

Invitation to Analytic Combinatorics – Exercise Sheet 3

Let (q_n) denote the number of walks on \mathbb{Z}^2 beginning at the origin, taking n steps in

$$\{(1, 0), (-1, 0), (0, 1), (0, -1)\}$$

and staying in the non-negative quadrant \mathbb{N}^2 . Let $(a_{i,j,n})$ count the number of these walks which start at the origin and end at $(i, j) \in \mathbb{N}$.

Exercise 1: A Functional Equation

Prove that

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

Hint: Decompose a walk of length n as a walk of length $n - 1$ plus an additional step.

Exercise 2: An Orbit Sum Equation

Equation (1) implies

$$\left(1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right) \right) xyA(x, y, t) = xy - tyA(0, y, t) - txA(x, 0, t). \quad (2)$$

Use this to prove

$$xyA(x, y, t) - \frac{x}{y} A\left(x, \frac{1}{y}, t\right) + \frac{1}{xy} A\left(\frac{1}{x}, \frac{1}{y}, t\right) - \frac{y}{x} A\left(\frac{1}{x}, y, t\right) = \frac{xy - \frac{x}{y} + \frac{1}{xy} - \frac{y}{x}}{1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right)}.$$

Hint: What is invariant under the substitutions $x \mapsto \frac{1}{x}$ and $y \mapsto \frac{1}{y}$.

Exercise 3: The Positive Part Operator

Let $\mathbb{Q}\left[x, \frac{1}{x}, y, \frac{1}{y}\right][[t]]$ denote the ring of power series in t whose coefficients are Laurent polynomials in x and y (each coefficient of t contains a finite number of monomials, with potentially negative integer powers). Define the operator $[x^{\geq 0}y^{\geq 0}] : \mathbb{Q}\left[x, \frac{1}{x}, y, \frac{1}{y}\right][[t]] \rightarrow \mathbb{Q}[x, y][[t]]$ which takes an element

$$P(x, y, t) = \sum_{n \geq 0} \left(\sum_{i, j \in \mathbb{Z}} p_{i, j, n} x^i y^j t^n \right) \in \mathbb{Q}\left[x, \frac{1}{x}, y, \frac{1}{y}\right][[t]]$$

and returns the terms with non-negative exponents,

$$[x^{\geq 0}y^{\geq 0}]P(x, y, t) := \sum_{n \geq 0} \left(\sum_{i, j \geq 0} p_{i, j, n} x^i y^j t^n \right).$$

Prove that

$$A(x, y, t) = [x^{\geq 0}y^{\geq 0}] \frac{(1 - x^2)(1 - y^2)}{x^2 y^2 \left(1 - t \left(x + \frac{1}{x} + y + \frac{1}{y} \right) \right)}.$$

Exercise 4: A Diagonal Expression

Given

$$P(x, y, t) = \sum_{n \geq 0} \left(\sum_{(i,j) \in \mathcal{A}_k} p_{i,j,n} x^i y^j t^n \right) \in \mathbb{Q} \left[x, \frac{1}{x}, y, \frac{1}{y} \right] [[t]],$$

show that

$$[x^{\geq 0} y^{\geq 0}] P(x, y, t) \Big|_{x=1, y=1} = \Delta \left[\frac{P\left(\frac{1}{x}, \frac{1}{y}, xyt\right)}{(1-x)(1-y)} \right].$$

Infer that

$$Q(t) = \Delta \left[\frac{(1+x)(1+y)}{1-t\left(x + \frac{1}{x} + y + \frac{1}{y}\right)} \right]. \tag{3}$$

Exercise 5: Further Models

What changes in this argument if you replace the step set $\{(1, 0), (-1, 0), (0, 1), (0, -1)\}$ with one of

$$\{(1, 1), (1, -1), (-1, 1), (-1, -1)\}$$

$$\{(0, 1), (0, -1), (1, 1), (1, -1), (-1, 1), (-1, -1)\}$$

$$\{(0, 1), (0, -1), (1, 0), (-1, 0), (1, 1), (1, -1), (-1, 1), (-1, -1)\}$$