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In[8]:= P[a_, b_] := (1 + a x + I b x) / (1 + a x - I b x)

In[206]:= Clear[a4, a1, a2, a3, b]

In[207]:= prop = P[a2, dz b] P[a1, dz b]

Out[207]= 
$$\frac{(1 + a_1 x + i b dz x)(1 + a_2 x + i b dz x)}{(1 + a_1 x - i b dz x)(1 + a_2 x - i b dz x)}$$


In[208]:= target = Exp[I dz (Sqrt[1 + x] - 1)]

Out[208]= 
$$e^{i dz \left( -1 + \sqrt{1+x} \right)}$$


In[209]:= constr = Collect[Simplify[Normal[Series[target - prop, {x, 0, 4}]]], x]

Out[209]= 
$$\begin{aligned} & \frac{1}{384} i (192 - 1536 b) dz x + \frac{1}{384} i dz (768 a_1 b + 768 a_2 b - 3072 i b^2 dz + 48 i (i + dz)) x^2 + \frac{1}{384} i dz \\ & \left( -768 a_1^2 b - 768 a_2^2 b + 3072 i a_1 b^2 dz + 3072 i a_2 b^2 dz + 4608 b^3 dz^2 - 8 (-3 + 3 i dz + dz^2) \right) x^3 + \\ & \frac{1}{384} i dz \left( -15 + 768 a_1^3 b + 768 a_2^3 b + 15 i dz - 3840 i a_1^2 b^2 dz - 1536 i a_1 a_2 b^2 dz - \right. \\ & \left. 3840 i a_2^2 b^2 dz + 6 dz^2 - 6912 a_1 b^3 dz^2 - 6912 a_2 b^3 dz^2 - i dz^3 + 6144 i b^4 dz^3 \right) x^4 \end{aligned}$$


In[210]:= eqns = Table[Coefficient[constr, x^1], {1, 1, 4}]

Out[210]= 
$$\left\{ \frac{1}{384} i (192 - 1536 b) dz, \frac{1}{384} i dz (768 a_1 b + 768 a_2 b - 3072 i b^2 dz + 48 i (i + dz)), \frac{1}{384} i dz \right. \\ \left( -768 a_1^2 b - 768 a_2^2 b + 3072 i a_1 b^2 dz + 3072 i a_2 b^2 dz + 4608 b^3 dz^2 - 8 (-3 + 3 i dz + dz^2) \right), \\ \left. \frac{1}{384} i dz \left( -15 + 768 a_1^3 b + 768 a_2^3 b + 15 i dz - 3840 i a_1^2 b^2 dz - 1536 i a_1 a_2 b^2 dz - \right. \right. \\ \left. \left. 3840 i a_2^2 b^2 dz + 6 dz^2 - 6912 a_1 b^3 dz^2 - 6912 a_2 b^3 dz^2 - i dz^3 + 6144 i b^4 dz^3 \right) \right\}$$


In[211]:= solb = Solve[eqns[[1]] == 0, b][[1]]

Out[211]= 
$$\left\{ b \rightarrow \frac{1}{8} \right\}$$


In[212]:= eqns = Simplify[Table[Coefficient[constr /. solb, x^1], {1, 1, 4}]]

Out[212]= 
$$\left\{ 0, \frac{1}{8} i (-1 + 2 a_1 + 2 a_2) dz, \frac{1}{384} dz (24 i - 96 i a_1^2 - 96 i a_2^2 + 24 dz - 48 a_1 dz - 48 a_2 dz + i dz^2), \right. \\ \left. - \frac{1}{768} dz (30 i - 192 i a_1^3 - 192 i a_2^3 + 30 dz - 120 a_1^2 dz - \right. \\ \left. 120 a_2^2 dz + 3 a_1 (-16 a_2 + 9 i dz) dz - 12 i dz^2 + 27 i a_2 dz^2 + dz^3) \right\}$$


In[216]:= Simplify[eqns /. {a1 -> 1/4 - s, a2 -> 1/4 + s}]

Out[216]= 
$$\left\{ 0, 0, \frac{1}{384} i dz (12 + dz^2 - 192 s^2), - \frac{dz (48 i + 24 dz + 3 i dz^2 + 2 dz^3 - 576 i s^2 - 384 dz s^2)}{1536} \right\}$$


In[217]:= sols = Solve[%[[3]] == 0, s][[1]]

Out[217]= 
$$\left\{ s \rightarrow - \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}} \right\}$$


In[218]:= sola = {a1 -> 1/4 - s, a2 -> 1/4 + s} /. sols

Out[218]= 
$$\left\{ a_1 \rightarrow \frac{1}{4} + \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}, a_2 \rightarrow \frac{1}{4} - \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}} \right\}$$


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In[219]:= **propapr** = **prop** /. **sola** /. **solb**

$$\text{Out[219]} = \frac{\left(1 + \frac{i \, dz \, x}{8} + \left(\frac{1}{4} - \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}\right) x\right) \left(1 + \frac{i \, dz \, x}{8} + \left(\frac{1}{4} + \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}\right) x\right)}{\left(1 - \frac{i \, dz \, x}{8} + \left(\frac{1}{4} - \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}\right) x\right) \left(1 - \frac{i \, dz \, x}{8} + \left(\frac{1}{4} + \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}\right) x\right)}$$

In[223]:= **Series**[**target** - **propapr**, {**x**, 0, 5}]

$$\text{Out[223]} = -\frac{1}{128} i \, dz \, x^4 + \frac{i \left(270 \, dz - 90 i \, dz^2 + 15 \, dz^3 + dz^5\right) x^5}{23 \, 040} + O[x]^6$$

In[221]:= **sola**

$$\text{Out[221]} = \left\{ a1 \rightarrow \frac{1}{4} + \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}}, a2 \rightarrow \frac{1}{4} - \frac{\sqrt{12 + dz^2}}{8 \sqrt{3}} \right\}$$

In[222]:= **solb**

$$\text{Out[222]} = \left\{ b \rightarrow \frac{1}{8} \right\}$$