

Derivation of (14)

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Thank you for reading our paper. We provide interested reader with the proof of Eqn (14) as a supplemental information of our paper.

We define a function $F(x)$ as follows:

$$\begin{aligned} F(x) &\equiv \sum_{p=1,3,\dots}^{\infty} a_p (x + \eta_{tx} x^*) |x + \eta_{tx} x^*|^{p-1} \\ &= \sum_{m=0}^{\infty} a_{2m+1} (x + \eta_{tx} x^*) |x + \eta_{tx} x^*|^{2m} \\ &= \sum_{m=0}^{\infty} a_{2m+1} F_{2m+1}(x), \end{aligned} \quad (1)$$

where the function $F_{2m+1}(x)$ is described as

$$F_{2m+1}(x) = (x + \eta_{tx} x^*) |x + \eta_{tx} x^*|^{2m} = (x + \eta_{tx} x^*)^{m+1} (x^* + \eta_{tx}^* x)^m \quad (2)$$

By using the binomial theorem, (2) can be rewritten as

$$\begin{aligned} F_{2m+1}(x) &= \left(\sum_{k_1=0}^{m+1} \binom{m+1}{k_1} x^{k_1} (\eta_{tx} x^*)^{m+1-k_1} \right) \left(\sum_{k_2=0}^m \binom{m}{k_2} (\eta_{tx}^* x)^{k_2} (x^*)^{m-k_2} \right) \\ &= \sum_{k_1=0}^{m+1} \sum_{k_2=0}^m \binom{m+1}{k_1} \binom{m}{k_2} x^{k_1} (\eta_{tx} x^*)^{m+1-k_1} (\eta_{tx}^* x)^{k_2} (x^*)^{m-k_2} \end{aligned} \quad (3)$$

On each term of double summation of (3), the sum of exponents of x and x^* is

$$k_1 + (m+1-k_1) + k_2 + (m-k_2) = 2m+1, \quad (4)$$

and each exponent of x and x^* ranges from 0 to $2m+1$. Thus, we can write the following expansion:

$$F_{2m+1}(x) = \sum_{q=0}^{2m+1} c_{2m+1-q,q} x^{2m+1-q} (x^*)^q, \quad (5)$$

where $c_{u,v}$ is a coefficient for $x^u (x^*)^v$. Thus, the function $F(x)$ can be written as

$$F(x) = \sum_{m=0}^{\infty} \sum_{q=0}^{2m+1} a_{2m+1} c_{2m+1-q,q} x^{2m+1-q} (x^*)^q. \quad (6)$$

To derive Eqn (16) of the original paper, we define an operator $[x^u (x^*)^v]f(x)$ that extract a coefficient from an arbitrary power series that have coefficients $d_{u,v}$ as follows:

$$[x^u (x^*)^v] \left(\sum_{u=0}^{\infty} \sum_{v=0}^{\infty} d_{u,v} x^u (x^*)^v \right) \equiv d_{u,v}. \quad (7)$$

Also, on an arbitrary power series $f(x)$, we can write the following equation:

$$[x^u (x^*)^v]f(x) = [x^{u+u'} (x^*)^{v+v'}] \left(x^{u'} (x^*)^{v'} f(x) \right). \quad (8)$$

From (6), when $u < 0$ or $v < 0$, we obtain

$$[x^u (x^*)^v]F(x) = 0. \quad (u < 0 \quad \vee \quad v < 0) \quad (9)$$

Also, from (5), we obtain

$$[x^u (x^*)^v] F_{2m+1}(x) = \begin{cases} c_{u,v} & (u+v = 2m+1) \\ 0 & (\text{otherwise}) \end{cases} \quad (10)$$

Thus, when $u \geq 0$ and $v \geq 0$, we obtain

$$[x^u (x^*)^v] F(x) = \sum_{m=0}^{\infty} a_{2m+1} ([x^u (x^*)^v] F_{2m+1}(x)) = a_{u+v} [x^u (x^*)^v] F_{u+v}(x) = a_{u+v} c_{u,v}, \quad (11)$$

and then $c_{u,v} = [x^u (x^*)^v] F_{u+v}(x)$. When $u+v = 1$ (i.e. $(u,v) \in \{(1,0), (0,1)\}$), we can derive the following equation:

$$c_{u,v} = [x^u (x^*)^v] F_1(x) = [x^u (x^*)^v] (x + \eta_{tx} x^*) = \begin{cases} 1, & (u=1 \vee v=0) \\ \eta_{tx}, & (u=0 \vee v=1) \end{cases} \quad (12)$$

Also from (2), we can write the equation

$$c_{u,v} = [x^u (x^*)^v] F_{u+v}(x) \quad (13)$$

$$\begin{aligned} &= [x^u (x^*)^v] \left(|x + \eta_{tx} x^*|^2 F_{u+v-2}(x) \right) \\ &= [x^u (x^*)^v] \left(\eta_{tx}^* x^2 F_{u+v-2} + (1 + |\eta_{tx}|^2) x x^* F_{u+v-2} + \eta_{tx} (x^*)^2 F_{u+v-2} \right) \\ &= \eta_{tx}^* [x^u (x^*)^v] (x^2 F_{u+v-2}) + (1 + |\eta_{tx}|^2) [x^u (x^*)^v] (x x^* F_{u+v-2}) + \eta_{tx} [x^u (x^*)^v] ((x^*)^2 F_{u+v-2}) \end{aligned} \quad (14)$$

because of the distributive property of the extraction operator of (7). By using (8) to each term of (14), we obtain the following equation:

$$\begin{aligned} c_{u,v} &= \eta_{tx}^* [x^{u-2} (x^*)^v] (F_{u+v-2}) + (1 + |\eta_{tx}|^2) [x^{u-1} (x^*)^{v-1}] (F_{u+v-2}) + \eta_{tx} [x^u (x^*)^{v-2}] (F_{u+v-2}) \\ &= \eta_{tx}^* c_{u-2,v} + (1 + |\eta_{tx}|^2) c_{u-1,v-1} + \eta_{tx} c_{u,v-2}. \end{aligned} \quad (15)$$

To summarize (6), (9), (12), and (15), Eqn (14) of our paper are derived.