a small circle C defined by $|u| = \delta$. Then z = g(u) takes C to a simple closed curve g(C) around z = 0, and there is a unique inverse function f(z) defined inside g(C).

Our aim is to compute the Taylor coefficients of $f(z) = \sum_{n\geq 0} a_n z^n$ in terms of its inverse function g(u).

Recall the idea behind Cauchy's Integral Formula. In the complex plane, for any simple closed curve around z = 0, we have the line integral $\oint z^n dz = 0$ if $n \neq -1$, and $\oint z^{-1} dz = 2\pi i$. Hence, for any meromorphic function $h(z) = \sum_{n \geq -N} c_n z^n$, the residue is $c_1 = [z^{-1}]h(z) = \frac{1}{2\pi i} \oint h(z) dz$, and we can extract any coefficient of the Laurent series as: $c_n = \frac{1}{2\pi i} \oint h(z)/z^{n+1} dz$.

In our case, we have:

$$a_n = \frac{1}{2\pi i} \oint_{g(\mathcal{C})} \frac{f(z)}{z^{n+1}} \, dz.$$

Making the change of variable z = g(u), u = f(z), dz = g'(u) du:

$$a_n = \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{u}{g(u)^{n+1}} g'(u) \, du = \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{g'(u)}{g(u)^{n+1}} \, u \, du.$$

Performing integration by parts, we have: $\left(\frac{-1}{ng(u)^n}\right)' = \frac{g'(u)}{g(u)^{n+1}}$ and:

$$a_n = \left[\frac{-1}{ng(u)^n} u\right]_{u=\delta}^{u=\delta} - \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{1}{n} \frac{-1}{g(u)^n} du = \frac{1}{n} \frac{1}{2\pi i} \oint_{\mathcal{C}} \frac{1}{g(u)^n} du.$$

The last integral is the residue:

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

Generalization. We can use the same reasoning as above to find the Taylor coefficients of the composition h(f(x)) for any power series $h(x) \in x\mathbb{C}[\![x]\!]$:

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