Girard-Newton identities for symmetric functions

Paul Garrett garrett@math.umn.edu http://www.math.umn.edu/~garrett/

Albert Girard (1629), and, later, Isaac Newton (1666), expressed the elementary symmetric functions^[1]

$$s_j = \sum_{i_1 < i_2 < \ldots < i_j} x_{i_1} x_{i_2} \ldots x_{i_j}$$

in terms of symmetric power sum functions

$$p_j = x_1^j + \ldots + x_n^j$$

where x_1, \ldots, x_n are indeterminates.

Basic properties of *exp* and *log*, either as convergent or formal power series, produce the relation. Thus, consider

$$\prod_{i} (1 - zx_i) = \exp \sum_{i} \log(1 - zx_i)$$

with an indeterminate z, and evaluate this in the two obvious ways. First, of course, the left-hand side essentially defines the elementary symmetric functions:

$$\prod_i (1 - z x_i) \; = \; \sum_j (-1)^j \, s_j \, z^j$$

On the right-hand side, use the power series for *log*, interchange order of summation, use the fact that *exp* converts sums to products, and expand *exp*: this will inevitably produce the relation. Indeed, the point is not the specific formula, but the device by which to recover it. We have

$$\exp\left(-\sum_{i}\sum_{n\geq 1}\frac{z^{n}x_{i}^{n}}{n}\right) = \exp\left(-\sum_{k\geq 1}\frac{z^{k}p_{k}}{k}\right) = \prod_{k\geq 1}\exp\left(-\frac{z^{k}p_{k}}{k}\right) = \prod_{k\geq 1}\sum_{\ell\geq 0}\frac{(-z^{k}p_{k}/k)^{\ell}}{\ell!}$$
$$= \sum_{j\geq 0}z^{j}\sum_{\ell_{1}+2\ell_{2}+\ldots=j}\frac{(-p_{1}/1)^{\ell_{1}}}{\ell_{1}!}\frac{(-p_{2}/2)^{\ell_{2}}}{\ell_{2}!}\frac{(-p_{3}/3)^{\ell_{3}}}{\ell_{3}!}\cdots\frac{(-p_{n}/n)^{\ell_{n}}}{\ell_{n}!}\dots$$

Equating the coefficients of z^j in the latter and in $\sum_j (-1)^j s_j z^j$ expresses the elementary symmetric function s_ℓ in terms of sums-of-powers p_j :

$$(-1)^{j} s_{j} = \sum_{\ell_{1}+2\ell_{2}+\ldots=j} \frac{(-p_{1}/1)^{\ell_{1}}}{\ell_{1}!} \frac{(-p_{2}/2)^{\ell_{2}}}{\ell_{2}!} \frac{(-p_{3}/3)^{\ell_{3}}}{\ell_{3}!} \cdots \frac{(-p_{n}/n)^{\ell_{n}}}{\ell_{n}!} \dots$$

Since $\ell_i \geq 1$, the right-hand side of the latter is smaller than it might otherwise appear, namely, the formula for s_j it terminates at the j^{th} term:

$$(-1)^{j} s_{j} = \sum_{\ell_{1}+2\ell_{2}+\ldots+j\ell_{j}=j} \frac{(-p_{1}/1)^{\ell_{1}}}{\ell_{1}!} \frac{(-p_{2}/2)^{\ell_{2}}}{\ell_{2}!} \frac{(-p_{3}/3)^{\ell_{3}}}{\ell_{3}!} \cdots \frac{(-p_{j}/j)^{\ell_{j}}}{\ell_{j}!}$$

This expresses the elementary symmetric functions in terms of the symmetric power sums. Note that their is a clear limitation on the integers appearing in denominators.

^[1] Girard's priority is mentioned in http://en.wikipedia.org/wiki/Newton%27s_identity

In the opposite direction, while we already know on general principles that the symmetric power sums are expressible in terms of the elementary symmetric functions, a variant of the above argument gives a formulaic expression, as follows. Again, the point is the device by which to recover the formula, not the formula itself.

From the intermediate result (above)

$$\sum_{0 \le j \le n} (-1)^j s_j z^j = \prod_i (1 - zx_i) = \exp\left(-\sum_{k \ge 1} \frac{z^k p_k}{k}\right)$$

move the *exp* to the left-hand side, as a logarithm:

$$\log \big(\sum_{0 \le j \le n} (-1)^j \, s_j \, z^j \big) \; = \; - \sum_{k \ge 1} \frac{z^k \, p_k}{k}$$

Moving the sign to the other side,

$$-\log\left(1 - \sum_{1 \le j \le n} (-1)^{j-1} s_j z^j\right) = \sum_{k \ge 1} \frac{z^k p_k}{k}$$

Expand the logarithm on the left-hand side:

$$\sum_{\ell \ge 1} \left(s_1 z - s_2 z^2 + \dots + (-1)^{n-1} s_n z^n \right)^{\ell} / \ell$$

$$= \sum_{\ell \ge 1} \sum_{k_1 + k_2, + \dots + k_n = \ell} z^{k_1 + 2k_2 + \dots + nk_n} \frac{1}{\ell} \binom{\ell}{k_1 \ k_2 \ \dots \ k_n} s_1^{k_1} (-s_2)^{k_2} \dots ((-1)^{n-1} s_n)^{k_n}$$

$$= \sum_{k_1, k_2, \dots, k_n} z^{k_1 + 2k_2 + \dots + nk_n} \frac{1}{k_1 + k_2 + \dots + k_n} \binom{k_1 + k_2 + \dots + k_n}{k_1 \ k_2 \ \dots \ k_n} s_1^{k_1} (-s_2)^{k_2} \dots ((-1)^{n-1} s_n)^{k_n}$$

$$= \sum_{k \ge 1} z^k \sum_{k_1 + 2k_2 + \dots + nk_n = k} \frac{(k_1 + k_2 + \dots + k_n - 1)!}{k_1! \ k_2! \ \dots \ k_n!} s_1^{k_1} (-s_2)^{k_2} \dots ((-1)^{n-1} s_n)^{k_n}$$

Equating coefficients of z^k ,

$$\sum_{k_1+2k_2+\ldots+nk_n=k} \frac{(k_1+k_2+\ldots+k_n-1)!}{k_1!\,k_2!\,\ldots\,k_n!} s_1^{k_1} (-s_2)^{k_2} \ldots \left((-1)^{n-1}s_n\right)^{k_n} = \frac{p_k}{k}$$