

Computer algebra for combinatorics

Alin Bostan



MPRI, C-2-22,
February 8, 2021

- ① Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

in two different ways:

- using the Almkvist-Zeilberger (2G) creative telescoping algorithm;
- using the Hermite reduction-based (4G) creative telescoping algorithm.

- ② Let $f, g \in \mathbb{Q}[x]$ be two coprime polynomials. Let $h \in \mathbb{Q}[x]$ be another polynomial such that $\deg h < \deg f + \deg g$.

- Show that the equation

$$sf + tg = h$$

admits an unique solution $(s, t) \in \mathbb{Q}[x]^2$ s.t. $\deg s < \deg g$, $\deg t < \deg f$.

- Design an algorithm for computing the solution (s, t) starting from (f, g, h) in quasi-optimal complexity.

- ② Let $f, g \in \mathbb{Q}[x]$ be two coprime polynomials. Let $h \in \mathbb{Q}[x]$ be another polynomial such that $\deg h < \deg f + \deg g$.

- Show that the equation

$$sf + tg = h$$

admits a unique solution $(s, t) \in \mathbb{Q}[x]^2$ s.t. $\deg s < \deg g$, $\deg t < \deg f$.

- Design an algorithm for computing the solution (s, t) starting from (f, g, h) in quasi-optimal complexity.

- ② Let $f, g \in \mathbb{Q}[x]$ be two coprime polynomials. Let $h \in \mathbb{Q}[x]$ be another polynomial such that $\deg h < \deg f + \deg g$.

- Show that the equation

$$sf + tg = h$$

admits an unique solution $(s, t) \in \mathbb{Q}[x]^2$ s.t. $\deg s < \deg g$, $\deg t < \deg f$.

- Design an algorithm for computing the solution (s, t) starting from (f, g, h) in quasi-optimal complexity.

▷ **Uniqueness:** If (\tilde{s}, \tilde{t}) is another solution, then $(s - \tilde{s})f = (\tilde{t} - t)g$, so g divides $s - \tilde{s}$ and since $\deg g > \deg(s - \tilde{s})$, we get $s = \tilde{s}$, and also $t = \tilde{t}$.

▷ **Existence:** Let (S, T) be a solution of $Sf + Tg = h$, obtained using the Euclidean algorithm to get a Bézout relation, which is post-multiplied by h .

- ▷ **Existence:** Let (S, T) be a solution of $Sf + Tg = h$, obtained using the Euclidean algorithm to get a Bézout relation, which is post-multiplied by h .
- ▷ Denote by t the remainder of the Euclidean division of T by f :

$$T = qf + t, \quad \deg t < \deg f, \quad \deg q = \deg T - \deg f$$

and let $s := S + qg$. In other words:

$$(s, t) := (S, T) + q(g, -f).$$

- ▷ **Existence:** Let (S, T) be a solution of $Sf + Tg = h$, obtained using the Euclidean algorithm to get a Bézout relation, which is post-multiplied by h .
- ▷ Denote by t the remainder of the Euclidean division of T by f :

$$T = qf + t, \quad \deg t < \deg f, \quad \deg q = \deg T - \deg f$$

and let $s := S + qg$. In other words:

$$(s, t) := (S, T) + q(g, -f).$$

- ▷ Obviously we have $sf + tg = h$ and moreover

$$\deg(sf) = \deg(h - tg) < \deg f + \deg g.$$

- ▷ **Existence:** Let (S, T) be a solution of $Sf + Tg = h$, obtained using the Euclidean algorithm to get a Bézout relation, which is post-multiplied by h .
- ▷ Denote by t the remainder of the Euclidean division of T by f :

$$T = qf + t, \quad \deg t < \deg f, \quad \deg q = \deg T - \deg f$$

and let $s := S + qg$. In other words:

$$(s, t) := (S, T) + q(g, -f).$$

- ▷ Obviously we have $sf + tg = h$ and moreover

$$\deg(sf) = \deg(h - tg) < \deg f + \deg g.$$

- ▷ Thus, $\deg s < \deg g$.

▷ **Existence:** Let (S, T) be a solution of $Sf + Tg = h$, obtained using the Euclidean algorithm to get a Bézout relation, which is post-multiplied by h .

▷ Denote by t the remainder of the Euclidean division of T by f :

$$T = qf + t, \quad \deg t < \deg f, \quad \deg q = \deg T - \deg f$$

and let $s := S + qg$. In other words:

$$(s, t) := (S, T) + q(g, -f).$$

▷ Obviously we have $sf + tg = h$ and moreover

$$\deg(sf) = \deg(h - tg) < \deg f + \deg g.$$

▷ Thus, $\deg s < \deg g$.

▷ **Algorithm** of complexity $O(M(n) \log n)$, where $n = \deg f + \deg g$.

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Almkvist-Zeilberger (2G) creative telescoping algorithm;

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Almkvist-Zeilberger (2G) creative telescoping algorithm;

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint H(t, x) dx, \quad \text{where } H = \frac{1}{x - x^2 - t}$$

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Almkvist-Zeilberger (2G) creative telescoping algorithm;

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint H(t, x) dx, \quad \text{where } H = \frac{1}{x - x^2 - t}$$

▷ We will use the AZ algorithm to solve the *telescoping equation*

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Almkvist-Zeilberger (2G) creative telescoping algorithm;

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint H(t, x) dx, \quad \text{where } H = \frac{1}{x - x^2 - t}$$

▷ We will use the AZ algorithm to solve the *telescoping equation*

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

▷ Conclusion: $(1 - 4t) \cdot H_t - 2 \cdot H = \partial_x \left(\frac{2x - 1}{x - x^2 - t} \right)$, where $H_t := \partial_t H$

- ▷ We use the AZ algorithm to solve the telescoping equation

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

Ex 1(a)

- ▷ We use the AZ algorithm to solve the telescoping equation

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

- ▷ No solution for L of order 0; we look at order 1

- ▷ We use the AZ algorithm to solve the telescoping equation

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

- ▷ No solution for L of order 0; we look at order 1
- ▷ I.e., we search for $c_0(t) \in \mathbb{C}(t)$ and $G(t, x) \in \mathbb{C}(t, x)$, such that

$$H_t + c_0(t) \cdot H = G_x \cdot H + G \cdot H_x$$

- ▷ We use the AZ algorithm to solve the telescoping equation

$$L(t, \partial_t)(H) = \partial_x(G \cdot H)$$

- ▷ No solution for L of order 0; we look at order 1

- ▷ I.e., we search for $c_0(t) \in \mathbb{C}(t)$ and $G(t, x) \in \mathbb{C}(t, x)$, such that

$$H_t + c_0(t) \cdot H = G_x \cdot H + G \cdot H_x$$

- ▷ Dividing by H and switching LHS and RHS yields the equivalent equation

$$G_x + G \cdot \frac{H_x}{H} = \frac{H_t}{H} + c_0(t),$$

i.e.

$$G_x + G \cdot \frac{2x - 1}{x - x^2 - t} = \frac{1}{x - x^2 - t} + c_0(t)$$

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

▷ Around $x = X_{\pm}$, LHS of (1) writes

$$\left(v \cdot (x - X_{\pm})^{v-1} + \dots \right) + \left(\frac{1-2x}{x-X_{\mp}} \cdot (x - X_{\pm})^{v-1} + \dots \right)$$

It has valuation $v - 1$, while RHS of (1) has valuation -1 ; thus $v = 0$

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

▷ Around $x = X_{\pm}$, LHS of (1) writes

$$\left(v \cdot (x - X_{\pm})^{v-1} + \dots \right) + \left(\frac{1-2x}{x - X_{\mp}} \cdot (x - X_{\pm})^{v-1} + \dots \right)$$

It has valuation $v - 1$, while RHS of (1) has valuation -1 ; thus $v = 0$

▷ Look for polynomial $G = g_N(t) \cdot x^N + (\text{l.o.t.})$ with $g_N \neq 0$. Then

$$G_x = N \cdot g_N(t) \cdot x^{N-1} + (\text{l.o.t.})$$

so numer(LHS): $(-x^2 \cdot N \cdot g_N(t) \cdot x^{N-1} + \dots) + ((2x-1) \cdot g_N(t) \cdot x^N + \dots)$
has degree $N + 1$ if $N \neq 2$, while numer(RHS) has degree ≤ 2

Ex 2(a)

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

▷ Around $x = X_{\pm}$, LHS of (1) writes

$$\left(v \cdot (x - X_{\pm})^{v-1} + \dots \right) + \left(\frac{1-2x}{x-X_{\mp}} \cdot (x - X_{\pm})^{v-1} + \dots \right)$$

It has valuation $v-1$, while RHS of (1) has valuation -1 ; thus $v=0$

▷ Look for polynomial $G = g_N(t) \cdot x^N + (\text{l.o.t.})$ with $g_N \neq 0$. Then

$$G_x = N \cdot g_N(t) \cdot x^{N-1} + (\text{l.o.t.})$$

so numer(LHS): $(-x^2 \cdot N \cdot g_N(t) \cdot x^{N-1} + \dots) + ((2x-1) \cdot g_N(t) \cdot x^N + \dots)$
has degree $N+1$ if $N \neq 2$, while numer(RHS) has degree ≤ 2

▷ Thus $N \leq 2$, and $G = g_2 x^2 + g_1 x + g_0$, so (1) yields a linear system / $\mathbb{C}(t)$

$$c_0 + g_1 + g_2 = 0, \quad 2t g_2 + c_0 - 2g_0 = 0, \quad t \cdot (c_0 - g_1) - 1 - g_0 = 0$$

Ex 2(a)

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

▷ Around $x = X_{\pm}$, LHS of (1) writes

$$\left(v \cdot (x - X_{\pm})^{v-1} + \dots \right) + \left(\frac{1-2x}{x-X_{\mp}} \cdot (x - X_{\pm})^{v-1} + \dots \right)$$

It has valuation $v-1$, while RHS of (1) has valuation -1 ; thus $v=0$

▷ Look for polynomial $G = g_N(t) \cdot x^N + (\text{l.o.t.})$ with $g_N \neq 0$. Then

$$G_x = N \cdot g_N(t) \cdot x^{N-1} + (\text{l.o.t.})$$

so numer(LHS): $(-x^2 \cdot N \cdot g_N(t) \cdot x^{N-1} + \dots) + ((2x-1) \cdot g_N(t) \cdot x^N + \dots)$
has degree $N+1$ if $N \neq 2$, while numer(RHS) has degree ≤ 2

▷ Thus $N \leq 2$, and $G = g_2 x^2 + g_1 x + g_0$, so (1) yields a linear system / $\mathbb{C}(t)$

$$c_0 + g_1 + g_2 = 0, \quad 2t g_2 + c_0 - 2g_0 = 0, \quad t \cdot (c_0 - g_1) - 1 - g_0 = 0$$

▷ $c_0 = \frac{2}{4t-1}$, $g_0 = \frac{4g_2 t^2 - g_2 t + 1}{4t-1}$, $g_1 = \frac{-4g_2 t + g_2 - 2}{4t-1}$; $G = (x^2 + t - x)g_2 + \frac{1-2x}{4t-1}$

Ex 2(a)

$$G_x + G \cdot \frac{2x-1}{x-x^2-t} = \frac{1}{x-x^2-t} + c_0(t) \quad (1)$$

▷ Possible poles of G at $X_{\pm} = \frac{1}{2} \cdot (1 \pm \sqrt{1-4t})$, with local behavior:

$$G = (x - X_{\pm})^v + (\text{h.o.t.}), \quad G_x = v \cdot (x - X_{\pm})^{v-1} + (\text{h.o.t.})$$

▷ Around $x = X_{\pm}$, LHS of (1) writes

$$\left(v \cdot (x - X_{\pm})^{v-1} + \dots \right) + \left(\frac{1-2x}{x-X_{\mp}} \cdot (x - X_{\pm})^{v-1} + \dots \right)$$

It has valuation $v-1$, while RHS of (1) has valuation -1 ; thus $v=0$

▷ Look for polynomial $G = g_N(t) \cdot x^N + (\text{l.o.t.})$ with $g_N \neq 0$. Then

$$G_x = N \cdot g_N(t) \cdot x^{N-1} + (\text{l.o.t.})$$

so numer(LHS): $(-x^2 \cdot N \cdot g_N(t) \cdot x^{N-1} + \dots) + ((2x-1) \cdot g_N(t) \cdot x^N + \dots)$
has degree $N+1$ if $N \neq 2$, while numer(RHS) has degree ≤ 2

▷ Thus $N \leq 2$, and $G = g_2 x^2 + g_1 x + g_0$, so (1) yields a linear system / $\mathbb{C}(t)$

$$c_0 + g_1 + g_2 = 0, \quad 2t g_2 + c_0 - 2g_0 = 0, \quad t \cdot (c_0 - g_1) - 1 - g_0 = 0$$

▷ $c_0 = \frac{2}{4t-1}$, $g_0 = \frac{4g_2 t^2 - g_2 t + 1}{4t-1}$, $g_1 = \frac{-4g_2 t + g_2 - 2}{4t-1}$; $G = (x^2 + t - x)g_2 + \frac{1-2x}{4t-1}$

▷ Conclusion: $(4t-1)H_t + 2H = \partial_x \left(\frac{1-2x}{x-x^2-t} \right)$.

Ex 1(b)

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Hermite reduction-based (4G) creative telescoping algorithm.

Ex 1(b)

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Hermite reduction-based (4G) creative telescoping algorithm.

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint \frac{dx}{x - x^2 - t}$$

Ex 1(b)

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Hermite reduction-based (4G) creative telescoping algorithm.

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint \frac{dx}{x - x^2 - t}$$

▷ H has only simple roots, so it is its own Hermite reduction:

$$H = \frac{1}{x - x^2 - t} + \partial_x(0).$$

Ex 1(b)

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Hermite reduction-based (4G) creative telescoping algorithm.

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint \frac{dx}{x - x^2 - t}$$

▷ H has only simple roots, so it is its own Hermite reduction:

$$H = \frac{1}{x - x^2 - t} + \partial_x(0).$$

▷ The derivative w.r.t. t of H has double poles, and Hermite reduction

$$H_t = \frac{1}{(x - x^2 - t)^2} = \frac{2/(1-4t)}{x - x^2 - t} + \partial_x \left(\frac{(2x-1)/(1-4t)}{x - x^2 - t} \right).$$

Ex 1(b)

Compute a telescoper for the diagonal of the rational power series

$$\frac{1}{1-x-y} = \sum_{i,j \geq 0} \binom{i+j}{i} x^i y^j$$

using the Hermite reduction-based (4G) creative telescoping algorithm.

▷ We need to compute a linear differential equation for the integral

$$I(t) = \oint \frac{dx}{x - x^2 - t}$$

▷ H has only simple roots, so it is its own Hermite reduction:

$$H = \frac{1}{x - x^2 - t} + \partial_x(0).$$

▷ The derivative w.r.t. t of H has double poles, and Hermite reduction

$$H_t = \frac{1}{(x - x^2 - t)^2} = \frac{2/(1-4t)}{x - x^2 - t} + \partial_x \left(\frac{(2x-1)/(1-4t)}{x - x^2 - t} \right).$$

▷ Therefore, $(1-4t)H_t - 2H = \partial_x \left(\frac{2x-1}{x - x^2 - t} \right)$.

▷ Hermite reduction computation: extended gcd of $g = x - x^2 - t$ and g_x :

$$g + \left(\frac{1}{4} - \frac{x}{2}\right) g_x = \delta := \frac{1}{4} - t.$$

- ▷ Hermite reduction computation: extended gcd of $g = x - x^2 - t$ and g_x :

$$g + \left(\frac{1}{4} - \frac{x}{2}\right) g_x = \delta := \frac{1}{4} - t.$$

- ▷ As a consequence

$$\frac{1}{g^2} = \frac{1}{\delta} \cdot \frac{g + \frac{1-2x}{4} g_x}{g^2} = \frac{1}{\delta} \cdot \frac{1}{g} + \frac{1-2x}{4\delta} \cdot \frac{g_x}{g^2} = \frac{1}{\delta} \cdot \frac{1}{g} + \frac{2x-1}{4\delta} \cdot \left(\frac{1}{g}\right)_x.$$

- ▷ Hermite reduction computation: extended gcd of $g = x - x^2 - t$ and g_x :

$$g + \left(\frac{1}{4} - \frac{x}{2}\right) g_x = \delta := \frac{1}{4} - t.$$

- ▷ As a consequence

$$\frac{1}{g^2} = \frac{1}{\delta} \cdot \frac{g + \frac{1-2x}{4} g_x}{g^2} = \frac{1}{\delta} \cdot \frac{1}{g} + \frac{1-2x}{4\delta} \cdot \frac{g_x}{g^2} = \frac{1}{\delta} \cdot \frac{1}{g} + \frac{2x-1}{4\delta} \cdot \left(\frac{1}{g}\right)_x.$$

- ▷ Integrating by parts yields:

$$\frac{1}{g^2} = \frac{1}{2\delta} \cdot \frac{1}{g} + \partial_x \left(\frac{2x-1}{4\delta \cdot g} \right).$$

i.e.,

$$\frac{1}{g^2} = \frac{2}{1-4t} \cdot \frac{1}{g} + \partial_x \left(\frac{2x-1}{(1-4t)g} \right).$$

Enumerative Combinatorics: science of counting

Area of mathematics primarily concerned with counting discrete objects.

▷ Main outcome: theorems

Computer Algebra: effective mathematics

Area of computer science primarily concerned with the algorithmic manipulation of algebraic objects.

▷ Main outcome: algorithms

Computer Algebra for **Enumerative Combinatorics**

Today: **Algorithms** for proving **Theorems** on **Lattice Paths Combinatorics**.

An (innocent looking) combinatorial question

Let $\mathcal{S} = \{\uparrow, \leftarrow, \searrow\}$. An \mathcal{S} -walk is a path in \mathbb{Z}^2 using only steps from \mathcal{S} . Show that, for any integer n , the following quantities are equal:

- (i) number a_n of n -steps \mathcal{S} -walks confined to the upper half plane $\mathbb{Z} \times \mathbb{N}$ that start and finish at the origin $(0,0)$ (*excursions*);
- (ii) number b_n of n -steps \mathcal{S} -walks confined to the quarter plane \mathbb{N}^2 that start at the origin $(0,0)$ and finish on the diagonal of \mathbb{N}^2 (*diagonal walks*).

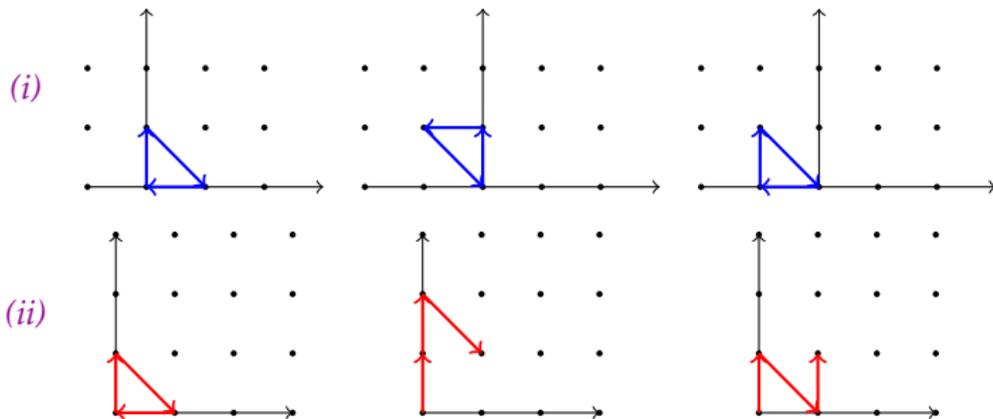
An (innocent looking) combinatorial question

Let $\mathcal{S} = \{\uparrow, \leftarrow, \searrow\}$. An \mathcal{S} -walk is a path in \mathbb{Z}^2 using only steps from \mathcal{S} . Show that, for any integer n , the following quantities are equal:

(i) number a_n of n -steps \mathcal{S} -walks confined to the upper half plane $\mathbb{Z} \times \mathbb{N}$ that start and finish at the origin $(0,0)$ (*excursions*);

(ii) number b_n of n -steps \mathcal{S} -walks confined to the quarter plane \mathbb{N}^2 that start at the origin $(0,0)$ and finish on the diagonal of \mathbb{N}^2 (*diagonal walks*).

For instance, for $n = 3$, this common value is $a_3 = b_3 = 3$:



Teaser 1: This “exercise” is non-trivial

Teaser 2: It can be solved using **Experimental Math** and **Computer Algebra**

Teaser 3: ...by two robust and efficient algorithmic techniques,
Guess-and-Prove and **Creative Telescoping**

Why care about counting walks?

Many objects can be encoded by walks:

- probability theory (voting, games of chance, branching processes, ...)
- discrete mathematics (permutations, trees, words, urns, ...)
- statistical physics (Ising model, ...)
- operations research (queueing theory, ...)

**7TH INTERNATIONAL CONFERENCE ON
LATTICE PATH COMBINATORICS AND APPLICATIONS**



Siena, Italy July 4-7, 2010

HOME	TOPICS to be covered include (but are not limited to) :	
Photo	Lattice path enumeration	Random walks
Program	Plane Partitions	Non parametric statistical inference
Proceedings	Young tableaux	Discrete distributions and urn models
Submission	q-calculus	Queueing theory
Important dates	Orthogonal polynomials	Analysis of algorithms
Participants		Graph Theory and Applications
General Information		Self-dual codes and unimodular lattices
		Bijections between paths and other combinatoric structures

Counting walks is an old topic: the ballot problem [Bertrand, 1887]

Suppose that candidates A and B are running in an election. If a votes are cast for A and b votes are cast for B , where $a > b$, then the probability that A stays ahead of B throughout the counting of the ballots is $(a - b)/(a + b)$.

Lattice path reformulation: find the number of paths in \mathbb{Z}^2 with a upsteps ↗ and b downsteps ↘ that start at the origin and never touch the x -axis

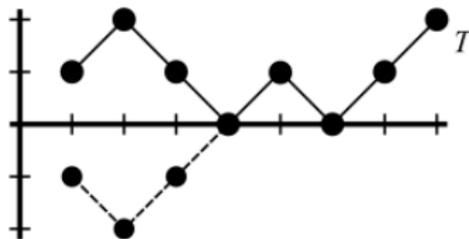


Counting walks is an old topic: the ballot problem [Bertrand, 1887]

Suppose that candidates A and B are running in an election. If a votes are cast for A and b votes are cast for B , where $a > b$, then the probability that A stays ahead of B throughout the counting of the ballots is $(a - b)/(a + b)$.

Lattice path reformulation: find the number of paths in \mathbb{Z}^2 with $a - 1$ upsteps \nearrow and b downsteps \searrow that start at $(1, 1)$ and never touch the x -axis

Reflection principle [Aebly, 1923]: paths in \mathbb{Z}^2 from $(1, 1)$ to $T(a + b, a - b)$ that do touch the x -axis are in bijection with paths in \mathbb{Z}^2 from $(1, -1)$ to T



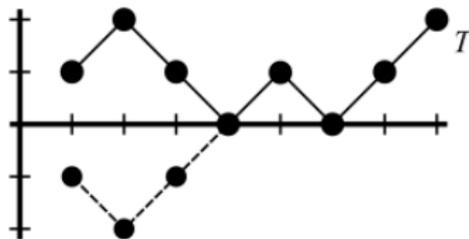
$$\text{Answer: } \underbrace{\binom{a+b-1}{a-1}}_{\text{(paths in } \mathbb{Z}^2 \text{ from } (1, 1) \text{ to } T)} - \underbrace{\binom{a+b-1}{b-1}}_{\text{(paths in } \mathbb{Z}^2 \text{ from } (1, -1) \text{ to } T)}$$

Counting walks is an old topic: the ballot problem [Bertrand, 1887]

Suppose that candidates A and B are running in an election. If a votes are cast for A and b votes are cast for B , where $a > b$, then the probability that A stays ahead of B throughout the counting of the ballots is $(a - b)/(a + b)$.

Lattice path reformulation: find the number of paths in \mathbb{Z}^2 with $a - 1$ upsteps \nearrow and b downsteps \searrow that start at $(1, 1)$ and never touch the x -axis

Reflection principle [Aebly, 1923]: paths in \mathbb{Z}^2 from $(1, 1)$ to $T(a + b, a - b)$ that do touch the x -axis are in bijection with paths in \mathbb{Z}^2 from $(1, -1)$ to T



Answer: $\underbrace{(\text{paths in } \mathbb{Z}^2 \text{ from } (1, 1) \text{ to } T) - (\text{paths in } \mathbb{Z}^2 \text{ from } (1, -1) \text{ to } T)}$

$$\binom{a+b-1}{a-1} - \binom{a+b-1}{b-1} = \frac{a-b}{a+b} \binom{a+b}{a}$$

Lot of recent activity; many recent contributors:

Arquès, Bacher, Banderier, Beaton, Bernardi, Biane, Bostan, Bousquet-Mélou, Buchacher, Budd, Chyzak, Cori, Courtiel, Denisov, Dreyfus, Du, Duchon, Dulucq, Duraj, Fayolle, Fisher, Flajolet, Fusy, Garbit, Gessel, Gouyou-Beauchamps, Guttmann, Guy, Hardouin, van Hoeij, Hou, Iasnogorodski, Johnson, Kauers, Kenyon, Koutschan, Krattenthaler, Kreweras, Kurkova, Lecouvey, Malyshev, Melczer, Miller, Mishna, Niederhausen, Owczarek, Pech, Petkovšek, Prellberg, Raschel, Rechnitzer, Roques, Sagan, Salvy, Sheffield, Singer, Tarrago, Trotignon, Verron, Viennot, Wachtel, Wallner, Wang, Wilf, D. Wilson, M. Wilson, Xu, Yatchak, Yeats, Zeilberger, ...

etc.

...but it is still a very hot topic

Lot of recent activity; many recent contributors:

Arquès, Bacher, Banderier, Beaton, Bernardi, Biane, Bostan, Bousquet-Mélou, Buchacher, Budd, Chyzak, Cori, Courtiel, Denisov, Dreyfus, Du, Duchon, Dulucq, Duraj, Fayolle, Fisher, Flajolet, Fusy, Garbit, Gessel, Gouyou-Beauchamps, Guttmann, Guy, Hardouin, van Hoeij, Hou, Iasnogorodski, Johnson, Kauers, Kenyon, Koutschan, Krattenthaler, Kreweras, Kurkova, Lecouvey, Malyshev, Melczer, Miller, Mishna, Niederhausen, Owczarek, Pech, Petkovšek, Prellberg, Raschel, Rechnitzer, Roques, Sagan, Salvy, Sheffield, Singer, Tarrago, Trotignon, Verron, Viennot, Wachtel, Wallner, Wang, Wilf, D. Wilson, M. Wilson, Xu, Yatchak, Yeats, Zeilberger, ...

etc.

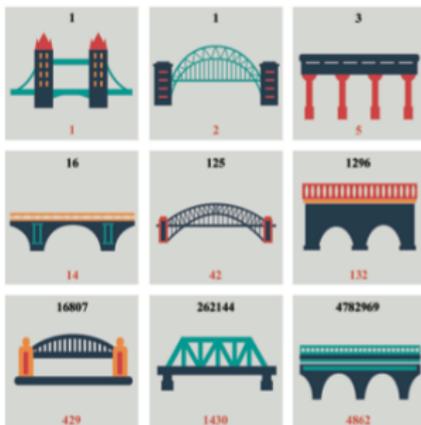
~~Specific question
Ad hoc solution~~



Systematic approach

DISCRETE MATHEMATICS AND ITS APPLICATIONS

HANDBOOK OF ENUMERATIVE COMBINATORICS



Edited by
Miklós Bóna

 **CRC Press**
Taylor & Francis Group
A CHAPMAN & HALL BOOK

Chapter 10

Lattice Path Enumeration

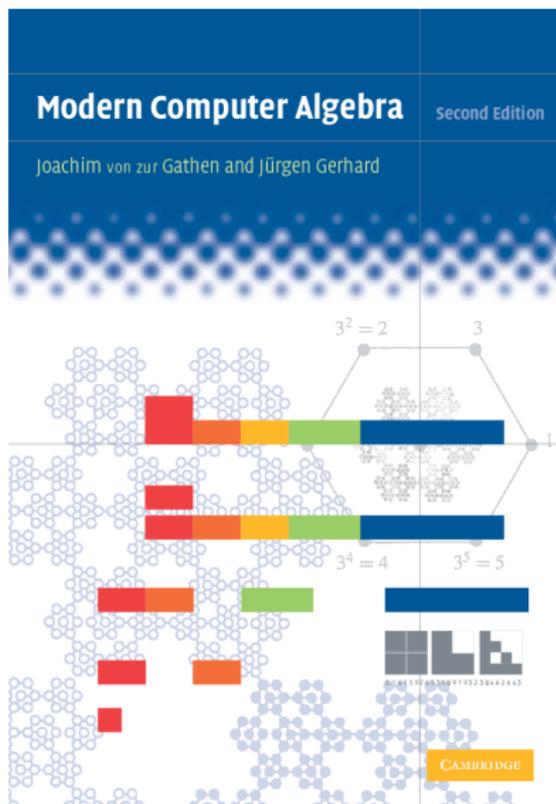
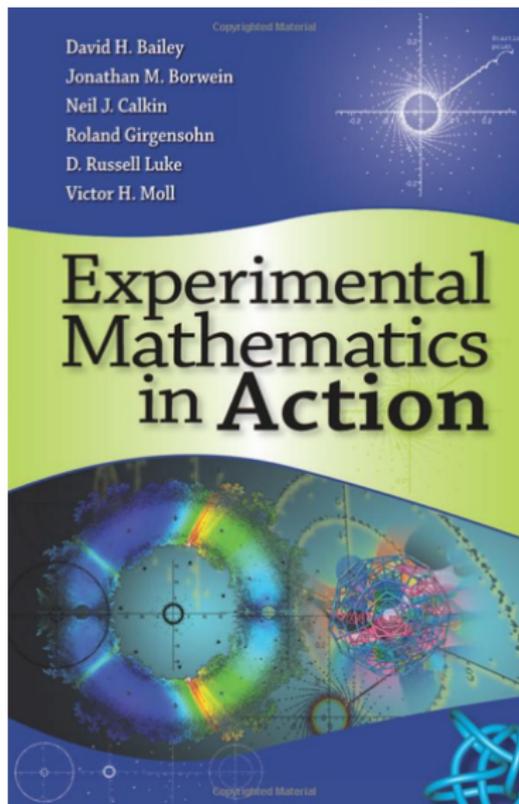
Christian Krattenthaler

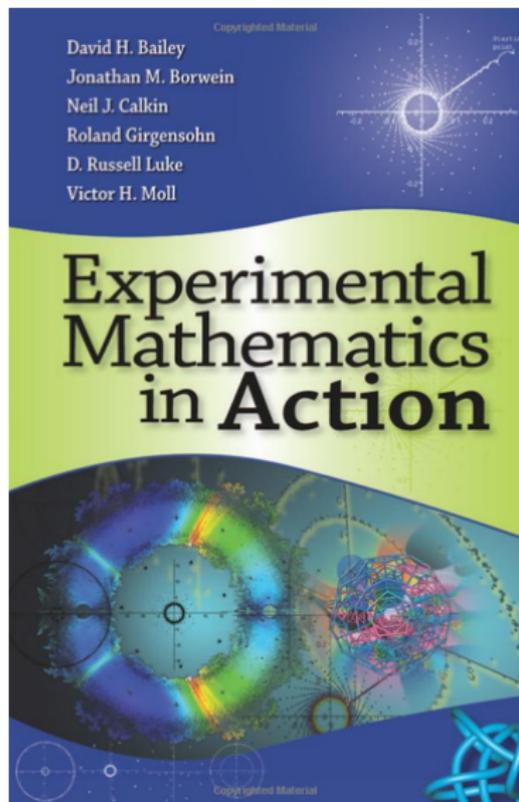
Universität Wien

CONTENTS

10.1	Introduction	589
10.2	Lattice paths without restrictions	592
10.3	Linear boundaries of slope 1	594
10.4	Simple paths with linear boundaries of rational slope, I	598
10.5	Simple paths with linear boundaries with rational slope, II	606
10.6	Simple paths with a piecewise linear boundary	611
10.7	Simple paths with general boundaries	612
10.8	Elementary results on Motzkin and Schröder paths	615
10.9	A continued fraction for the weighted counting of Motzkin paths	618
10.10	Lattice paths and orthogonal polynomials	622
10.11	Motzkin paths in a strip	629
10.12	Further results for lattice paths in the plane	633
10.13	Non-intersecting lattice paths	638
10.14	Lattice paths and their turns	651
10.15	Multidimensional lattice paths	657
10.16	Multidimensional lattice paths bounded by a hyperplane	658
10.17	Multidimensional paths with a general boundary	658
10.18	The reflection principle in full generality	659
10.19	q -Counting of lattice paths and Rogers-Ramanujan identities	667
10.20	Self-avoiding walks	670
	References	670

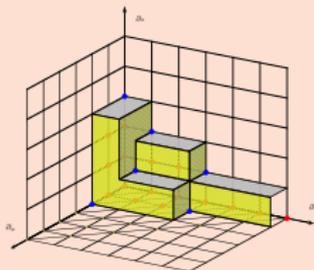
Our approach: Experimental Mathematics using Computer Algebra





Algorithmes Efficaces en Calcul Formel

Alin BOSTAN
Frédéric CHYZAK
Marc GIUSTI
Romain LEBRETON
Grégoire LECERF
Bruno SALVY
Éric SCHOST



▷ Nearest-neighbor walks in the quarter plane:

\mathcal{S} -walks in \mathbb{N}^2 : starting at $(0,0)$ and using steps in a *fixed* subset \mathcal{S} of

$$\{\swarrow, \leftarrow, \nearrow, \uparrow, \nearrow, \rightarrow, \searrow, \downarrow\}$$

▷ Counting sequence $q_{\mathcal{S}}(n)$: number of \mathcal{S} -walks of length n

▷ Generating function:

$$Q_{\mathcal{S}}(t) = \sum_{n=0}^{\infty} q_{\mathcal{S}}(n)t^n \in \mathbb{Z}[[t]]$$

▷ Nearest-neighbor walks in the quarter plane:

\mathcal{S} -walks in \mathbb{N}^2 : starting at $(0,0)$ and using steps in a *fixed* subset \mathcal{S} of

$$\{\swarrow, \leftarrow, \nearrow, \uparrow, \searrow, \rightarrow, \downarrow\}$$

▷ Counting sequence $q_{\mathcal{S}}(i, j; n)$: number of walks of length n ending at (i, j)

▷ Complete generating function (with “catalytic” variables x, y):

$$Q_{\mathcal{S}}(x, y; t) = \sum_{i, j, n=0}^{\infty} q_{\mathcal{S}}(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]]$$

Entire books dedicated to small step walks in the quarter plane!

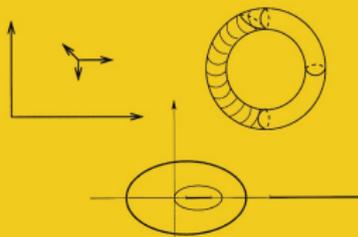
Applications of Mathematics
Stochastic Modelling and Applied Probability

40

Guy Fayolle
Roudolf Iasnogorodski
Vadim Malyshev

Random Walks in the Quarter-Plane

Algebraic Methods,
Boundary Value Problems
and Applications



Probability Theory and Stochastic Modelling 40

Guy Fayolle
Roudolf Iasnogorodski
Vadim Malyshev

Random Walks in the Quarter Plane

Algebraic Methods, Boundary Value
Problems, Applications to Queueing
Systems and Analytic Combinatorics

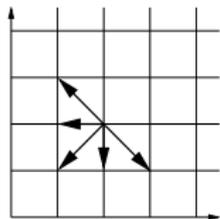
Second Edition



Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:

Small-step models of interest

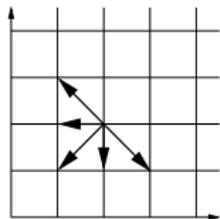
Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:



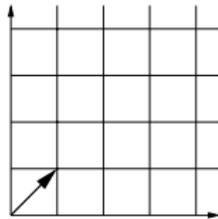
trivial,

Small-step models of interest

Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:



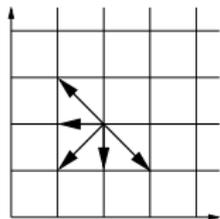
trivial,



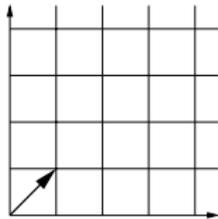
simple,

Small-step models of interest

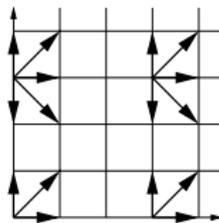
Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:



trivial,



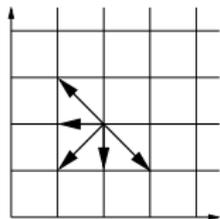
simple,



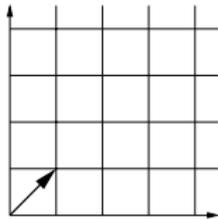
intrinsic to the
half plane,

Small-step models of interest

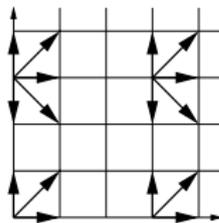
Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:



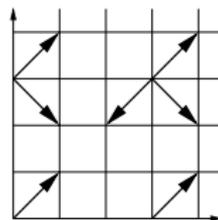
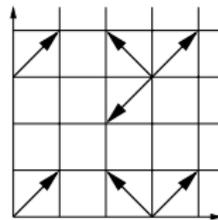
trivial,



simple,



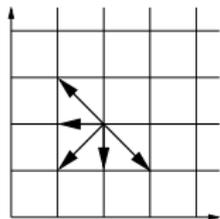
intrinsic to the
half plane,



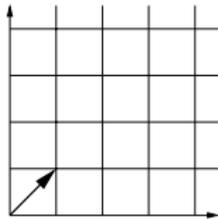
symmetrical.

Small-step models of interest

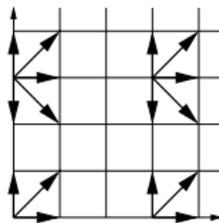
Among the 2^8 step sets $\mathcal{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:



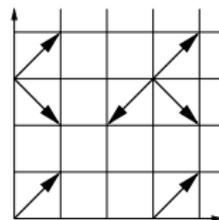
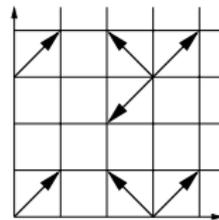
trivial,



simple,



intrinsic to the
half plane,



symmetrical.

One is left with [79 interesting distinct models](#).

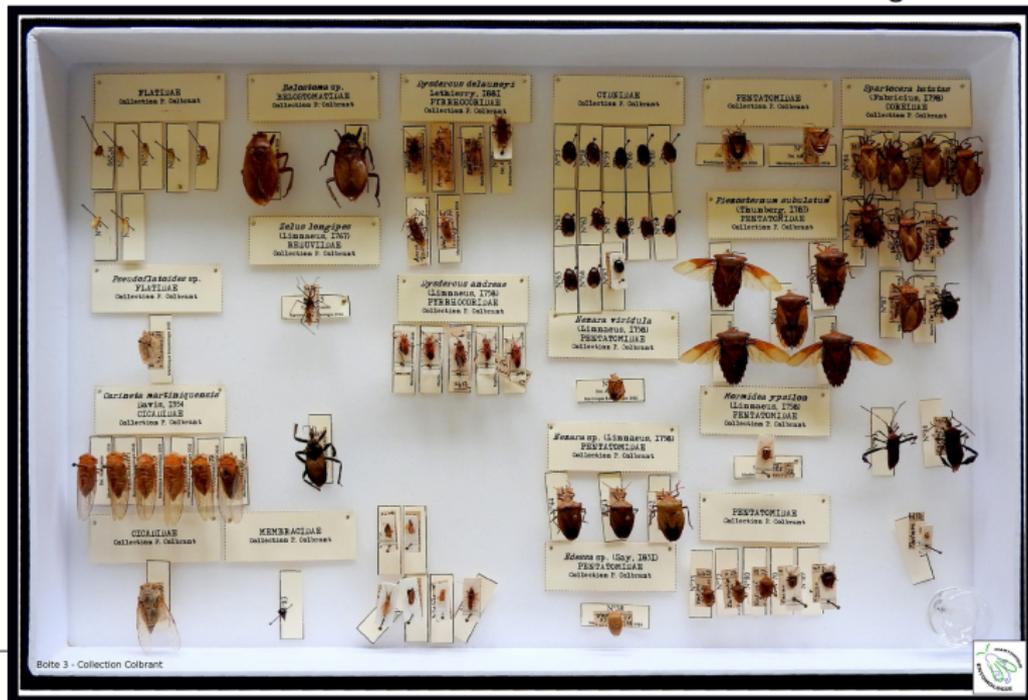
The 79 small steps models of interest



Task: classify their generating functions!

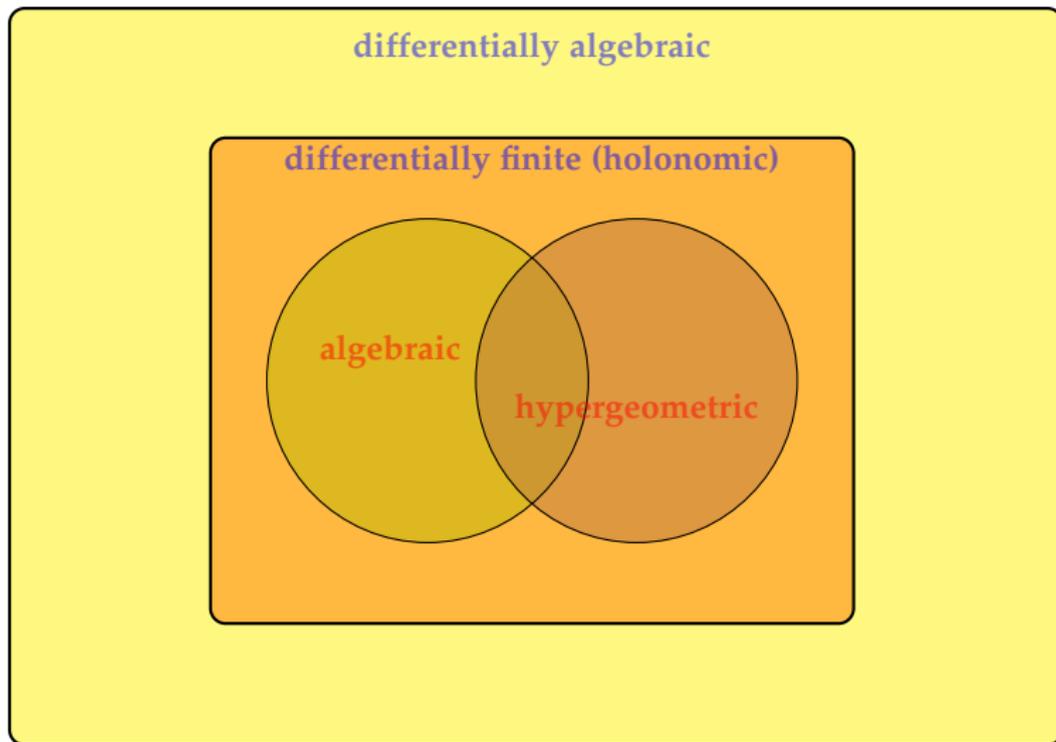


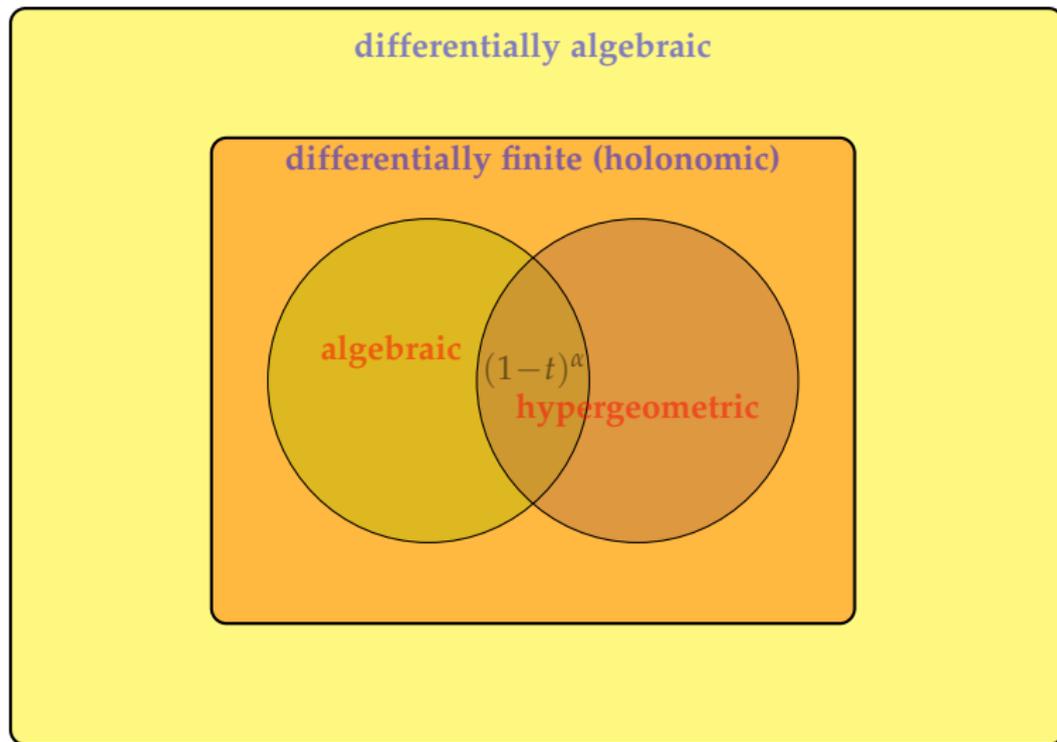
Non-singular

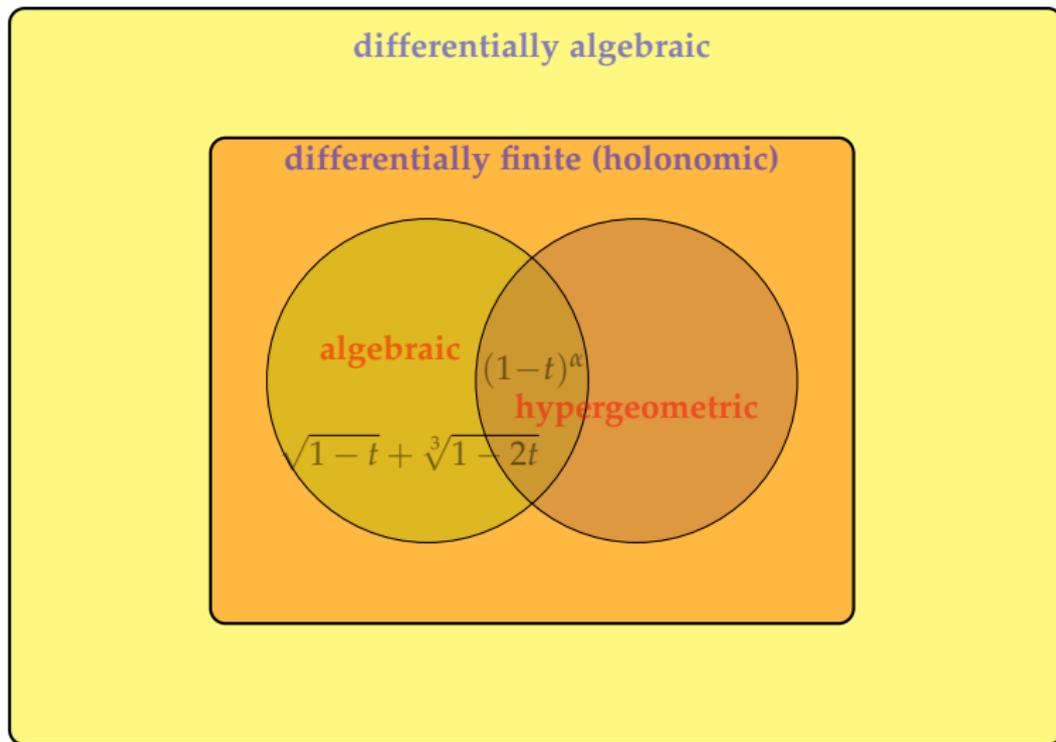


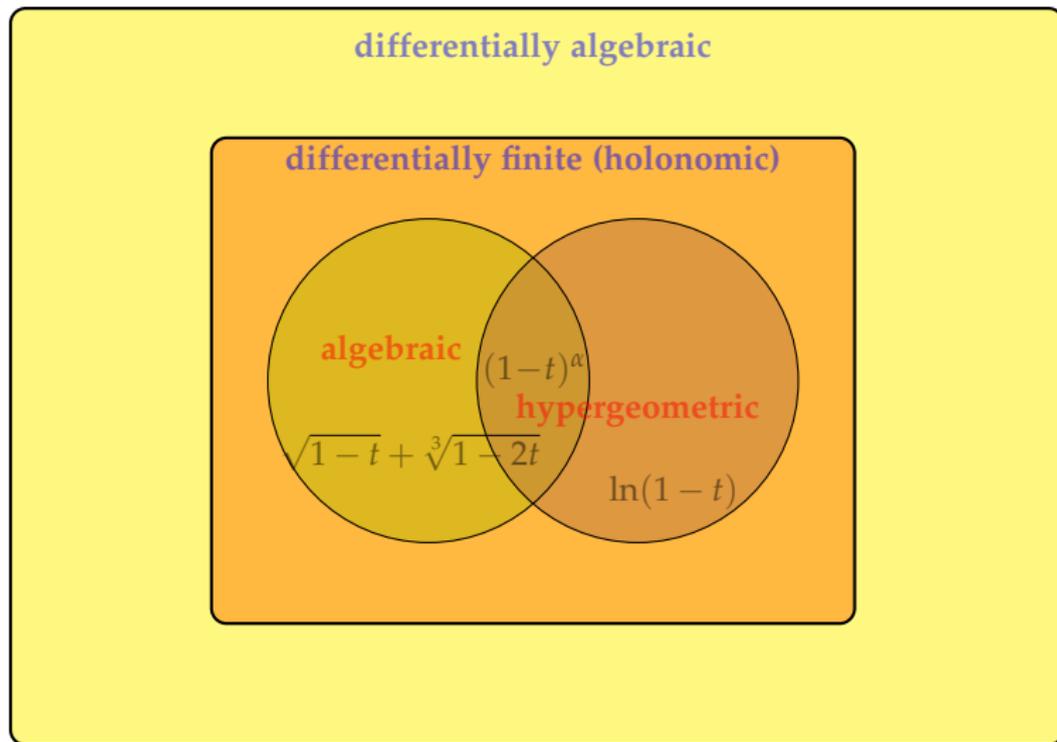
Singular

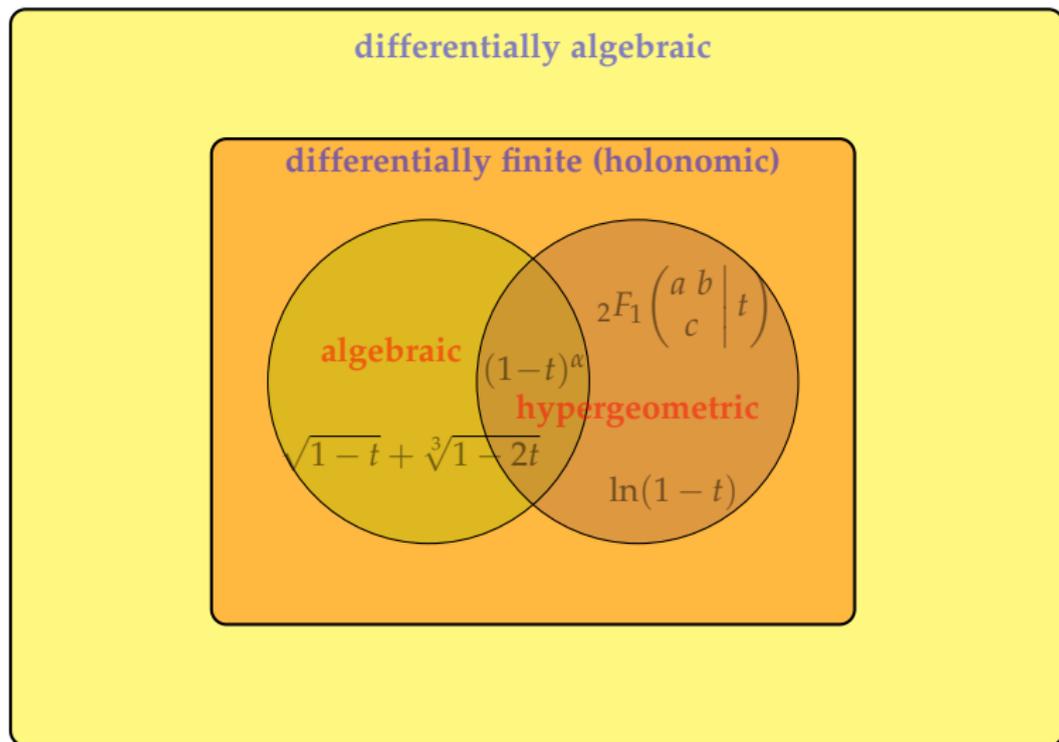




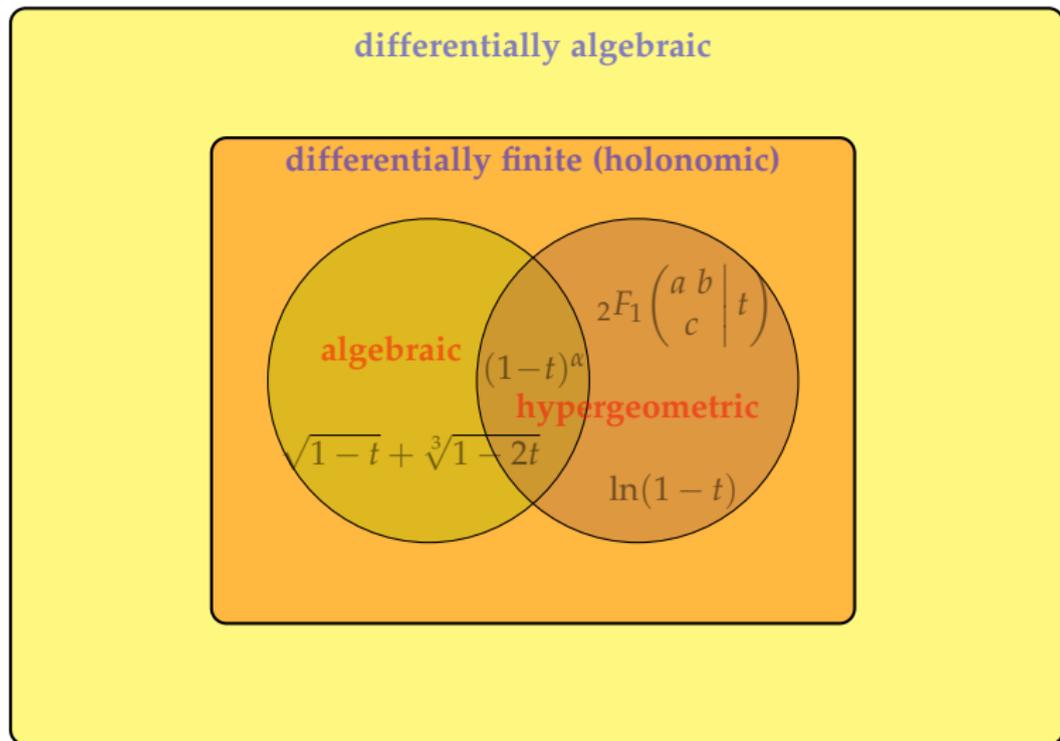




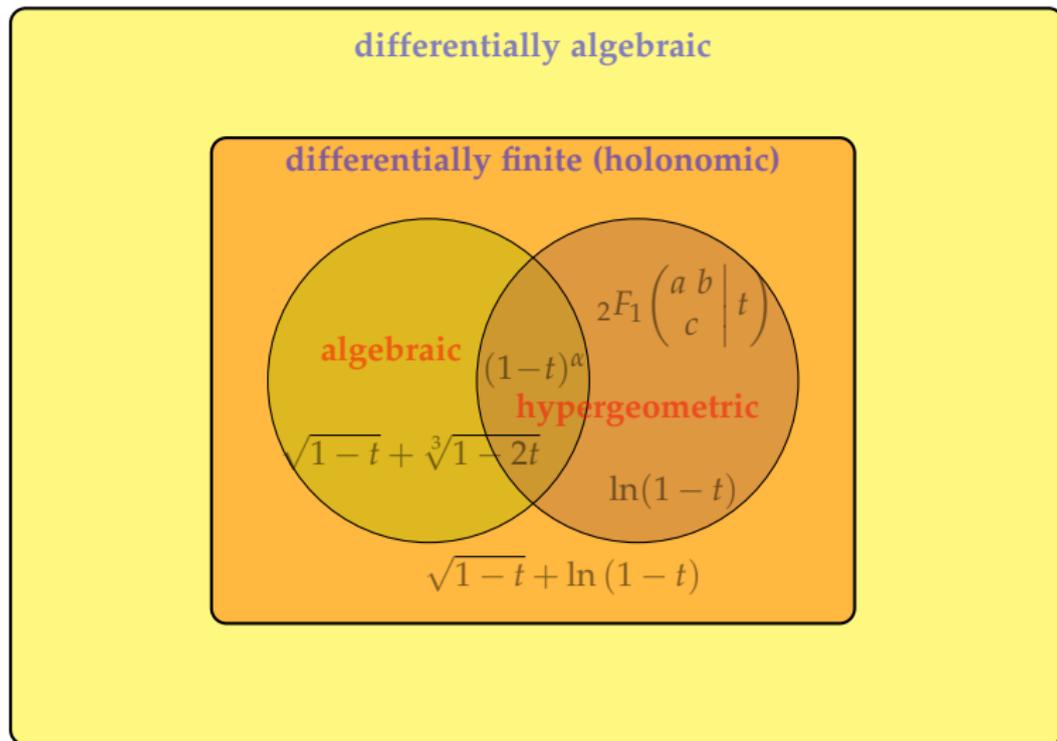




$${}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| t\right) := \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{t^n}{n!}, \quad \text{where } (a)_n = a(a+1) \cdots (a+n-1).$$

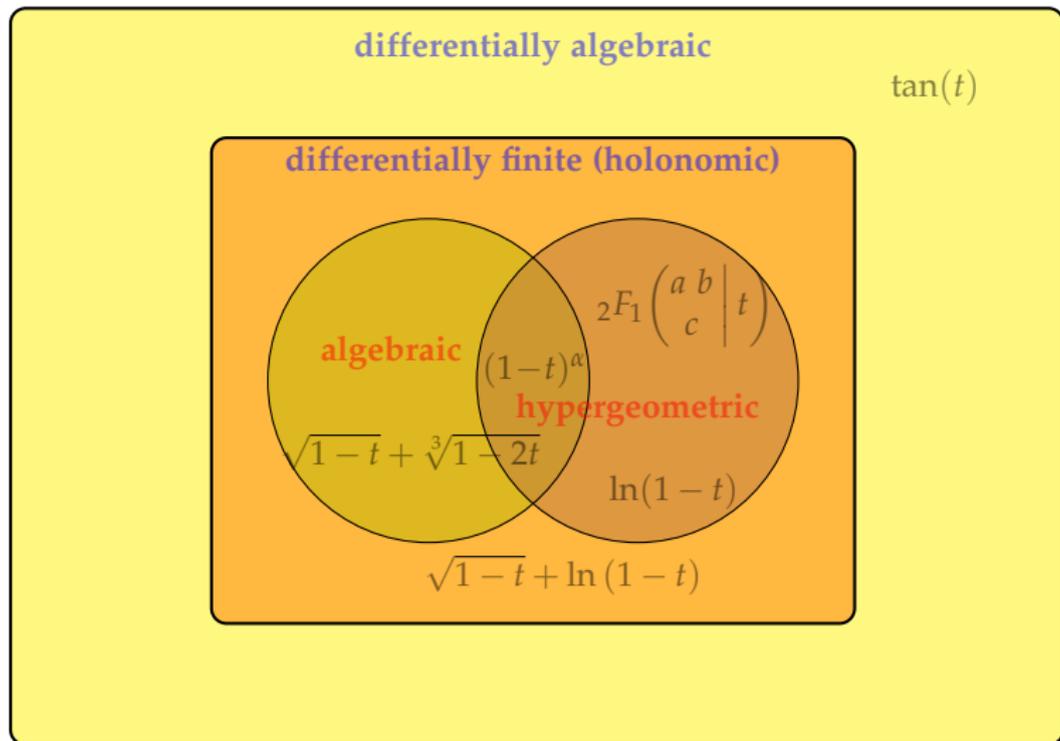


E.g., $(1-t)^\alpha = {}_2F_1\left(\begin{matrix} -\alpha & 1 \\ 1 \end{matrix} \middle| t\right)$, $\ln(1-t) = -t \cdot {}_2F_1\left(\begin{matrix} 1 & 1 \\ 2 \end{matrix} \middle| t\right) = -\sum_{n=1}^{\infty} \frac{t^n}{n}$



$${}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| t\right) := \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{t^n}{n!}, \quad \text{where } (a)_n = a(a+1) \cdots (a+n-1).$$

Classification criterion: properties of generating functions



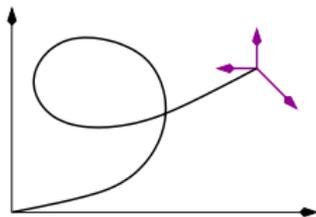
$${}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| t\right) := \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{t^n}{n!}, \quad \text{where } (a)_n = a(a+1) \cdots (a+n-1).$$

Algebraic reformulation of main task: solving a functional equation

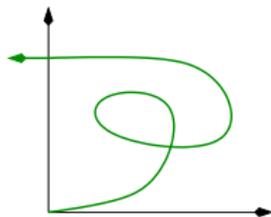
Generating function: $Q(x, y) \equiv Q(x, y; t) = \sum_{i, j, n=0}^{\infty} q(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]]$

Recursive construction yields the *kernel equation*

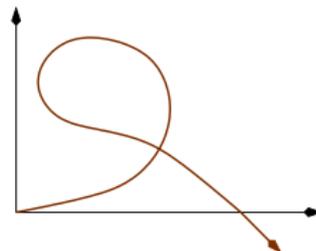
$$Q(x, y) = 1 + t \left(y + \frac{1}{x} + x \frac{1}{y} \right) Q(x, y) - t \frac{1}{x} Q(0, y) - t x \frac{1}{y} Q(x, 0)$$



⊖



⊖

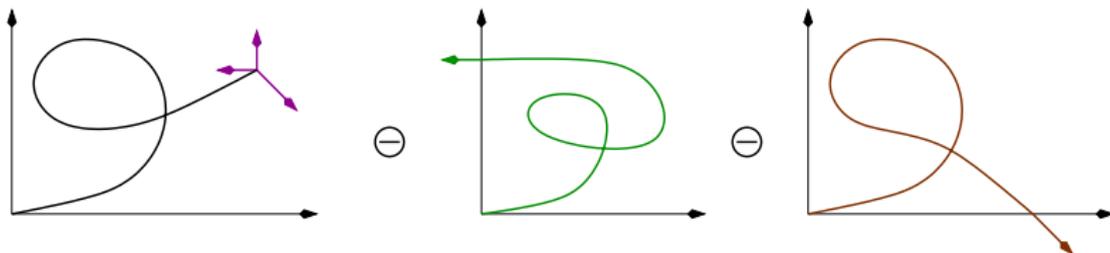


Algebraic reformulation of main task: solving a functional equation

Generating function: $Q(x, y) \equiv Q(x, y; t) = \sum_{i, j, n=0}^{\infty} q(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]]$

Recursive construction yields the *kernel equation*

$$\left(1 - t \left(y + \frac{1}{x} + x \frac{1}{y}\right)\right) xyQ(x, y) = xy - tyQ(0, y) - tx^2Q(x, 0)$$

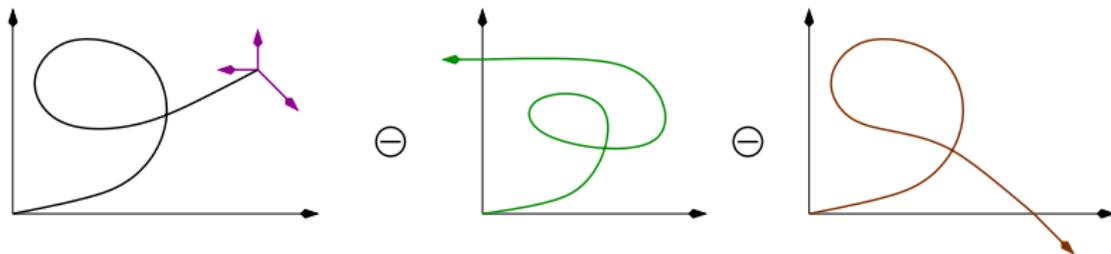


Algebraic reformulation of main task: solving a functional equation

Generating function: $Q(x, y) \equiv Q(x, y; t) = \sum_{i, j, n=0}^{\infty} q(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]]$

Recursive construction yields the *kernel equation*

$$\left(1 - t \left(y + \frac{1}{x} + x \frac{1}{y}\right)\right) xyQ(x, y) = xy - tyQ(0, y) - tx^2Q(x, 0)$$



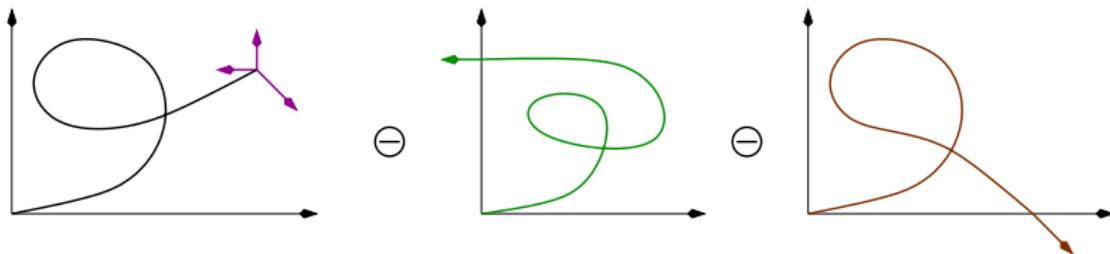
New task: Solve this functional equation!

Algebraic reformulation of main task: solving a functional equation

Generating function: $Q(x, y) \equiv Q(x, y; t) = \sum_{i, j, n=0}^{\infty} q(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]]$

Recursive construction yields the *kernel equation*

$$\left(1 - t \left(y + \frac{1}{x} + x \frac{1}{y}\right)\right) xyQ(x, y) = xy - tyQ(0, y) - tx^2Q(x, 0)$$



New task: For the other models – solve 78 similar equations!

“Special” models of walks in the quarter plane

Dyck: 

Motzkin: 

Pólya: 

Kreweras: 

Gessel: 

Gouyou-Beauchamps: 

King walks: 

Tandem walks: 

- ① Let $M_{n,k}$ be the number of $\{(1,1), (1,-1)\}$ -walks in \mathbb{N}^2 of length n that start at $(0,0)$ and end at vertical altitude k . Let $M(x,y) = \sum_{n,k} M_{n,k} x^n y^k$.
- (a) Show that $(y - x(1 + y^2)) \cdot M(x,y) = y - x \cdot M(x,0)$
- (b) Deduce that $M(x,y) = \frac{\sqrt{1 - 4x^2 + 2xy} - 1}{2x(y - x(1 + y^2))}$

$$\mathcal{S} = \{(1, 1), (1, -1)\}$$

$$M_{n+1,k} = M_{n,k-1} + M_{n,k+1}, \quad M_{0,0} = 1, \quad M_{-1,k} = M_{n,-1} = 0 \text{ for } k, n \geq 0$$

Multiply by $x^{n+1}y^{k+1}$, and sum over $n, k \in \mathbb{N}$

$$\Rightarrow y \cdot \left(M(x, y) - \underbrace{\sum_{k \geq 0} M_{0,k} y^k}_{M(0,y) = 1} \right) = y^2 x \cdot M(x, y) + x \cdot \left(M - \underbrace{\sum_{n \geq 0} M_{n,0} x^n}_{M(x,0)} \right)$$

$$\Rightarrow (y - x(1 + y^2)) \cdot M(x, y) = y - x \cdot M(x, 0) \quad (\text{kernel equation})$$

$$\mathcal{S} = \{(1, 1), (1, -1)\}$$

$$(y - x(1 + y^2)) \cdot M(x, y) = y - x \cdot M(x, 0) \quad (\text{kernel equation})$$

Kernel method: let $y_0 \in \mathbf{Q}[[x]]$ the power series root of $K = y - x(1 + y^2)$

$$y_0 = \frac{1 - \sqrt{1 - 4x^2}}{2x} = x + x^3 + 2x^5 + \dots \in \mathbf{Q}[[x]]$$

Plugging $y = y_0$ in the **(kernel equation)** $\implies E(x) = M(x, 0) = \frac{y_0}{x}$

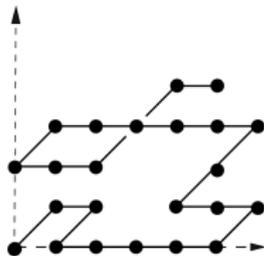
$$\implies M(x, y) = \frac{y - y_0}{K(x, y)} = \frac{\sqrt{1 - 4x^2} + 2xy - 1}{2x(y - x(1 + y^2))}$$



- $g(n)$ = number of n -steps $\{\nearrow, \swarrow, \leftarrow, \rightarrow\}$ -walks in \mathbb{N}^2
1, 2, 7, 21, 78, 260, 988, 3458, 13300, 47880, ...

Question: What is the nature of the generating function

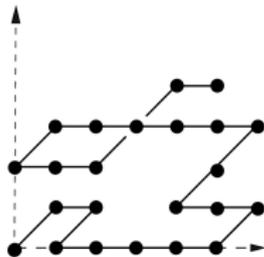
$$G(t) = \sum_{n=0}^{\infty} g(n) t^n ?$$



- $g(i, j; n)$ = number of n -steps $\{\nearrow, \swarrow, \leftarrow, \rightarrow\}$ -walks in \mathbb{N}^2 from $(0, 0)$ to (i, j)

Question: What is the nature of the generating function

$$G(x, y; t) = \sum_{i, j, n=0}^{\infty} g(i, j; n) x^i y^j t^n ?$$

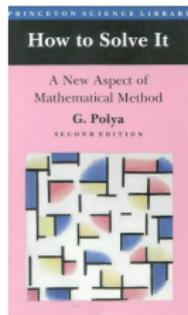


Theorem [B., Kauers, 2010]

$G(x, y; t)$ is an algebraic function[†].

▷ computer-driven discovery / proof via *algorithmic Guess-and-Prove*

[†] Minimal polynomial $P(G(x, y; t); x, y, t) = 0$ has $> 10^{11}$ terms; ≈ 30 Gb (6 DVDs!)



Guessing and Proving

George Pólya

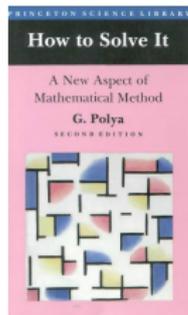


What is “scientific method”? Philosophers and non-philosophers have discussed this question and have not yet finished discussing it. Yet as a first introduction it can be described in three syllables:

Guess and test.

Mathematicians too follow this advice in their research although they sometimes refuse to confess it. They have, however, something which the other scientists cannot really have. For mathematicians the advice is

First guess, then prove.



Guessing and Proving

George Pólya



What is “scientific method”? Philosophers and non-philosophers have discussed this question and have not yet finished discussing it. Yet as a first introduction it can be described in three syllables:

Guess and test.

Mathematicians too follow this advice in their research although they sometimes refuse to confess it. They have, however, something which the other scientists cannot really have. For mathematicians the advice is

First guess, then prove.



Guess-and-Prove: a toy example

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

- ① There are 2 ways to get to (i,j) , either from $(i-1,j)$, or from $(i,j-1)$:

$$B_{i,j} = B_{i-1,j} + B_{i,j-1}$$

- ② There is only one way to get to a point on an axis: $B_{i,0} = B_{0,j} = 1$

▷ These two rules completely determine all the numbers $B_{i,j}$

Guess-and-Prove: a toy example

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

- ① There are 2 ways to get to (i,j) , either from $(i-1,j)$, or from $(i,j-1)$:

$$B_{i,j} = B_{i-1,j} + B_{i,j-1}$$

- ② There is only one way to get to a point on an axis: $B_{i,0} = B_{0,j} = 1$

▷ These two rules completely determine all the numbers $B_{i,j}$

(I) Generate data:

⋮							
1	7	28	84	210	462	924	
1	6	21	56	126	252	462	
1	5	15	35	70	126	210	
1	4	10	20	35	56	84	
1	3	6	10	15	21	28	
1	2	3	4	5	6	7	
1	1	1	1	1	1	1	...

Guess-and-Prove: a toy example

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

- ① There are 2 ways to get to (i,j) , either from $(i-1,j)$, or from $(i,j-1)$:

$$B_{i,j} = B_{i-1,j} + B_{i,j-1}$$

- ② There is only one way to get to a point on an axis: $B_{i,0} = B_{0,j} = 1$

▷ These two rules completely determine all the numbers $B_{i,j}$

⋮

(I) Generate data:

1	7	28	84	210	462	924
1	6	21	56	126	252	462
1	5	15	35	70	126	210
1	4	10	20	35	56	84
1	3	6	10	15	21	28
1	2	3	4	5	6	7
1	1	1	1	1	1	1

(II) Guess:

→ ...

→ $\frac{(i+1)(i+2)}{2}$

→ $i+1$

→ 1

Guess-and-Prove: a toy example

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

- ① There are 2 ways to get to (i,j) , either from $(i-1,j)$, or from $(i,j-1)$:

$$B_{i,j} = B_{i-1,j} + B_{i,j-1}$$

- ② There is only one way to get to a point on an axis: $B_{i,0} = B_{0,j} = 1$

▷ These two rules completely determine all the numbers $B_{i,j}$

⋮

(I) Generate data:

1	7	28	84	210	462	924
1	6	21	56	126	252	462
1	5	15	35	70	126	210
1	4	10	20	35	56	84
1	3	6	10	15	21	28
1	2	3	4	5	6	7
1	1	1	1	1	1	1

(II) Guess:

$$B_{i,j} \stackrel{?}{=} \frac{(i+j)!}{i!j!}$$

Guess-and-Prove: a toy example

Question: Find $B_{i,j} :=$ the number of $\{\rightarrow, \uparrow\}$ -walks in \mathbb{N}^2 from $(0,0)$ to (i,j)

- ① There are 2 ways to get to (i,j) , either from $(i-1,j)$, or from $(i,j-1)$:

$$B_{i,j} = B_{i-1,j} + B_{i,j-1}$$

- ② There is only one way to get to a point on an axis: $B_{i,0} = B_{0,j} = 1$

▷ These two rules completely determine all the numbers $B_{i,j}$

(I) Generate data:

⋮							
1	7	28	84	210	462	924	
1	6	21	56	126	252	462	
1	5	15	35	70	126	210	
1	4	10	20	35	56	84	
1	3	6	10	15	21	28	
1	2	3	4	5	6	7	
1	1	1	1	1	1	1	...

(III) Prove: If

$C_{i,j} \stackrel{\text{def}}{=} \frac{(i+j)!}{i!j!}$, then

$$\frac{C_{i-1,j}}{C_{i,j}} + \frac{C_{i,j-1}}{C_{i,j}} = \frac{i}{i+j} + \frac{j}{i+j} = 1$$

and $C_{i,0} = C_{0,j} = 1$.

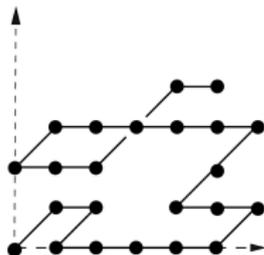
Thus $B_{i,j} = C_{i,j}$

Guess-and-Prove for Gessel walks

- $g(i, j; n)$ = number of n -steps $\{\nearrow, \swarrow, \leftarrow, \rightarrow\}$ -walks in \mathbb{N}^2 from $(0, 0)$ to (i, j)

Question: What is the nature of the generating function

$$G(x, y; t) = \sum_{i, j, n=0}^{\infty} g(i, j; n) x^i y^j t^n ?$$



Answer: [B., Kauers, 2010] $G(x, y; t)$ is an algebraic function[†].

Approach:

- ① **Generate data:** compute G to precision t^{1200} (≈ 1.5 billion coeffs!)
- ② **Guess:** conjecture polynomial equations for $G(x, 0; t)$ and $G(0, y; t)$ (degree 24 each, coeffs. of degree (46, 56), with 80-bits digits coeffs.)
- ③ **Prove:** multivariate resultants of (very big) polynomials (30 pages each)

[†] Minimal polynomial $P(G(x, y; t); x, y, t) = 0$ has $> 10^{11}$ terms; ≈ 30 Gb (6 DVDs!)

A typical Guess-and-Prove algorithmic proof

Theorem ["Gessel excursions are algebraic"]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

A typical Guess-and-Prove algorithmic proof

Theorem [“Gessel excursions are algebraic”]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

Proof: First **guess** a polynomial $P(t, T)$ in $\mathbb{Q}[t, T]$, then **prove** that P admits the power series $g(t) = \sum_{n=0}^{\infty} g_n t^n$ as a root.

A typical Guess-and-Prove algorithmic proof

Theorem ["Gessel excursions are algebraic"]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

Proof: First **guess** a polynomial $P(t, T)$ in $\mathbb{Q}[t, T]$, then **prove** that P admits the power series $g(t) = \sum_{n=0}^{\infty} g_n t^n$ as a root.

- 1 Find P such that $P(t, g(t)) = 0 \pmod{t^{100}}$ by **(structured) linear algebra**.

A typical Guess-and-Prove algorithmic proof

Theorem [“Gessel excursions are algebraic”]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

Proof: First **guess** a polynomial $P(t, T)$ in $\mathbb{Q}[t, T]$, then **prove** that P admits the power series $g(t) = \sum_{n=0}^{\infty} g_n t^n$ as a root.

- 1 Find P such that $P(t, g(t)) = 0 \pmod{t^{100}}$ by **(structured) linear algebra**.
- 2 **Implicit function theorem:** $\exists!$ root $r(t) \in \mathbb{Q}[[t]]$ of P .

A typical Guess-and-Prove algorithmic proof

Theorem ["Gessel excursions are algebraic"]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

Proof: First **guess** a polynomial $P(t, T)$ in $\mathbb{Q}[t, T]$, then **prove** that P admits the power series $g(t) = \sum_{n=0}^{\infty} g_n t^n$ as a root.

- 1 Find P such that $P(t, g(t)) = 0 \pmod{t^{100}}$ by **(structured) linear algebra**.
- 2 **Implicit function theorem:** $\exists!$ root $r(t) \in \mathbb{Q}[[t]]$ of P .
- 3 $r(t) = \sum_{n=0}^{\infty} r_n t^n$ **being algebraic, it is D-finite**, and so (r_n) is P-recursive:

$$(n+2)(3n+5)r_{n+1} - 4(6n+5)(2n+1)r_n = 0, \quad r_0 = 1$$

$$\Rightarrow \text{solution } r_n = \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} 16^n = g_n, \text{ thus } g(t) = r(t) \text{ is algebraic.}$$

A typical Guess-and-Prove algorithmic proof

Theorem [“Gessel excursions are algebraic”]

$$g(t) := G(0,0; \sqrt{t}) = \sum_{n=0}^{\infty} \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} (16t)^n \text{ is algebraic.}$$

Proof: First **guess** a polynomial $P(t, T)$ in $\mathbb{Q}[t, T]$, then **prove** that P admits the power series $g(t) = \sum_{n=0}^{\infty} g_n t^n$ as a root.

- 1 Find P such that $P(t, g(t)) = 0 \pmod{t^{100}}$ by **(structured) linear algebra**.
- 2 **Implicit function theorem:** $\exists!$ root $r(t) \in \mathbb{Q}[[t]]$ of P .
- 3 $r(t) = \sum_{n=0}^{\infty} r_n t^n$ **being algebraic, it is D-finite**, and so (r_n) is **P-recursive**:

$$(n+2)(3n+5)r_{n+1} - 4(6n+5)(2n+1)r_n = 0, \quad r_0 = 1$$

$$\Rightarrow \text{solution } r_n = \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} 16^n = g_n, \text{ thus } g(t) = r(t) \text{ is algebraic.}$$

```
> P:=gfun:-listtoalgeq([seq(pochhammer(5/6,n)*pochhammer(1/2,n)/
  pochhammer(5/3,n)/pochhammer(2,n)*16^n, n=0..100)], g(t)):
> gfun:-diffeqtoec(gfun:-algeqtodiffeq(P[1], g(t)), g(t), r(n));
```

Algorithmic classification of models with D-Finite $Q_{\mathcal{S}}(t) := Q_{\mathcal{S}}(1, 1; t)$

	OEIS	\mathcal{S}	Pol size	LDE size	Rec size		OEIS	\mathcal{S}	Pol size	LDE size	Rec size
1	A005566		—	(3, 4)	(2, 2)	13	A151275		—	(5, 24)	(9, 18)
2	A018224		—	(3, 5)	(2, 3)	14	A151314		—	(5, 24)	(9, 18)
3	A151312		—	(3, 8)	(4, 5)	15	A151255		—	(4, 16)	(6, 8)
4	A151331		—	(3, 6)	(3, 4)	16	A151287		—	(5, 19)	(7, 11)
5	A151266		—	(5, 16)	(7, 10)	17	A001006		(2, 2)	(2, 3)	(2, 1)
6	A151307		—	(5, 20)	(8, 15)	18	A129400		(2, 2)	(2, 3)	(2, 1)
7	A151291		—	(5, 15)	(6, 10)	19	A005558		—	(3, 5)	(2, 3)
8	A151326		—	(5, 18)	(7, 14)						
9	A151302		—	(5, 24)	(9, 18)	20	A151265		(6, 8)	(4, 9)	(6, 4)
10	A151329		—	(5, 24)	(9, 18)	21	A151278		(6, 8)	(4, 12)	(7, 4)
11	A151261		—	(4, 15)	(5, 8)	22	A151323		(4, 4)	(2, 3)	(2, 1)
12	A151297		—	(5, 18)	(7, 11)	23	A060900		(8, 9)	(3, 5)	(2, 3)

Equation sizes = (order, degree)

▷ Computerized discovery: enumeration + guessing [B., Kauers, 2009]

Algorithmic classification of models with D-Finite $Q_{\mathcal{S}}(t) := Q_{\mathcal{S}}(1, 1; t)$

	OEIS	\mathcal{S}	Pol size	LDE size	Rec size		OEIS	\mathcal{S}	Pol size	LDE size	Rec size
1	A005566		—	(3, 4)	(2, 2)	13	A151275		—	(5, 24)	(9, 18)
2	A018224		—	(3, 5)	(2, 3)	14	A151314		—	(5, 24)	(9, 18)
3	A151312		—	(3, 8)	(4, 5)	15	A151255		—	(4, 16)	(6, 8)
4	A151331		—	(3, 6)	(3, 4)	16	A151287		—	(5, 19)	(7, 11)
5	A151266		—	(5, 16)	(7, 10)	17	A001006		(2, 2)	(2, 3)	(2, 1)
6	A151307		—	(5, 20)	(8, 15)	18	A129400		(2, 2)	(2, 3)	(2, 1)
7	A151291		—	(5, 15)	(6, 10)	19	A005558		—	(3, 5)	(2, 3)
8	A151326		—	(5, 18)	(7, 14)						
9	A151302		—	(5, 24)	(9, 18)	20	A151265		(6, 8)	(4, 9)	(6, 4)
10	A151329		—	(5, 24)	(9, 18)	21	A151278		(6, 8)	(4, 12)	(7, 4)
11	A151261		—	(4, 15)	(5, 8)	22	A151323		(4, 4)	(2, 3)	(2, 1)
12	A151297		—	(5, 18)	(7, 11)	23	A060900		(8, 9)	(3, 5)	(2, 3)

Equation sizes = (order, degree)

- ▷ Computerized discovery: enumeration + guessing [B., Kauers, 2009]
- ▷ 1–22: DF confirmed by human proofs in [Bousquet-Mélou, Mishna, 2010]
- ▷ 23: DF confirmed by a human proof in [B., Kurkova, Raschel, 2017]
- ▷ All: explicit eqs. proved via CA [B., Chyzak, van Hoeij, Kauers, Pech, 2017]

Algorithmic classification of models with D-Finite $Q_{\mathcal{S}}(t) := Q_{\mathcal{S}}(1, 1; t)$

	OEIS	\mathcal{S}	algebraic?	asymptotics		OEIS	\mathcal{S}	algebraic?	asymptotics
1	A005566		N	$\frac{4}{\pi} \frac{4^n}{n}$	13	A151275		N	$\frac{12\sqrt{30}}{\pi} \frac{(2\sqrt{6})^n}{n^2}$
2	A018224		N	$\frac{2}{\pi} \frac{4^n}{n}$	14	A151314		N	$\frac{\sqrt{6}\lambda\mu C^{5/2}}{5\pi} \frac{(2C)^n}{n^2}$
3	A151312		N	$\frac{\sqrt{6}}{\pi} \frac{6^n}{n}$	15	A151255		N	$\frac{24\sqrt{2}}{\pi} \frac{(2\sqrt{2})^n}{n^2}$
4	A151331		N	$\frac{8}{3\pi} \frac{8^n}{n}$	16	A151287		N	$\frac{2\sqrt{2}A^{7/2}}{\pi} \frac{(2A)^n}{n^2}$
5	A151266		N	$\frac{1}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{1/2}}$	17	A001006		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{3/2}}$
6	A151307		N	$\frac{1}{2} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	18	A129400		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{6^n}{n^{3/2}}$
7	A151291		N	$\frac{4}{3\sqrt{\pi}} \frac{4^n}{n^{1/2}}$	19	A005558		N	$\frac{8}{\pi} \frac{4^n}{n^2}$
8	A151326		N	$\frac{2}{\sqrt{3\pi}} \frac{6^n}{n^{1/2}}$	$A = 1 + \sqrt{2}, B = 1 + \sqrt{3}, C = 1 + \sqrt{6}, \lambda = 7 + 3\sqrt{6}, \mu = \sqrt{\frac{4\sqrt{6}-1}{19}}$				
9	A151302		N	$\frac{1}{3} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	20	A151265		Y	$\frac{2\sqrt{2}}{\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
10	A151329		N	$\frac{1}{3} \sqrt{\frac{7}{3\pi}} \frac{7^n}{n^{1/2}}$	21	A151278		Y	$\frac{3\sqrt{3}}{\sqrt{2}\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
11	A151261		N	$\frac{12\sqrt{3}}{\pi} \frac{(2\sqrt{3})^n}{n^2}$	22	A151323		Y	$\frac{\sqrt{2}3^{3/4}}{\Gamma(1/4)} \frac{6^n}{n^{3/4}}$
12	A151297		N	$\frac{\sqrt{3}B^{7/2}}{2\pi} \frac{(2B)^n}{n^2}$	23	A060900		Y	$\frac{4\sqrt{3}}{3\Gamma(1/3)} \frac{4^n}{n^{2/3}}$

▷ Computerized discovery: convergence acceleration + LLL [B., Kauers, '09]

Algorithmic classification of models with D-Finite $Q_{\mathcal{S}}(t) := Q_{\mathcal{S}}(1, 1; t)$

	OEIS	\mathcal{S}	algebraic?	asymptotics		OEIS	\mathcal{S}	algebraic?	asymptotics
1	A005566		N	$\frac{4}{\pi} \frac{4^n}{n}$	13	A151275		N	$\frac{12\sqrt{30}}{\pi} \frac{(2\sqrt{6})^n}{n^2}$
2	A018224		N	$\frac{2}{\pi} \frac{4^n}{n}$	14	A151314		N	$\frac{\sqrt{6}\lambda\mu C^{5/2}}{5\pi} \frac{(2C)^n}{n^2}$
3	A151312		N	$\frac{\sqrt{6}}{\pi} \frac{6^n}{n}$	15	A151255		N	$\frac{24\sqrt{2}}{\pi} \frac{(2\sqrt{2})^n}{n^2}$
4	A151331		N	$\frac{8}{3\pi} \frac{8^n}{n}$	16	A151287		N	$\frac{2\sqrt{2}A^{7/2}}{\pi} \frac{(2A)^n}{n^2}$
5	A151266		N	$\frac{1}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{1/2}}$	17	A001006		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{3/2}}$
6	A151307		N	$\frac{1}{2} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	18	A129400		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{6^n}{n^{3/2}}$
7	A151291		N	$\frac{4}{3\sqrt{\pi}} \frac{4^n}{n^{1/2}}$	19	A005558		N	$\frac{8}{\pi} \frac{4^n}{n^2}$
8	A151326		N	$\frac{2}{\sqrt{3\pi}} \frac{6^n}{n^{1/2}}$	$A = 1 + \sqrt{2}, B = 1 + \sqrt{3}, C = 1 + \sqrt{6}, \lambda = 7 + 3\sqrt{6}, \mu = \sqrt{\frac{4\sqrt{6}-1}{19}}$				
9	A151302		N	$\frac{1}{3} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	20	A151265		Y	$\frac{2\sqrt{2}}{\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
10	A151329		N	$\frac{1}{3} \sqrt{\frac{7}{3\pi}} \frac{7^n}{n^{1/2}}$	21	A151278		Y	$\frac{3\sqrt{3}}{\sqrt{2}\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
11	A151261		N	$\frac{12\sqrt{3}}{\pi} \frac{(2\sqrt{3})^n}{n^2}$	22	A151323		Y	$\frac{\sqrt{23}^{3/4}}{\Gamma(1/4)} \frac{6^n}{n^{3/4}}$
12	A151297		N	$\frac{\sqrt{3}B^{7/2}}{2\pi} \frac{(2B)^n}{n^2}$	23	A060900		Y	$\frac{4\sqrt{3}}{3\Gamma(1/3)} \frac{4^n}{n^{2/3}}$

- ▷ Computerized discovery: convergence acceleration + LLL [B., Kauers, '09]
- ▷ Asympt. confirmed by human proofs via ACSV in [Melczer, Wilson, 2016]
- ▷ Transcendence proofs via CA [B., Chyzak, van Hoeij, Kauers, Pech, 2017]

Theorem [B., Chyzak, van Hoeij, Kauers, Pech, 2017]

Let \mathcal{S} be one of the models 1–19. Then

- $Q_{\mathcal{S}}(x, y; t)$ is expressible using iterated integrals of ${}_2F_1$ expressions.
- $Q_{\mathcal{S}}(x, y; t)$ is transcendental.

Theorem [B., Chyzak, van Hoeij, Kauers, Pech, 2017]

Let \mathcal{S} be one of the models 1–19. Then

- $Q_{\mathcal{S}}(t)$ is expressible using iterated integrals of ${}_2F_1$ expressions.
- $Q_{\mathcal{S}}(t)$ is transcendental, except for $\mathcal{S} = \begin{smallmatrix} \uparrow \\ \swarrow \end{smallmatrix}$ and $\mathcal{S} = \begin{smallmatrix} \swarrow \uparrow \\ \searrow \downarrow \end{smallmatrix}$.

Example (King walks in the quarter plane, [A151331](#))

$$Q_{\begin{smallmatrix} \swarrow \uparrow \\ \searrow \downarrow \end{smallmatrix}}(t) = \frac{1}{t} \int_0^t \frac{1}{(1+4x)^3} \cdot {}_2F_1\left(\frac{3}{2} \mid \frac{3}{2} \mid \frac{16x(1+x)}{(1+4x)^2}\right) dx$$

$$= 1 + 3t + 18t^2 + 105t^3 + 684t^4 + 4550t^5 + 31340t^6 + 219555t^7 + \dots$$

Theorem [B., Chyzak, van Hoeij, Kauers, Pech, 2017]

Let \mathcal{S} be one of the models 1–19. Then

- $Q_{\mathcal{S}}(t)$ is expressible using iterated integrals of ${}_2F_1$ expressions.
- $Q_{\mathcal{S}}(t)$ is transcendental, except for $\mathcal{S} = \begin{matrix} \uparrow \\ \downarrow \end{matrix}$ and $\mathcal{S} = \begin{matrix} \uparrow \downarrow \\ \downarrow \uparrow \end{matrix}$.

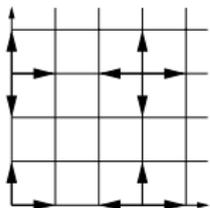
Example (King walks in the quarter plane, A151331)

$$Q_{\begin{matrix} \uparrow \downarrow \\ \downarrow \uparrow \end{matrix}}(t) = \frac{1}{t} \int_0^t \frac{1}{(1+4x)^3} \cdot {}_2F_1\left(\frac{3}{2} \mid \frac{3}{2} \mid \frac{16x(1+x)}{(1+4x)^2}\right) dx$$

$$= 1 + 3t + 18t^2 + 105t^3 + 684t^4 + 4550t^5 + 31340t^6 + 219555t^7 + \dots$$

- ▷ Computer-driven discovery and proof; no human proof yet.
- ▷ Proof uses: (1) kernel method + (2) **creative telescoping**.

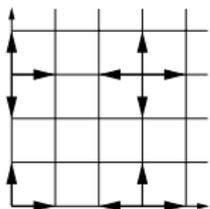
(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left **invariant** under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



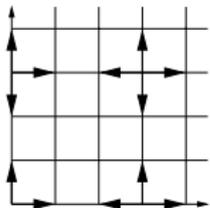
The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \end{aligned}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



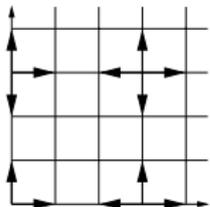
The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q(0, \frac{1}{y}; t) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q(0, \frac{1}{y}; t) \end{aligned}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

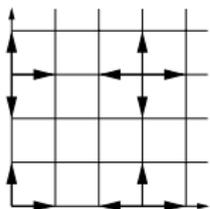
Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q(0, \frac{1}{y}; t) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q(0, \frac{1}{y}; t) \end{aligned}$$

Taking **positive parts** yields:

$$[x^>y^>] \sum_{\theta \in \mathcal{G}} (-1)^\theta \theta(xy Q(x, y; t)) = [x^>y^>] \frac{xy - \frac{1}{x}y + \frac{1}{x}\frac{1}{y} - x\frac{1}{y}}{K(x, y; t)}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

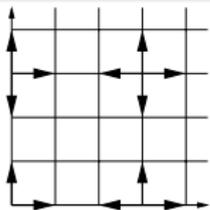
Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q(0, \frac{1}{y}; t) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q(0, \frac{1}{y}; t) \end{aligned}$$

Summing up and taking positive parts yields:

$$xyQ(x, y; t) = [x > y] \frac{xy - \frac{1}{x}y + \frac{1}{x}\frac{1}{y} - x\frac{1}{y}}{K(x, y; t)}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

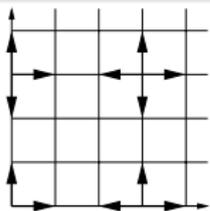
$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \end{aligned}$$

$$\text{GF} = \text{PosPart} \left(\frac{\text{OS}}{\text{kernel}} \right) = \oint \text{RatFrac}$$

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

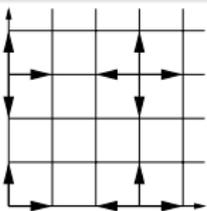
Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \end{aligned}$$

$$\text{GF} = \text{PosPart} \left(\frac{\text{OS}}{\text{ker}} \right) \text{ is D-finite [Lipshitz, 1988]}$$

▷ Argument works if $\text{OS} \neq 0$: algebraic version of the reflection principle

(1) Kernel method [Bousquet-Mélou, Mishna, 2010]



The kernel $K(x, y; t) := 1 - t \cdot \sum_{(i,j) \in \mathcal{S}} x^i y^j = 1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)$ is left invariant under the change of (x, y) into the elements of

$$\mathcal{G}_{\mathcal{S}} := \left\{ (x, y), \left(\frac{1}{x}, y \right), \left(\frac{1}{x}, \frac{1}{y} \right), \left(x, \frac{1}{y} \right) \right\}$$

Kernel equation:

$$\begin{aligned} K(x, y; t)xyQ(x, y; t) &= xy - txQ(x, 0; t) - tyQ(0, y; t) \\ -K(x, y; t)\frac{1}{x}yQ\left(\frac{1}{x}, y; t\right) &= -\frac{1}{x}y + t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) + tyQ(0, y; t) \\ K(x, y; t)\frac{1}{x}\frac{1}{y}Q\left(\frac{1}{x}, \frac{1}{y}; t\right) &= \frac{1}{x}\frac{1}{y} - t\frac{1}{x}Q\left(\frac{1}{x}, 0; t\right) - t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \\ -K(x, y; t)x\frac{1}{y}Q\left(x, \frac{1}{y}; t\right) &= -x\frac{1}{y} + txQ(x, 0; t) + t\frac{1}{y}Q\left(0, \frac{1}{y}; t\right) \end{aligned}$$

GF = PosPart $\left(\frac{\text{OS}}{\text{ker}} \right)$ is D-finite [Lipshitz, 1988]

▷ Creative Telescoping finds a differential equation for GF = $\int \int$ RatFrac

(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Apéry 1978]: $A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2$ satisfies the recurrence

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n.$$

▷ Key fact used to prove that $\zeta(3) := \sum_{n \geq 1} \frac{1}{n^3} \approx 1.202056903 \dots$ is irrational.

1. Journées Arithmétiques de Marseille-Luminy, June 1978

The board of programme changes informed us that R. Apéry (Caen) would speak Thursday, 14.00 “Sur l’irrationalité de $\zeta(3)$.” Though there had been earlier rumours of his claiming a proof, scepticism was general. The lecture tended to strengthen this view to rank disbelief. Those who listened casually, or who were afflicted with being non-Francophone, appeared to hear only a sequence of unlikely assertions.

7. ICM '78, Helsinki, August 1978

Neither Cohen nor I had been able to prove (5) or (5) in the intervening 2 months. After a few days of fruitless effort the specific problem was mentioned to Don Zagier (Bonn), and with irritating speed he showed that indeed the sequence $\{b'_n\}$ satisfies the recurrence (4). This more or less broke the dam and (5) and (5) were quickly conquered. Henri Cohen addressed a very well-attended meeting at 17.00 on Friday, August 18 in the language of the majority, proving (5) and explaining how this implied the

[Van der Poorten, 1979: “A proof that Euler missed”]

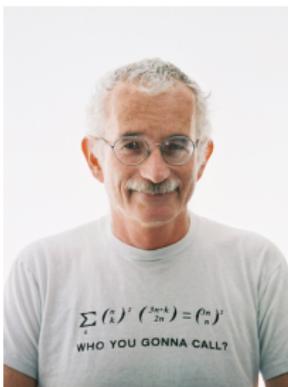
(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Apéry 1978]: $A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2$ satisfies the recurrence

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n.$$

▷ Key fact used to prove that $\zeta(3) := \sum_{n \geq 1} \frac{1}{n^3} \approx 1.202056903 \dots$ is irrational.



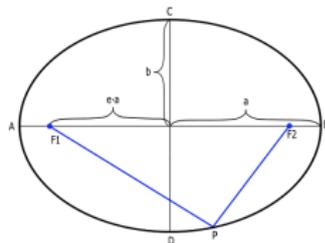
[Zeilberger, 1990: “The method of creative telescoping”]

(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Euler, 1733]: Perimeter of an ellipse of eccentricity e , semi-major axis 1

$$p(e) = 4 \int_0^1 \sqrt{\frac{1 - e^2 u^2}{1 - u^2}} du = 4 \oint \frac{du dv}{1 - \frac{1 - e^2 u^2}{(1 - u^2)v^2}}$$



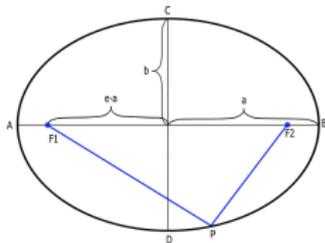
Principle: Find algorithmically

(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Euler, 1733]: Perimeter of an ellipse of eccentricity e , semi-major axis 1

$$p(e) = 4 \int_0^1 \sqrt{\frac{1 - e^2 u^2}{1 - u^2}} du = 4 \oint \frac{du dv}{1 - \frac{1 - e^2 u^2}{(1 - u^2) v^2}}$$



Principle: Find algorithmically

$$\begin{aligned} & \left((e - e^3) \partial_e^2 + (1 - e^2) \partial_e + e \right) \cdot \left(\frac{1}{1 - \frac{1 - e^2 u^2}{(1 - u^2) v^2}} \right) = \\ & \partial_u \left(- \frac{e(-1 - u + u^2 + u^3) v^2 (-3 + 2u + v^2 + u^2 (-2 + 3e^2 - v^2))}{(-1 + v^2 + u^2 (e^2 - v^2))^2} \right) \\ & \quad + \partial_v \left(\frac{2e(-1 + e^2) u (1 + u^3) v^3}{(-1 + v^2 + u^2 (e^2 - v^2))^2} \right) \end{aligned}$$

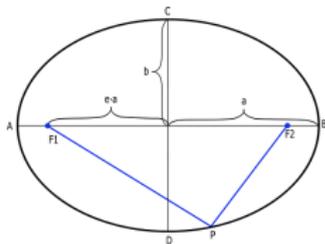
▷ Conclusion: $(e - e^3) \cdot p''(e) + (1 - e^2) \cdot p'(e) + e \cdot p(e) = 0$.

(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Euler, 1733]: Perimeter of an ellipse of eccentricity e , semi-major axis 1

$$p(e) = 4 \int_0^1 \sqrt{\frac{1-e^2u^2}{1-u^2}} du = 4 \oint \frac{du dv}{1 - \frac{1-e^2u^2}{(1-u^2)v^2}}$$



Principle: Find algorithmically

$$\begin{aligned} & \left((e - e^3) \partial_e^2 + (1 - e^2) \partial_e + e \right) \cdot \left(\frac{1}{1 - \frac{1-e^2u^2}{(1-u^2)v^2}} \right) = \\ & \partial_u \left(- \frac{e(-1-u+u^2+u^3)v^2(-3+2u+v^2+u^2(-2+3e^2-v^2))}{(-1+v^2+u^2(e^2-v^2))^2} \right) \\ & \quad + \partial_v \left(\frac{2e(-1+e^2)u(1+u^3)v^3}{(-1+v^2+u^2(e^2-v^2))^2} \right) \end{aligned}$$

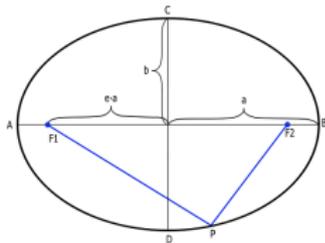
▷ Conclusion: $p(e) = \frac{\pi}{2} \cdot {}_2F_1 \left(-\frac{1}{2}, \frac{1}{2} \mid e^2 \right) = 2\pi - \frac{\pi}{2}e^2 - \frac{3\pi}{32}e^4 - \dots$

(2) Creative Telescoping

“An algorithmic toolbox for multiple sums and integrals with parameters”

Example [Euler, 1733]: Perimeter of an ellipse of eccentricity e , semi-major axis 1

$$p(e) = 4 \int_0^1 \sqrt{\frac{1 - e^2 u^2}{1 - u^2}} du = 4 \oint \frac{du dv}{1 - \frac{1 - e^2 u^2}{(1 - u^2) v^2}}$$



Principle: Find algorithmically

$$\begin{aligned} & \left((e - e^3) \partial_e^2 + (1 - e^2) \partial_e + e \right) \cdot \left(\frac{1}{1 - \frac{1 - e^2 u^2}{(1 - u^2) v^2}} \right) = \\ & \partial_u \left(- \frac{e(-1 - u + u^2 + u^3) v^2 (-3 + 2u + v^2 + u^2 (-2 + 3e^2 - v^2))}{(-1 + v^2 + u^2 (e^2 - v^2))^2} \right) \\ & \quad + \partial_v \left(\frac{2e(-1 + e^2) u (1 + u^3) v^3}{(-1 + v^2 + u^2 (e^2 - v^2))^2} \right) \end{aligned}$$

▷ Drawback: Size(certificate) \gg Size(telescopier).

(2) 4G Creative Telescoping

Algorithm for the integration of rational functions [B., Lairez, Salvy, 2013]

- **Input:** $R(e, \mathbf{x})$ a rational function in e and $\mathbf{x} = x_1, \dots, x_n$.
- **Output:** A linear ODE $T(e, \partial_e)y = 0$ satisfied by $y(e) = \int R(e, \mathbf{x})d\mathbf{x}$.
- **Complexity:** $\mathcal{O}(D^{8n+2})$, where $D = \deg R$.
- **Output size:** T has order $\leq D^n$ in ∂_e and degree $\leq D^{3n+2}$ in e .

- ▷ Avoids the (costly) computation of **certificates**, of size $\Omega(D^{n^2}/2)$.
- ▷ Previous algorithms: complexity (at least) doubly exponential in n .
- ▷ Very efficient in practice.

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Proof:

① **Creative telescoping:**

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n, \quad A_0 = 1, A_1 = 5$$

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Proof:

① **Creative telescoping:**

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n, \quad A_0 = 1, A_1 = 5$$

② **Conversion** from recurrence to differential equation $L(f) = 0$, where

$$L = (t^4 - 34t^3 + t^2)\partial_t^3 + (6t^3 - 153t^2 + 3t)\partial_t^2 + (7t^2 - 112t + 1)\partial_t + t - 5$$

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Proof:

① **Creative telescoping:**

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n, \quad A_0 = 1, A_1 = 5$$

② **Conversion** from recurrence to differential equation $L(f) = 0$, where

$$L = (t^4 - 34t^3 + t^2)\partial_t^3 + (6t^3 - 153t^2 + 3t)\partial_t^2 + (7t^2 - 112t + 1)\partial_t + t - 5$$

③ **Guess-and-Prove:**

compute least-order L_f^{\min} in $\mathbb{Q}(t)\langle\partial_t\rangle$ such that $L_f^{\min}(f) = 0$

A toy *transcendence proof*: blending **Guess-and-Prove** and **CT**

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Proof:

① **Creative telescoping:**

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n, \quad A_0 = 1, A_1 = 5$$

② **Conversion** from recurrence to differential equation $L(f) = 0$, where

$$L = (t^4 - 34t^3 + t^2)\partial_t^3 + (6t^3 - 153t^2 + 3t)\partial_t^2 + (7t^2 - 112t + 1)\partial_t + t - 5$$

③ **Guess-and-Prove:**

compute least-order L_f^{\min} in $\mathbb{Q}(t)\langle\partial_t\rangle$ such that $L_f^{\min}(f) = 0$

④ **Basis of formal solutions** of L_f^{\min} at $t = 0$:

$$\left\{ 1 + 5t + O(t^2), \ln(t) + (5\ln(t) + 12)t + O(t^2), \ln(t)^2 + (5\ln(t)^2 + 24\ln(t))t + O(t^2) \right\}$$

A toy *transcendence proof*: blending **Guess-and-Prove** and **CT**

Theorem (Apéry's power series is transcendental)

$$f(t) = \sum_n A_n t^n, \quad \text{where } A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2, \quad \text{is transcendental.}$$

Proof:

① **Creative telescoping:**

$$(n+1)^3 A_{n+1} + n^3 A_{n-1} = (2n+1)(17n^2 + 17n + 5)A_n, \quad A_0 = 1, A_1 = 5$$

② **Conversion** from recurrence to differential equation $L(f) = 0$, where

$$L = (t^4 - 34t^3 + t^2)\partial_t^3 + (6t^3 - 153t^2 + 3t)\partial_t^2 + (7t^2 - 112t + 1)\partial_t + t - 5$$

③ **Guess-and-Prove:**

compute least-order L_f^{\min} in $\mathbb{Q}(t)\langle\partial_t\rangle$ such that $L_f^{\min}(f) = 0$

④ **Basis of formal solutions** of L_f^{\min} at $t = 0$:

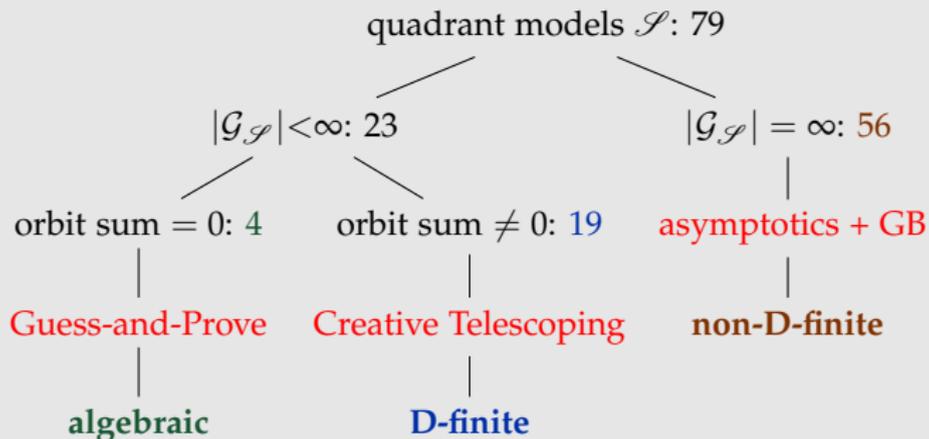
$$\left\{ 1 + 5t + O(t^2), \ln(t) + (5\ln(t) + 12)t + O(t^2), \ln(t)^2 + (5\ln(t)^2 + 24\ln(t))t + O(t^2) \right\}$$

⑤ **Conclusion:** f is transcendental[†]

[†] f algebraic would imply a full **basis of algebraic solutions** for L_f^{\min} [Tannery, 1875].

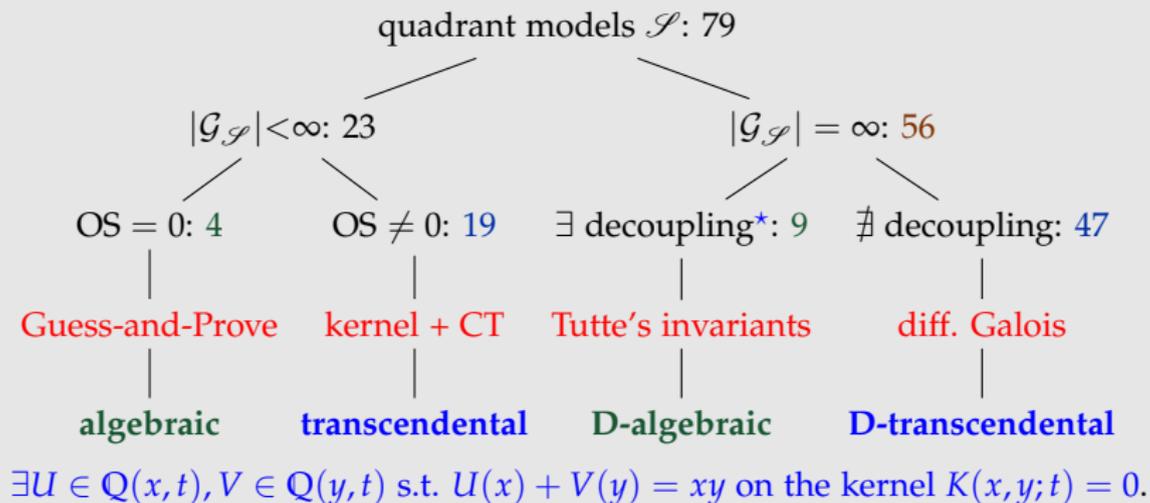
Summary: classification of walks with small steps in \mathbb{N}^2

$Q_{\mathcal{S}}$ is D-finite \iff a certain group $\mathcal{G}_{\mathcal{S}}$ is finite (!)



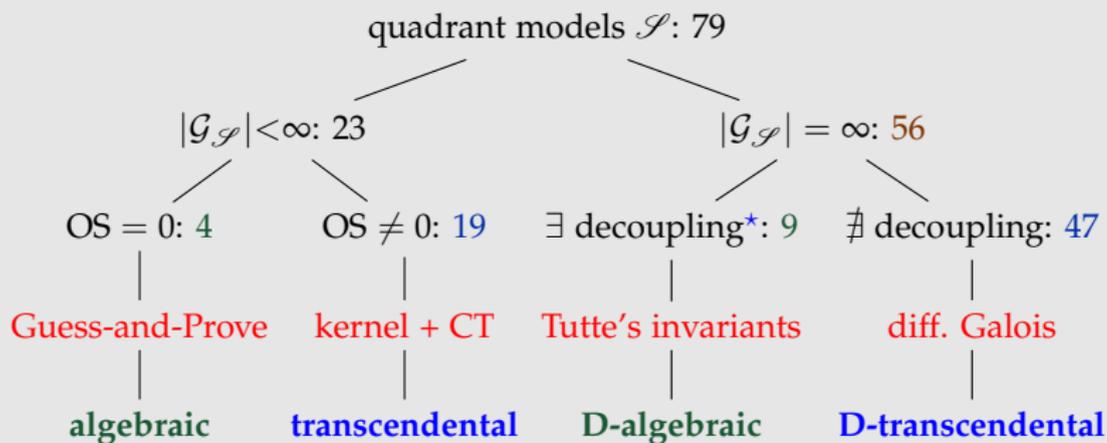
Summary: classification of walks with small steps in \mathbb{N}^2

$Q_{\mathcal{S}}$ is D-finite \iff a certain group $\mathcal{G}_{\mathcal{S}}$ is finite (!)



Summary: classification of walks with small steps in \mathbb{N}^2

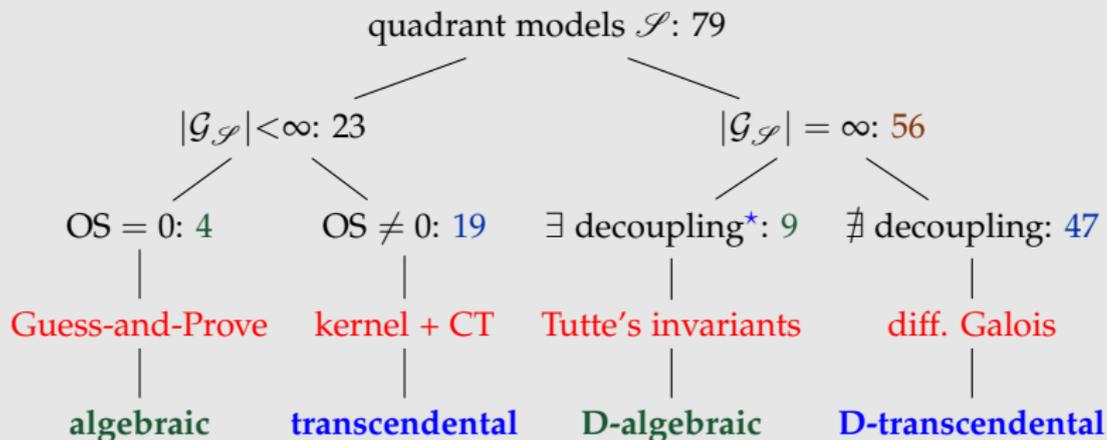
$Q_{\mathcal{S}}$ is D-finite \iff a certain group $\mathcal{G}_{\mathcal{S}}$ is finite (!)



▷ Many contributors (2010–2019): Bernardi, B., Bousquet-Mélou, Chyzak, Dreyfus, Hardouin, van Hoeij, Kauers, Kurkova, Mishna, Pech, Raschel, Roques, Salvy, Singer

Summary: classification of walks with small steps in \mathbb{N}^2

$Q_{\mathcal{S}}$ is D-finite \iff a certain group $\mathcal{G}_{\mathcal{S}}$ is finite (!)



▷ Many contributors (2010–2019): Bernardi, B., Bousquet-Mélou, Chyzak, Dreyfus, Hardouin, van Hoeij, Kauers, Kurkova, Mishna, Pech, Raschel, Roques, Salvy, Singer

▷ Proofs use **various tools**: algebra, complex analysis, probability theory, differential Galois theory, computer algebra, etc.



Enumerative Combinatorics and Computer Algebra enrich one another



Classification of $Q(x, y; t)$ **fully completed** for 2D small step walks



Robust algorithmic methods, based on efficient algorithms:

- **Guess-and-Prove**
- **Creative Telescoping**



Brute-force and/or use of naive algorithms = **hopeless**.

E.g. size of algebraic equations for $G(x, y; t) \approx 30\text{Gb}$.



Enumerative Combinatorics and Computer Algebra enrich one another



Classification of $Q(x, y; t)$ **fully completed** for 2D small step walks



Robust algorithmic methods, based on efficient algorithms:

- **Guess-and-Prove**
- **Creative Telescoping**



Brute-force and/or use of naive algorithms = **hopeless**.

E.g. size of algebraic equations for $G(x, y; t) \approx 30\text{Gb}$.



Lack of “purely human” proofs for some results.

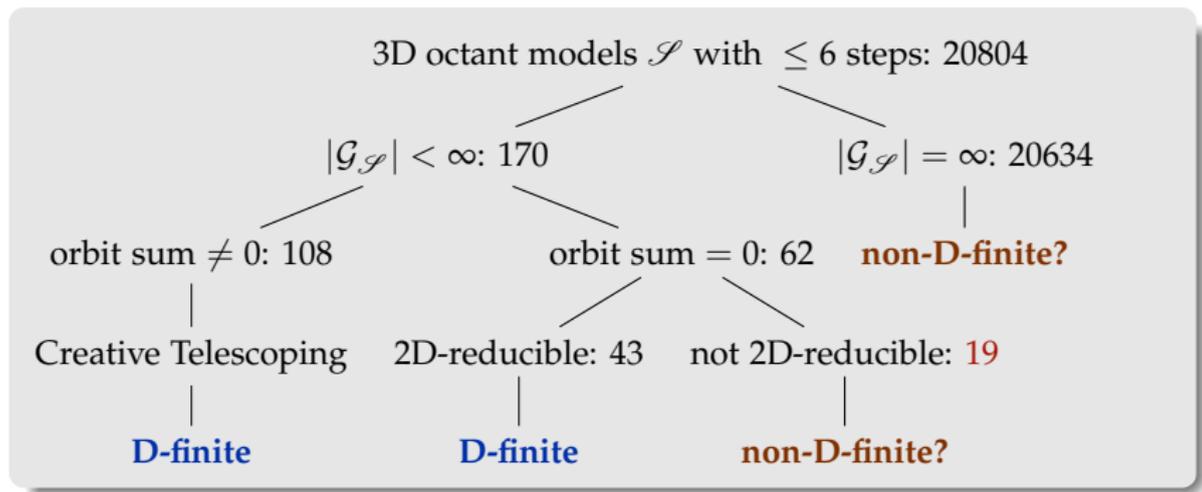


Many beautiful open questions for 2D models with **repeated** or **large** steps, and in **dimension > 2** .

Bonus

Beyond dimension 2: walks with small steps in \mathbb{N}^3

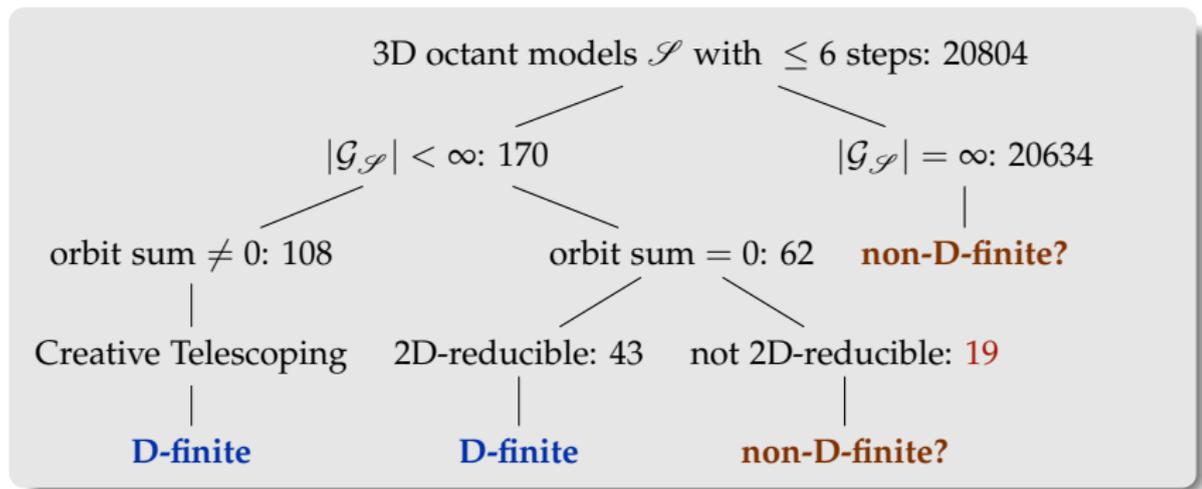
▷ $2^{3^3-1} \approx 67$ million models, of which ≈ 11 million inherently 3D



[B., Bousquet-Mélou, Kauers, Melczer, 2016] + [Du, Hou, Wang, 2017];
completed by [Bacher, Kauers, Yatchak, 2016]

Beyond dimension 2: walks with small steps in \mathbb{N}^3

▷ $2^{3^3-1} \approx 67$ million models, of which ≈ 11 million inherently 3D

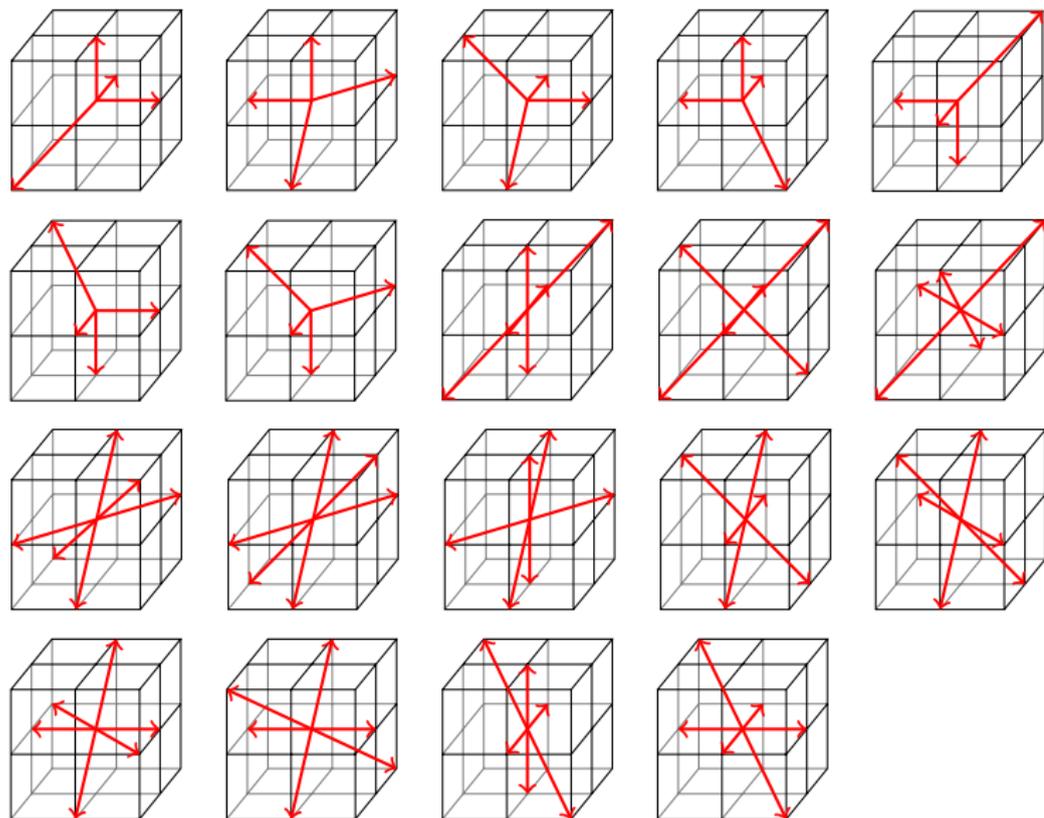


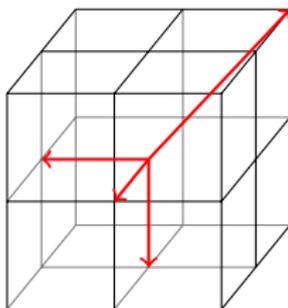
[B., Bousquet-Mélou, Kauers, Melczer, 2016] + [Du, Hou, Wang, 2017];
completed by [Bacher, Kauers, Yatchak, 2016]

Question: differential finiteness \iff finiteness of the group?

Answer: probably no

19 mysterious 3D-models: finite $\mathcal{G}_{\mathcal{S}}$ and possibly non-D-finite $Q_{\mathcal{S}}$



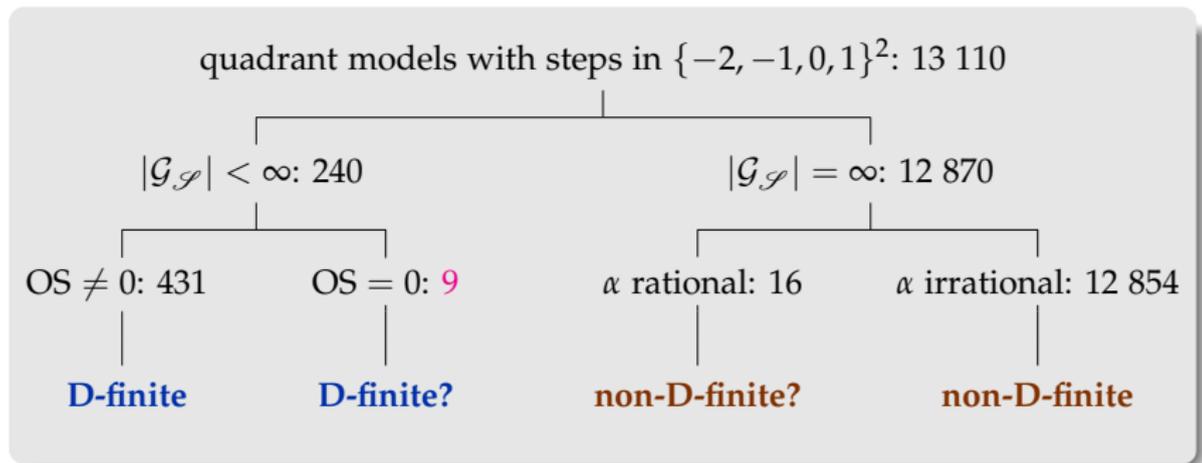


Numerical computations [Dahne, Salvy, 2020] suggest:

$$k_{4n} = C \cdot 256^n / n^\alpha, \text{ for } \alpha = 3.3257570041744 \dots \notin \mathbb{Q},$$

so excursions are very probably non-D-finite

Beyond small steps: Walks in \mathbb{N}^2 with large steps



[B., Bousquet-Mélou, Melczer, 2018]

Question: differential finiteness \iff finiteness of the group?

Answer: ?

Two challenging models with large steps

Conjecture 1 [B., Bousquet-Mélou, Melczer, 2018]

For the model  the excursions generating function $Q(0,0;t^{1/2})$ equals

$$\frac{1}{3t} - \frac{1}{6t} \cdot \left(\frac{1-12t}{(1+36t)^{1/3}} \cdot {}_2F_1 \left(\begin{matrix} \frac{1}{6} & \frac{2}{3} \\ 1 \end{matrix} \middle| \frac{108t(1+4t)^2}{(1+36t)^2} \right) + \sqrt{1-12t} \cdot {}_2F_1 \left(\begin{matrix} -\frac{1}{6} & \frac{2}{3} \\ 1 \end{matrix} \middle| \frac{108t(1+4t)^2}{(1-12t)^2} \right) \right).$$

Conjecture 2 [B., Bousquet-Mélou, Melczer, 2018]

For the model  the excursions generating function $Q(0,0;t)$ equals

$$\frac{(1-24U+120U^2-144U^3)(1-4U)}{(1-3U)(1-2U)^{3/2}(1-6U)^{9/2}},$$

where $U = t^4 + 53t^8 + 4363t^{12} + \dots$ is the unique series in $\mathbb{Q}[[t]]$ satisfying

$$U(1-2U)^3(1-3U)^3(1-6U)^9 = t^4(1-4U)^4.$$

- Automatic classification of restricted lattice walks, with M. Kauers. *Proceedings FPSAC*, 2009.
- The complete generating function for Gessel walks is algebraic, with M. Kauers. *Proceedings of the American Mathematical Society*, 2010.
- Explicit formula for the generating series of diagonal 3D Rook paths, with F. Chyzak, M. van Hoeij and L. Pech. *Séminaire Lotharingien de Combinatoire*, 2011.
- Non-D-finite excursions in the quarter plane, with K. Raschel and B. Salvy. *Journal of Combinatorial Theory A*, 2014.
- On 3-dimensional lattice walks confined to the positive octant, with M. Bousquet-Mélou, M. Kauers and S. Melczer. *Annals of Comb.*, 2016.
- A human proof of Gessel's lattice path conjecture, with I. Kurkova, K. Raschel, *Transactions of the American Mathematical Society*, 2017.
- Hypergeometric expressions for generating functions of walks with small steps in the quarter plane, with F. Chyzak, M. van Hoeij, M. Kauers and L. Pech, *European Journal of Combinatorics*, 2017.
- Counting walks with large steps in an orthant, with M. Bousquet-Mélou and S. Melczer, preprint, 2018.
- *Computer Algebra for Lattice Path Combinatorics*, preprint, 2019.

Solution of the “exercise”

- The kernel equation reads (with $K(x, y) = 1 - t(y + \bar{x} + x\bar{y})$):

$$K(x, y)yH(x, y) = y - txH(x, 0)$$

- The kernel equation reads (with $K(x, y) = 1 - t(y + \bar{x} + x\bar{y})$):

$$K(x, y)yH(x, y) = y - txH(x, 0)$$

- Let

$$y_0 = \frac{x - t - \sqrt{(t - x)^2 - 4t^2x^3}}{2tx} = xt + t^2 + (x^2 + \bar{x})t^3 + (3x + \bar{x}^2)t^4 + \dots$$

be the (unique) root in $\mathbb{Q}[x, \bar{x}][[t]]$ of $K(x, y_0) = 0$.

- The kernel equation reads (with $K(x, y) = 1 - t(y + \bar{x} + x\bar{y})$):

$$K(x, y)yH(x, y) = y - txH(x, 0)$$

- Let

$$y_0 = \frac{x - t - \sqrt{(t - x)^2 - 4t^2x^3}}{2tx} = xt + t^2 + (x^2 + \bar{x})t^3 + (3x + \bar{x}^2)t^4 + \dots$$

be the (unique) root in $\mathbb{Q}[x, \bar{x}][[t]]$ of $K(x, y_0) = 0$.

- Then

$$0 = K(x, y_0)yH(x, y_0) = y_0 - txH(x, 0),$$

thus

$$H(x, 0) = \frac{y_0}{tx} \quad \text{and} \quad A(t) = \left[x^0 \right] \frac{y_0}{tx}.$$

- The kernel equation reads (with $K(x, y) = 1 - t(y + \bar{x} + x\bar{y})$):

$$K(x, y)yH(x, y) = y - txH(x, 0)$$

- Let

$$y_0 = \frac{x - t - \sqrt{(t-x)^2 - 4t^2x^3}}{2tx} = xt + t^2 + (x^2 + \bar{x})t^3 + (3x + \bar{x}^2)t^4 + \dots$$

be the (unique) root in $\mathbb{Q}[x, \bar{x}][[t]]$ of $K(x, y_0) = 0$.

- Then

$$0 = K(x, y_0)yH(x, y_0) = y_0 - txH(x, 0),$$

thus

$$H(x, 0) = \frac{y_0}{tx} \quad \text{and} \quad A(t) = \left[x^0 \right] \frac{y_0}{tx}.$$

- Creative telescoping** then proves:

$$(27t^4 - t)A''(t) + (108t^3 - 4)A'(t) + 54t^2A(t) = 0.$$

> Zeilberger(1/x * sqrt((t-x)^2 - 4*t^2*x^3)/(2*t^2*x^2), t, x, Dt);

The group of the model $\{\uparrow, \leftarrow, \searrow\}$

Step set $\mathcal{S} = \{(-1,0), (0,1), (1,-1)\}$, with **characteristic polynomial**

$$\chi(x,y) = \frac{1}{x} + y + x \cdot \frac{1}{y} = \bar{x} + y + x\bar{y}$$

Step set $\mathcal{S} = \{(-1, 0), (0, 1), (1, -1)\}$, with **characteristic polynomial**

$$\chi(x, y) = \frac{1}{x} + y + x \cdot \frac{1}{y} = \bar{x} + y + x\bar{y}$$

$\chi(x, y)$ is left unchanged by the rational transformations

$$\Phi : (x, y) \mapsto (\bar{x}y, y) \quad \text{and} \quad \Psi : (x, y) \mapsto (x, x\bar{y}).$$

The group of the model $\{\uparrow, \leftarrow, \searrow\}$

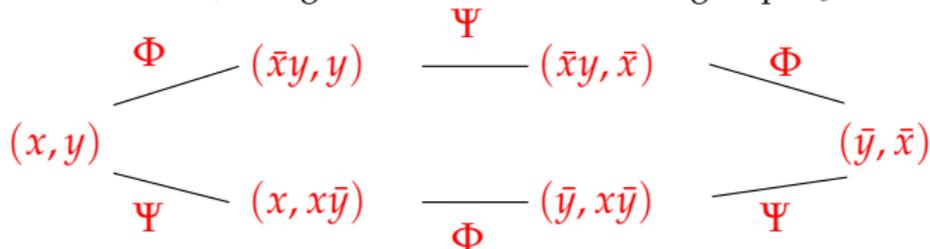
Step set $\mathcal{S} = \{(-1,0), (0,1), (1,-1)\}$, with **characteristic polynomial**

$$\chi(x,y) = \frac{1}{x} + y + x \cdot \frac{1}{y} = \bar{x} + y + x\bar{y}$$

$\chi(x,y)$ is left unchanged by the rational transformations

$$\Phi : (x,y) \mapsto (\bar{x}y, y) \quad \text{and} \quad \Psi : (x,y) \mapsto (x, x\bar{y}).$$

Φ and Ψ are involutions, and generate a finite dihedral group D_3 of order 6:



- **Orbit equation:**

$$\begin{aligned} &xyQ(x, y) - \bar{x}y^2Q(\bar{x}y, y) + \bar{x}^2yQ(\bar{x}y, \bar{x}) \\ &\quad - \bar{x}\bar{y}Q(\bar{y}, \bar{x}) + x\bar{y}^2Q(\bar{y}, x\bar{y}) - x^2\bar{y}Q(x, x\bar{y}) = \\ &\qquad\qquad\qquad \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})} \end{aligned}$$

- **Orbit equation:**

$$\begin{aligned} xyQ(x, y) - \bar{x}y^2Q(\bar{x}y, y) + \bar{x}^2yQ(\bar{x}y, \bar{x}) \\ - \bar{x}\bar{y}Q(\bar{y}, \bar{x}) + x\bar{y}^2Q(\bar{y}, x\bar{y}) - x^2\bar{y}Q(x, x\bar{y}) = \\ \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})} \end{aligned}$$

- **Corollary** [Bousquet-Mélou & Mishna, 2010]:

$$xyQ(x, y) = [x^{>0}y^{>0}] \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})}$$

- **Orbit equation:**

$$\begin{aligned}
 &xyQ(x, y) - \bar{x}y^2Q(\bar{x}y, y) + \bar{x}^2yQ(\bar{x}y, \bar{x}) \\
 &\quad - \bar{x}\bar{y}Q(\bar{y}, \bar{x}) + x\bar{y}^2Q(\bar{y}, x\bar{y}) - x^2\bar{y}Q(x, x\bar{y}) = \\
 &\qquad\qquad\qquad \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})}
 \end{aligned}$$

- **Corollary [Bousquet-Mélou & Mishna, 2010]:**

$$xyQ(x, y) = [x^{>0}y^{>0}] \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})}$$

- **Corollary [B.-Chyzak-van Hoeij-Kauers-Pech, 2015]:**

$$B(t) = [z^0]Q(z, \bar{z}) = [u^{-1}v^{-1}z^{-1}] \frac{\bar{u}\bar{v} - u\bar{v}^2 + u^2\bar{v} - uv + \bar{u}v^2 - \bar{u}^2v}{z(1 - zu)(1 - v\bar{z})(1 - t(\bar{v} + u + \bar{u}v))}$$

- **Orbit equation:**

$$\begin{aligned}
 &xyQ(x, y) - \bar{x}y^2Q(\bar{x}y, y) + \bar{x}^2yQ(\bar{x}y, \bar{x}) \\
 &\quad - \bar{x}\bar{y}Q(\bar{y}, \bar{x}) + x\bar{y}^2Q(\bar{y}, x\bar{y}) - x^2\bar{y}Q(x, x\bar{y}) = \\
 &\qquad\qquad\qquad \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})}
 \end{aligned}$$

- **Corollary** [Bousquet-Mélou & Mishna, 2010]:

$$xyQ(x, y) = [x^{>0}y^{>0}] \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})}$$

- **Corollary** [B.-Chyzak-van Hoeij-Kauers-Pech, 2015]:

$$B(t) = [z^0]Q(z, \bar{z}) = [u^{-1}v^{-1}z^{-1}] \frac{\bar{u}\bar{v} - u\bar{v}^2 + u^2\bar{v} - uv + \bar{u}v^2 - \bar{u}^2v}{z(1 - zu)(1 - v\bar{z})(1 - t(\bar{v} + u + \bar{u}v))}$$

- **Creative Telescoping** gives a differential equation for $B(t)$:

$$(27t^4 - t)B''(t) + (108t^3 - 4)B'(t) + 54t^2B(t) = 0.$$

We have proved that $A(t)$ and $B(t)$ are both solutions of

$$(27t^4 - t)y''(t) + (108t^3 - 4)y'(t) + 54t^2y(t) = 0.$$

Solving this equation proves:

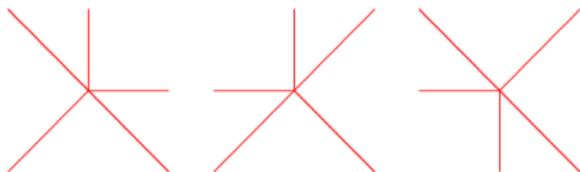
$$A(t) = B(t) = {}_2F_1\left(\begin{matrix} 1/3 & 2/3 \\ 2 \end{matrix} \middle| 27t^3\right) = \sum_{n=0}^{\infty} \frac{(3n)!}{n!^3} \frac{t^{3n}}{n+1}.$$

Thus the two sequences are equal to

$$a_{3n} = b_{3n} = \frac{(3n)!}{n!^2 \cdot (n+1)!}, \quad \text{and} \quad a_m = b_m = 0 \quad \text{if } 3 \text{ does not divide } m.$$

Example with infinite group: the scarecrows

[B., Raschel, Salvy, 2014]: $Q_{\mathcal{S}}(0,0;t)$ is not D-finite for the models



▷ For the 1st and the 3rd, the excursions sequence $[t^n] Q_{\mathcal{S}}(0,0;t)$

$1, 0, 0, 2, 4, 8, 28, 108, 372, \dots$

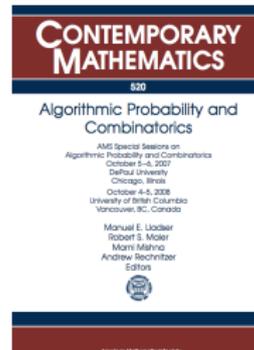
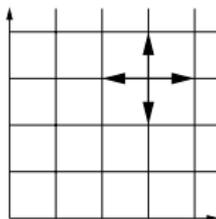
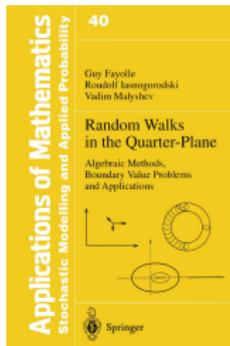
is $\sim K \cdot 5^n \cdot n^{-\alpha}$, with $\alpha = 1 + \pi / \arccos(1/4) = 3.383396\dots$

[Denisov, Wachtel, 2015]

▷ The **irrationality** of α prevents $Q_{\mathcal{S}}(0,0;t)$ from being D-finite.

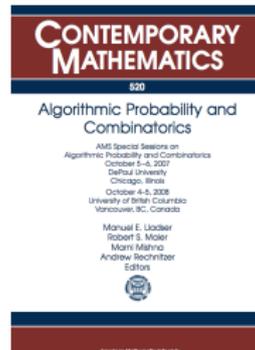
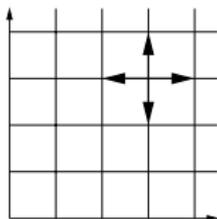
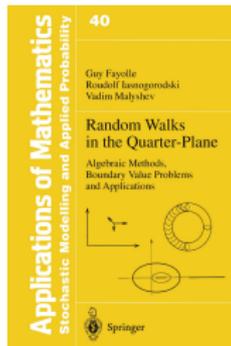
[Katz, 1970; Chudnovsky, 1985; André, 1989]

The group of a model: the simple walk case



The characteristic polynomial $\chi_{\mathcal{L}} := x + \frac{1}{x} + y + \frac{1}{y}$

The group of a model: the simple walk case



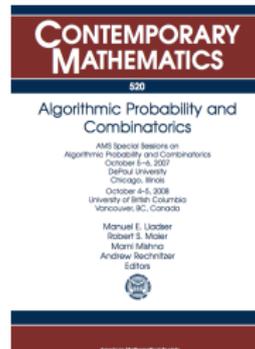
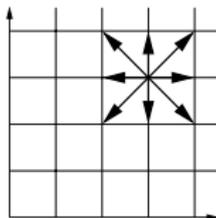
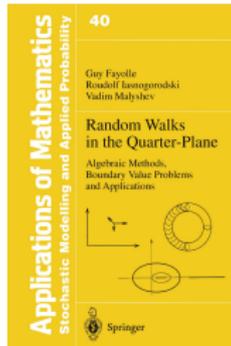
The characteristic polynomial $\chi_{\mathcal{L}} := x + \frac{1}{x} + y + \frac{1}{y}$ is left invariant under

$$\psi(x, y) = \left(x, \frac{1}{y}\right), \quad \phi(x, y) = \left(\frac{1}{x}, y\right),$$

and thus under any element of the group

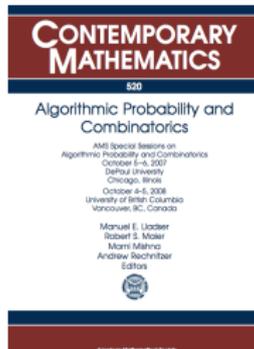
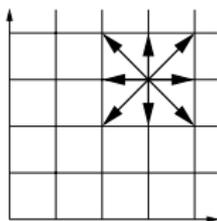
$$\langle \psi, \phi \rangle = \left\{ (x, y), \left(x, \frac{1}{y}\right), \left(\frac{1}{x}, \frac{1}{y}\right), \left(\frac{1}{x}, y\right) \right\}.$$

The group of a model



The generating polynomial $\chi_{\mathcal{S}} := \sum_{(i,j) \in \mathcal{S}} x^i y^j = \sum_{i=-1}^1 B_i(y) x^i = \sum_{j=-1}^1 A_j(x) y^j$

The group of a model



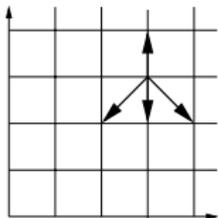
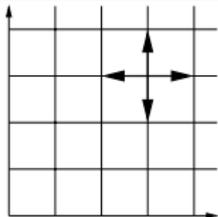
The generating polynomial $\chi_{\mathcal{S}} := \sum_{(i,j) \in \mathcal{S}} x^i y^j = \sum_{i=-1}^1 B_i(y) x^i = \sum_{j=-1}^1 A_j(x) y^j$ is left invariant under the birational involutions

$$\psi(x, y) = \left(x, \frac{A_{-1}(x)}{A_{+1}(x)} \frac{1}{y} \right), \quad \phi(x, y) = \left(\frac{B_{-1}(y)}{B_{+1}(y)} \frac{1}{x}, y \right),$$

and thus under any element of the (dihedral) group

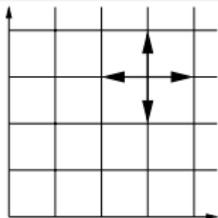
$$\mathcal{G}_{\mathcal{S}} := \langle \psi, \phi \rangle.$$

Examples of groups

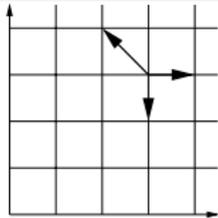


Order 4,

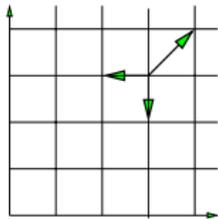
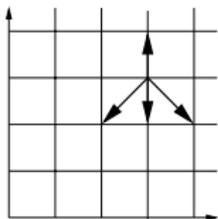
Examples of groups



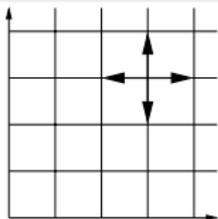
Order 4,



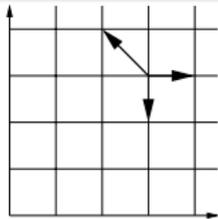
order 6,



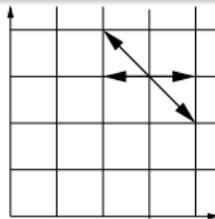
Examples of groups



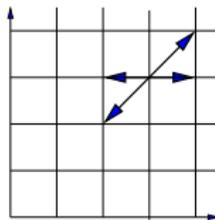
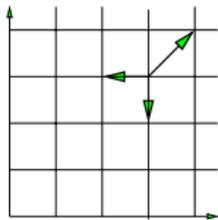
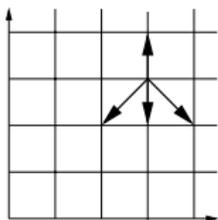
Order 4,



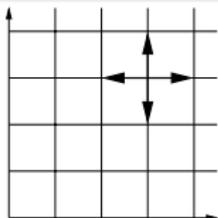
order 6,



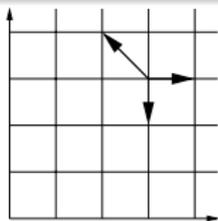
order 8,



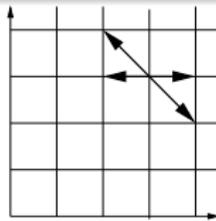
Examples of groups



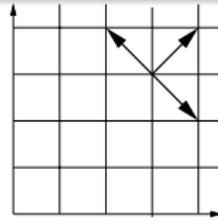
Order 4,



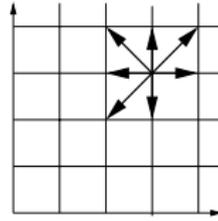
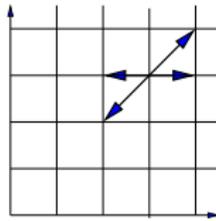
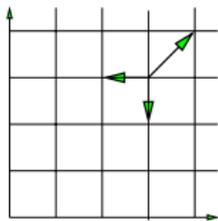
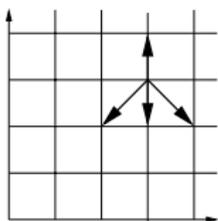
order 6,



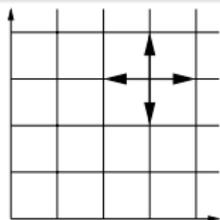
order 8,



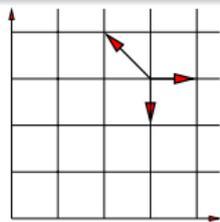
order ∞ .



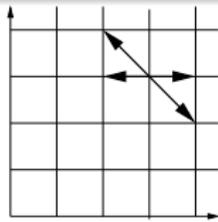
Examples of groups



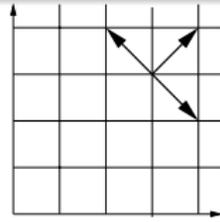
Order 4,



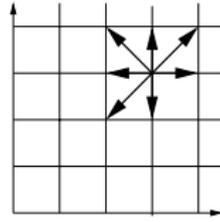
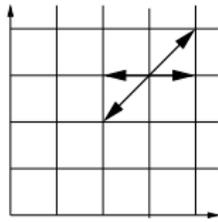
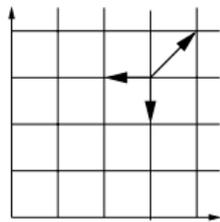
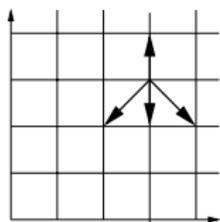
order 6,



order 8,



order ∞ .



$$\begin{array}{ccccc}
 & \Phi & \left(\frac{y}{x}, y\right) & \Psi & \left(\frac{y}{x}, \frac{1}{x}\right) & \Phi & \\
 \left(x, y\right) & \diagdown & & \text{---} & & \diagdown & \left(\frac{1}{y}, \frac{1}{x}\right) \\
 & \Psi & \left(x, \frac{x}{y}\right) & \Phi & \left(\frac{1}{y}, \frac{x}{y}\right) & \Psi &
 \end{array}$$