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Ullemar's formula for the moment map, II[☆]

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Abstract

We prove the complex analogue of Ullemar's formula for the Jacobian of the complex moment mapping. This formula was previously established in the real case.

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1. Introduction

Consider the 'moment map'

$$\mu : \Omega \rightarrow (\mu_0, \mu_1, \mu_2, \dots),$$

where

$$\mu_k = \frac{i}{2\pi} \iint_{\Omega} \zeta^k d\zeta \wedge d\bar{\zeta}, \quad (1)$$

and Ω is a bounded domain in \mathbb{C} . If Ω is a simply-connected domain, we can uniformize it as the image $\Omega = \phi(\mathbb{D})$, where ϕ is a unique function which is holomorphic in the unit disk \mathbb{D} and normalized by the following conditions:

$$\phi(0) = 0, \quad \phi'(0) > 0. \quad (2)$$

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Then (1) takes the form

$$\mu_k(\phi) = \frac{i}{2\pi} \iint_{\mathbb{D}} \phi^k(z) |\phi'(z)|^2 dz \wedge d\bar{z}. \tag{3}$$

In general, when the function ϕ is not globally univalent in \mathbb{D} and satisfies (2), we use the previous formula as the definition for the complex (or analytic) moments of ϕ [2]; then Ω is regarded as a Riemannian surface over \mathbb{C} .

This notion appears in several problems of complex analysis and its applications. In particular, the sequence $(\mu_k)_{k \geq 1}$ constitutes an infinite family of invariants of the Hele–Shaw problem [4] of the cell Ω and can be used as a canonic coordinate system in the corresponding Laplacian growth model [3] (see also [6] for the functional analysis interpretation).

In what follows, we consider the special case when the moment map μ is restricted to the set $\mathfrak{S}_n \subset \mathbb{C}[z]$ of polynomials of degree n normalized by (2). It is easy to verify that $\mu_k = 0$ for all $k \geq n$ (see also (13)), so only the first n moments are of interest for $P \in \mathfrak{S}_n$. We consider the induced finite dimensional map

$$\mu : P = a_1z + a_2z^2 + \dots + a_nz^n \rightarrow (\mu_0(P), \dots, \mu_{n-1}(P)). \tag{4}$$

Since $\mu_0(P) > 0$,

$$\mu : \mathfrak{S}_n \rightarrow \mathbb{R}^+ \times \mathbb{C}^{n-1}.$$

Notice that

$$\dim_{\mathbb{R}} \mathbb{R}^+ \times \mathbb{C}^{n-1} = \dim_{\mathbb{R}} \mathfrak{S}_n = 2n - 1,$$

where \mathfrak{S}_n is regarded as an open subset of a linear space. In [2] Gustafsson proved that the Fréchet derivative $d\mu$ is non-singular at any P which is a locally univalent polynomial.

On the other hand, notice that the subset $\mathfrak{S}_n^{\mathbb{R}}$ which consists of the polynomials with real coefficients is an invariant set of μ in the sense that all $\mu_k(P)$ are real (cf. (14)). Hence, in a similar way the moment map induces the map $\mu_{\mathbb{R}} : \mathfrak{S}_n^{\mathbb{R}} \rightarrow \mathbb{R}^n$.

In [7], Ullemar conjectured the following formula for the Jacobian of $\mu_{\mathbb{R}}$:

$$J_{\mathbb{R}}(P) := \frac{\partial(\mu_0, \dots, \mu_{n-1})}{\partial(a_1, \dots, a_n)}(P) = 2^{-\frac{n(n-3)}{2}} a_1^{\frac{n(n-1)}{2}} P'(1)P'(-1)\Delta(P'^*(z)), \tag{5}$$

where Δ stands for the principal Hurwitz determinant [1, §15.715], and Q^* denotes the mirror conjugate image of polynomial Q , i.e.

$$Q^*(z) := z^m \bar{Q}(1/z) = \bar{q}_m + \bar{q}_{m-1}z + \dots + \bar{q}_0z^m, \quad m = \deg Q, \tag{6}$$

where $\bar{Q}(z) = \overline{Q(\bar{z})}$ is the conjugate polynomial.

The above expression for the Jacobian was recently proved in [5] as a consequence of the following identity:

$$J_{\mathbb{R}}^2(P) = 4(-1)^{n-1} a_1^{n(n-1)} \mathcal{R}(P', P'^*) \cdot P'(-1)P'(1), \tag{7}$$

where $\mathcal{R}(\cdot, \cdot)$ denotes the resultant of the corresponding polynomials.

In this paper we generalize formula (7) for polynomials with arbitrary complex coefficients.

Theorem 1. *The Jacobian of the moment map is expressed as follows:*

$$J_{\mathbb{C}}(P) := \frac{\partial(\bar{\mu}_{n-1}, \dots, \bar{\mu}_1, \mu_0, \mu_1, \dots, \mu_{n-1})}{\partial(\bar{a}_n, \dots, \bar{a}_2, a_1, a_2, \dots, a_n)} = 2a_1^{n^2-n+1} \mathcal{R}(P', P'^*). \quad (8)$$

A well known theorem of Sylvester (see Section 2.2) allows us to compute the above resultant as the determinant of a matrix of size $2n - 2$, whose entries are 0 or a coefficient of either P' or P'^* . In particular, the resultant is homogeneous in the coefficients of P' and P'^* separately, with respective degree $n - 1$.

On the other hand, geometrically, the hypersurface

$$\{(a, \bar{a}) : \mathcal{R}(P', P'^*) = 0\},$$

i.e. the critical set of the Jacobian, is the projection of the incidence variety

$$\left\{ (a, \bar{a}, z) : \sum_{k=1}^n ka_k z^{k-1} = \sum_{k=0}^{n-1} (n-k)\bar{a}_{n-k} z^k \right\},$$

that is to say, the set of (a, \bar{a}) which appear above for some z .

The following assertion is a direct consequence of the definition (15) of the resultant and formula (6) above, and it characterizes the set of critical points of $d\mu$.

Corollary 2. *The moment map is degenerate at P if and only if the derivative P' has two roots α_i and α_j such that $\alpha_i \bar{\alpha}_j = 1$ (the case $i = j$ is permitted).*

Note that for a locally univalent polynomial in the closed unit disk we have $|\alpha_j| < 1$ for all the roots of its derivative. Hence, we obtain another proof of the above result due to Gustafsson [2].

Corollary 3. *The moment map is locally injective on the set of all locally univalent polynomials in the closed unit disk.*

2. Preliminaries

2.1. Complex moments

Using the Stokes formula, we obtain

$$\mu_k = \frac{i}{2\pi(k+1)} \int_{\partial\Omega} \zeta^{k+1} d\bar{\zeta} = \frac{1}{2\pi i} \int_{\partial\Omega} \zeta^k \bar{\zeta} d\zeta, \quad (9)$$

which implies

$$\mu_k(\phi) = \frac{i}{2\pi(k+1)} \int_{\mathbb{T}} \phi^{k+1}(z) \bar{\phi}'(\bar{z}) d\bar{z} = \frac{1}{2\pi i} \int_{\mathbb{T}} \phi^k(z) \bar{\phi}'(\bar{z}) \phi'(z) dz,$$

where $\mathbb{T} = \partial\mathbb{D}$ is the unit circle. Hence, using the identity $\bar{z} = 1/z$ which holds everywhere in \mathbb{T} , we get

$$\begin{aligned} \mu_k(\phi) &= \frac{1}{2\pi i(k+1)} \int_{\mathbb{T}} \phi^{k+1}(z) \bar{\phi}'(1/z) \frac{dz}{z^2} \\ &= \frac{1}{2\pi i} \int_{\mathbb{T}} \phi^k(z) \bar{\phi}'(1/z) \phi'(z) dz. \end{aligned} \tag{10}$$

Given a function which is analytic in a neighborhood of \mathbb{T} , let us denote by $\lambda_s(f)$ the s th Laurent coefficient of f , i.e.

$$f(z) = \sum_{s=-\infty}^{\infty} \lambda_s(f) z^s,$$

hence

$$\mu_k(\phi) = \frac{1}{k+1} \lambda_1(\phi^{k+1}(z) \bar{\phi}'(1/z)) = \lambda_{-1}(\phi^k(z) \phi'(z) \bar{\phi}(1/z)). \tag{11}$$

Now, let P be an arbitrary polynomial in \mathfrak{S}_n . Then $\bar{P}'(1/z) = P'^*(z)z^{1-n}$ and $\bar{P}(1/z) = P^*(z)z^{-n}$, which by virtue of (11) yields

$$\mu_k(P) = \frac{1}{k+1} \lambda_n(P^{k+1} P'^*) = \lambda_{n-1}(P' P^k P^*). \tag{12}$$

It follows from the first identity in (12) and $P(0) = 0$ that

$$\mu_k(P) = 0, \quad k \geq n. \tag{13}$$

On the other hand, the second identity in (12) yields the so-called *Richardson formula*

$$\mu_k(P) = \sum s_1 a_{s_1} \cdots a_{s_{k+1}} \bar{a}_{s_1+\dots+s_{k+1}}, \tag{14}$$

where the sum is taken over all possible sets of indices $s_1, \dots, s_k \geq 1$. It is assumed that $a_j = 0$ for $j \geq n+1$. These formulae are easy to use for straightforward manipulations with the complex moments and it follows also that $\mu_k(P)$ is a *polynomial* mapping.

It is convenient to identify \mathfrak{S}_n with the corresponding coefficient subset in $\mathbb{R}^+ \times \mathbb{C}^{n-1}$ in a standard way:

$$a \sim P := a_1 z + a_2 z^2 + \cdots + a_n z^n.$$

But $\lambda_1(P^{k+1}) = 0$ for $k \geq 1$, hence the desired assertion follows.

We will make use of the following notation

$$\nabla f := \left(\frac{\partial f}{\partial a_n}, \frac{\partial f}{\partial a_{n-1}}, \dots, \frac{\partial f}{\partial a_2}, \frac{\partial f}{\partial a_1}, \frac{\partial f}{\partial \bar{a}_2}, \dots, \frac{\partial f}{\partial \bar{a}_{n-1}}, \frac{\partial f}{\partial \bar{a}_n} \right),$$

and by

$$q_{j-1} = ja_j$$

we denote the coefficients of the derivative $Q := P'$. Then

$$\nabla \mu_0 = (\bar{q}_{n-1}, \dots, \bar{q}_1, 2q_0, q_1, \dots, q_{n-1}), \quad (19)$$

and for all $k = 1, \dots, n-1$ we have from (18)

$$\begin{aligned} \nabla \mu_k &= (\lambda_0(Q^* P^k), \dots, \lambda_{n-2}(Q^* P^k), \lambda_{n-1}(Q^* P^k), \\ &\quad \lambda_1(Q P^k), \dots, \lambda_{n-1}(Q^* P^k)). \end{aligned} \quad (20)$$

Let $\mathbf{Y}_0 = \nabla \mu_0$ and for $k \geq 1$ write

$$\begin{aligned} \mathbf{Y}_k &:= (\lambda_0(Q^* z^k), \dots, \lambda_{n-2}(Q^* z^k), \lambda_{n-1}(Q^* z^k), \\ &\quad \lambda_1(Q z^k), \dots, \lambda_{n-1}(Q^* z^k)). \end{aligned}$$

As a direct consequence of the above formula we conclude that

$$\mathbf{Y}_k = \mathbf{0}, \quad k \geq n.$$

Then it follows from (20) and

$$P = z(a_1 + \dots + a_n z^{n-1})$$

that for all $k \geq 1$

$$\nabla \mu_k = a_1^k \mathbf{Y}_k + \sum_{j=k+1}^{n-1} w_{k,j} \mathbf{Y}_j.$$

Thus,

$$\nabla \mu_0 \wedge \nabla \mu_1 \wedge \dots \wedge \nabla \mu_{n-1} = a_1^N \mathbf{Y}_0 \wedge \mathbf{Y}_1 \wedge \dots \wedge \mathbf{Y}_{n-1}, \quad (21)$$

where $N = (n-1)n/2$.

On the other hand, for all $k \geq 1$ we have

$$\mathbf{Y}_k := (0, \dots, 0, \bar{q}_{n-1}, \dots, \bar{q}_k, 0, \dots, 0, q_0, q_1, \dots, q_{k-1}),$$

where the zeroes groups contain k and $k-1$ items respectively.

Now we treat the conjugate moments. We have $\bar{\mu}_k(P) = \mu_k(\bar{P})$, whence

$$\nabla \bar{\mu}_k = (\nabla \mu_k)^*,$$

where by \mathbf{X}^* we denote the mirror conjugate image of vector $\mathbf{X} = (x_1, x_2, \dots, x_{2n-1})$, i.e.

