A Sequence of Series for The Lambert W Function

Robert M. Corless¹, David J. Jeffrey¹, and Donald E. Knuth²

 1 Department of Applied Mathematics University of Western Ontario

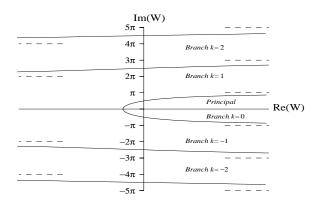


Figure 1: The ranges for the branches of the W function. Closure information is not indicated on the figure. Branches are closed on their top boundaries. This means in particular that onl is \S e \S

2.1 Some series

As before, when $w = W(\exp a)$ is rational the Taylor series for $W(\exp a)$ about = a has rational coefficients. For example, this occurs when a = 1, giving

$$W(e^{z}) = 1 + \frac{1}{2}(-1) + \frac{1}{16}(-1)^{2} - \frac{1}{192}(-1)^{3} - \frac{1}{3072}(-1)^{4} + \frac{13}{61440}(-1)^{5} + O((-1)^{6}).$$
 (28)

This series has radius of convergence $\sqrt{4+\pi^2}$, which is the distance to the nearest singularity at $=-1+i\pi$. This gives the asymptotics of $q_n(1)$.

2. Branches in equation (24)

Theorem: The unique solution of $y + \ln y = -is$

$$y = W_{-\mathcal{K}(z)}(e^z) \tag{29}$$

where $\mathcal{K}(\)$ is the unwinding number of (see [6]), unless $=t+i\pi$ for $-\infty < t \le -1$, in which case there are exactly two solutions, $y=W_{-1}(\exp\)$ and $y=W_{0}(\exp\)$.

Proof. Taking exponentials of both sides of $y + \ln y =$ we see that if y is a solution, then $y = W_k(\exp)$ for some k. To go in the other direction, we use the relation

$$W_k(\) + \ln W_k(\) = \ln \ + 2\pi ik \tag{30}$$

unless k=-1 and $\in [-1/e,0)$, when $W_{-1}(\)+\ln W_{-1}(\)=\ln$. For a proof of this relation see [12]. We replace in the above by exp , and since

$$\ln e^z = +2\pi i \mathcal{K}(\) \tag{31}$$

(indeed this defines the unwinding number $\mathcal{K}(\),$ see [6]), we have that

$$W_k(e^z) + \ln W_k(e^z) = +2\pi i (\mathcal{K}(\) + k)$$
 (32)

unless k=-1 and $\exp \in [-1/e,0)$, in which case we replace k by 0 on the right hand side of (32). Thus we have that $W_k(\exp) + \ln W_k(\exp) =$ if and only if $k=-\mathcal{K}($), unless k=-1, as claimed. It is easy to see that both k=-1 and k=0 work if $=t+i\pi$ for some $t\in (-\infty,-1]$ as claimed, and because the unwinding numbers for $=t+i(2m+1)\pi$ are all different from 0 if $m\neq 0$, this half-line is the only set of exceptions.

Remark

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> op({solve(series(subs(w=-1+u, z=-exp(-1)
+ t^2* exp(-1),w*exp(w)-z),u),u)}) ;
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$$\sqrt{2}\,t - \frac{2}{3}\,t^2 + \frac{11}{36}$$

for the root that does not simplify. Using the differential equation $\dot{}$

 $\mu \frac{d\mu}{d\mu}$

These series were further developed and rearranged in [11] using the new variable $\zeta=1/(1+\sigma)$ to get

W

In the case $n \to \infty$, one can show that $v_n \to W(\)$ if $|W(\)| > 1$, while $v_n \to W(\)$ in $|W(\)| < 1$ if $n \to -\infty$.

In fact this iteration turns out to be completely equivalent to the well-studied exponential iteration defining

$$z^{z}$$
 (78)

and this connection is discussed in detail elsewhere [7]. For our purposes we note that this gives us an infinite number of series for $W(\)$, since

$$=v_n e^{v_n} e^{p_n} \tag{79}$$

as can easily be established by induction. This gives us a family of bi-infinite sequences of series

$$W_{\ell}(\) = \sum_{k \ge 0} \frac{q_k(v_n + 2\pi i \mathcal{U}_{\ell}(v_n))}{(1 + v_n + 2\pi i \mathcal{U}_{\ell}(v_n))^{2k-1}} \frac{p_n^k}{k!}$$
(80)

for $W(\)$. We may add a further infinity of series by using different branches for ln, by putting $v_0^{(m)}=\ln_m(\)$ and $p_0^{(m)}=-\ln\ln_m$

More generally, for any b and c and any power series

$$G(x) = \sum_{i>0} a_i x^i \tag{90}$$

with $a_0 \neq 0$, the following expansion holds:

$$e^{bW(z)}W()^{c}G\left(\frac{1}{W()}\right) = b \ln^{c-b} \sum_{n>0} \frac{A_{n}(\ln \ln)}{\ln^{n}}$$
 (91)

where the polynomials A_n are computable by $A_0 = a_0$, $A'_{n+1}(x) = (b-c+n)A_n(x) - A'_n(x)$ and $A_n(0) = a_n$.

4.11 Series for $W(\rho \exp(it))$

$$W(\rho e^{it}) = W(\rho) + it + v. \tag{92}$$

Then $W \exp W = \rho \exp(it)$ implies

$$(W(\rho) + it + v)e^{W(\rho) + it + v} = \rho e^{it}$$
(93)

or, using $W(\rho) \exp(W(\rho)) = \rho$,

$$1 + \frac{it}{W(\rho)} + \frac{1}{W(\rho)}v = e^{-v}. \tag{94}$$

But this is just (70) with $\sigma = 1/W(\rho)$ and $\tau = -it/W(\rho)$, and thus all of our fundamental series solutions to (70) apply! The nicest one is (75), which splits into separate series for the real and imaginary parts of $W(\rho \exp(it))$. We have

$$W(\rho e^{it}) = \sum_{n>0} \frac{q_n(W(\rho))}{(W(\rho)+1)^{2n-1}} \frac{(it)^n}{n!}$$
(95)

and clearly all the odd terms are purely imaginary and the even terms are real.

5 Infinite Products

From the relation $W(\) = \exp(-W(\))$ it is easy to see that any series for $W(\)$ may be trivially transformed into an infinite product. For example, from the series (6) we have

$$W(\) = \prod_{n>1} \exp(\frac{(-n)^{n-1}}{n!}^{n})$$
 (96)

but this of course gives us no essentially new information. However, the series (83) gives us

$$W(\) = \ln(\) \prod_{n=0}^{\infty} (1 + p_n/v_n)$$
 (97)

in terms of the iterates of (76), and this is a simpler and more natural representation if nothing else.

6 A Final Pair of Expansions

The iterations (76–77) may be used to show that $W(\)$ can be written as

$$W(\) = \frac{z}{\exp \frac{z}{\exp z}}$$

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