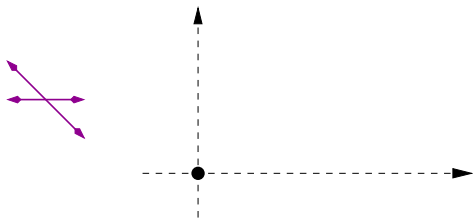




## A typical question

Let  $\mathcal{S}$  be a finite subset of  $\mathbb{Z}^d$  (set of **steps**) and  $p_0 \in \mathbb{Z}^d$  (starting point).

**Example.**  $\mathcal{S} = \{10, \bar{1}0, 1\bar{1}, \bar{1}\bar{1}\}$ ,  $p_0 = (0, 0)$

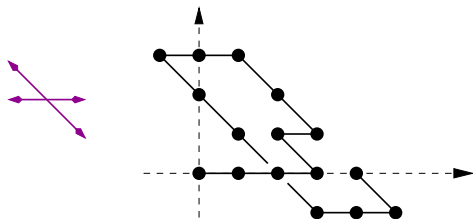


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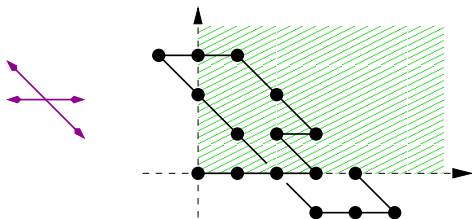
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Let  $C$  be a **cone** of  $\mathbb{R}^d$  (if  $x \in C$  and  $r \geq 0$  then  $r \cdot x \in C$ ).

**Example.**  $\mathcal{S} = \{10, \bar{1}0, 1\bar{1}, \bar{1}1\}$ ,  $p_0 = (0, 0)$  and  $C = \mathbb{R}_+^2$ .

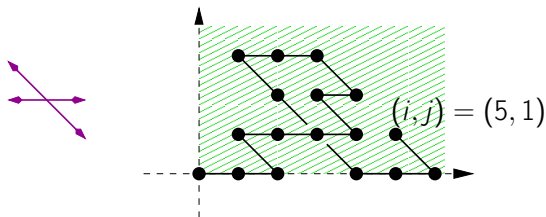


# A typical question

## Questions

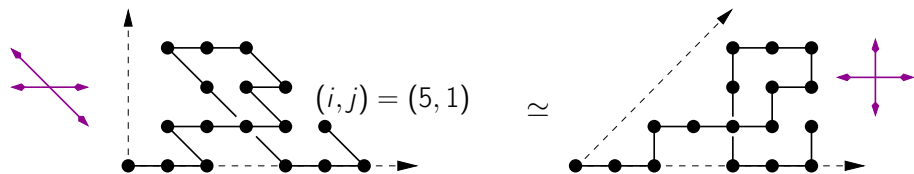
- What is the number  $a(n)$  of  $n$ -step walks starting at  $p_0$  and contained in  $C$ ?
- For  $i = (i_1, \dots, i_d) \in C$ , what is the number  $a(i; n)$  of such walks that end at  $i$ ?

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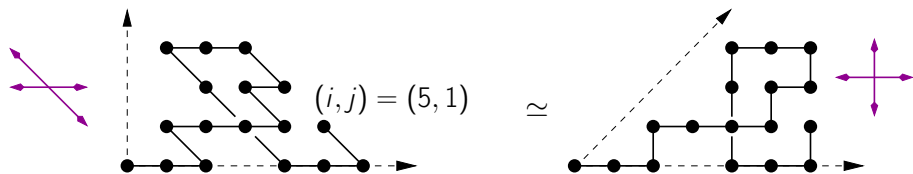
# Example [Gouyou-Beauchamps 86], [mbm-Mishna 10]

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## Nice numbers

If  $n = 2m + \delta$ , with  $\delta \in \{0, 1\}$ ,

$$a(n) = \frac{n!(n+1)!}{m!(m+1)!(m+\delta)!(m+\delta+1)!}$$

Moreover, if  $n = 2m + i$ ,

$$a(i, j; n) = \frac{(i+1)(j+1)(i+j+2)(i+2j+3)n!(n+2)!}{(m-j)!(m+1)!(m+i+2)!(m+i+j+3)!}$$

# Why count walks in cones?

Many discrete objects can be encoded in that way:

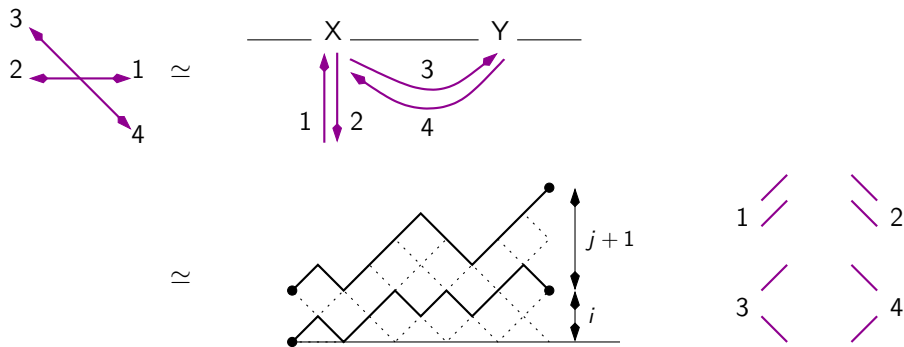
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+ Young tableaux of height 4 [Gouyou-Beauchamps 89]

## Many contributions

Adan, Banderier, Bernardi, Bostan, Cori, Denisov, Duchon, Dulucq, Fayolle, Gessel, Fisher, Flajolet, Gouyou-Beauchamps, Guttmann, Guy, Janse van Rensburg, Johnson, Kauers, Koutschan, Krattenthaler, Kurkova, Kreweras, van Leeuwarden, MacMahon, Melczer, Mishna, Niederhausen, Petkovšek, Prellberg, Raschel, Rechnitzer, Sagan, Salvy, Viennot, Wachtel, Wilf, Yeats, Zeilberger...

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etc.

~~Specific question  
Ad hoc solution~~



Systematic approach

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## Remarks

- $A(1, \dots, 1; t) = A(t)$
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Can one express these series? Are they rational? algebraic? D-finite?

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## A hierarchy of formal power series

- The formal power series  $A(t)$  is **rational** if it can be written

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- Nice closure properties + asymptotics of the coefficients
- Extension to several variables (D-finite: **one DE per variable**)

# A (very) basic cone: the full space

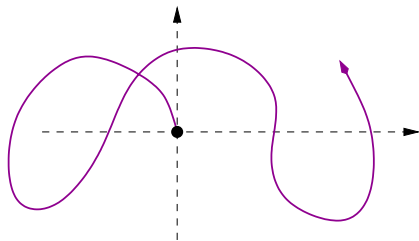
## Rational series

If  $\mathcal{S} \subset \mathbb{Z}^d$  is finite and  $C = \mathbb{R}^d$ , then  $A(x; t)$  is rational:

$$a(n) = |\mathcal{S}|^n \Leftrightarrow A(t) = \sum_{n \geq 0} a(n)t^n = \frac{1}{1 - |\mathcal{S}|t}$$

More generally:

$$A(x; t) = \frac{1}{1 - t \sum_{s \in \mathcal{S}} x^s}.$$

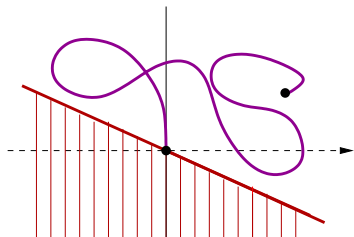


Also well-known: a (rational) half-space

## Algebraic series

If  $\mathcal{S} \subset \mathbb{Z}^d$  is finite and  $C$  is a rational half-space, then  $A(x; t)$  is algebraic, given by an explicit system of polynomial equations.

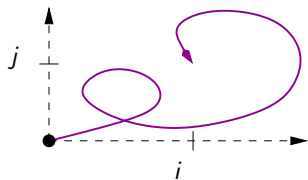
[mbm-Petkovšek 00]; [Gessel 80], [Duchon 00]...



## The “next” case: intersection of two half-spaces

- The quarter plane, with  $p_0 = (0, 0)$

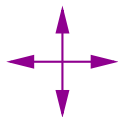
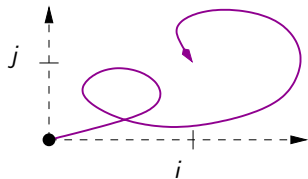
$$A(x, y; t) = \sum_{i, j, n \geq 0} a(i, j; n) x^i y^j t^n = ?$$



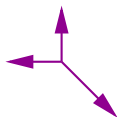
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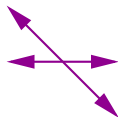
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D-finite



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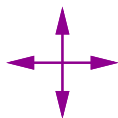
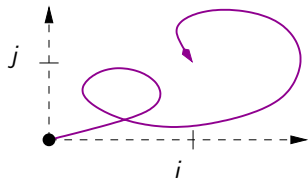
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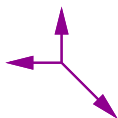
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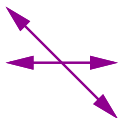
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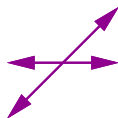
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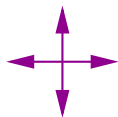
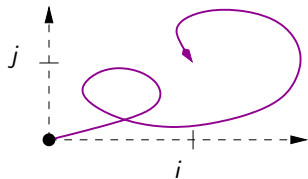


Algebraic

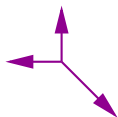
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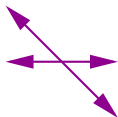
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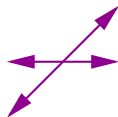
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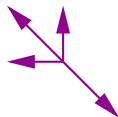
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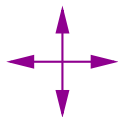
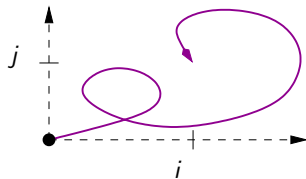


Non-D-finite

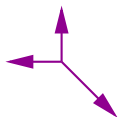
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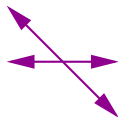
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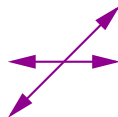
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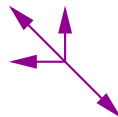
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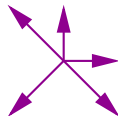
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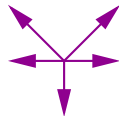
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## Quadrant walks with *small* steps: classification

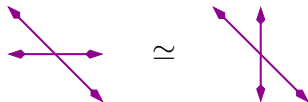
- $\mathcal{S} \subset \{\bar{1}, 0, 1\} \setminus \{00\} \Rightarrow 2^8 = 256$  step sets (or: **models**)

# Quadrant walks with *small* steps: classification

- $\mathcal{S} \subset \{\bar{1}, 0, 1\} \setminus \{00\} \Rightarrow 2^8 = 256$  step sets (or: **models**)
- However, some models are equivalent:
  - to a model of walks in the full or half-plane ( $\Rightarrow$  algebraic)



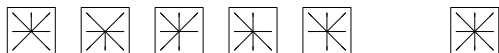
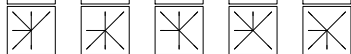
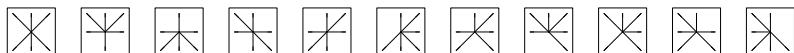
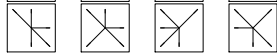
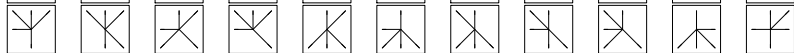
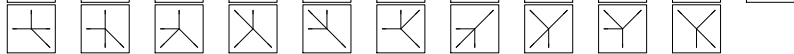
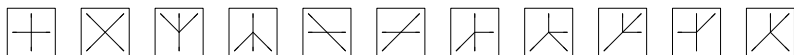
- to another model in the collection (diagonal symmetry)



- One is left with **79 interesting distinct models**.



Non-singular

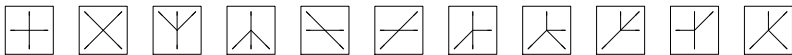


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Singular



Non-singular



Singular



# Classification

- What is the nature of  $A(x, y; t)$ ?
- What does it depend on?
- Can we find a systematic approach? (or several...)



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- Can we find a systematic approach? (or several...)

Preview:

The series  $A(x, y; t)$  is D-finite  
iff a certain group associated with  $\mathcal{S}$  is finite.



**Example.** Take  $\mathcal{S} = \{\bar{1}0, 01, 1\bar{1}\}$ , with **step polynomial**

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

## The group of the model



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**Observation:**  $S(x, y)$  is left unchanged by the rational transformations

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

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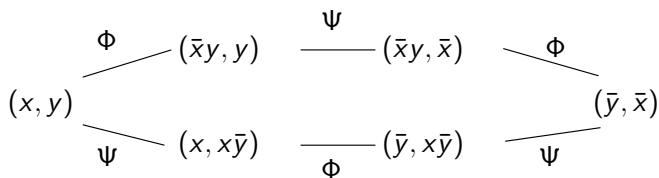
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They are involutions, and generate a finite dihedral group  $G$ :



# The group of the model



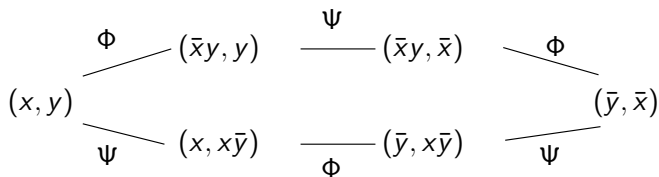
**Example.** Take  $\mathcal{S} = \{\bar{1}0, 01, 1\bar{1}\}$ , with **step polynomial**

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

**Observation:**  $S(x, y)$  is left unchanged by the rational transformations

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

They are involutions, and generate a finite dihedral group  $G$ :



**Remark.**  $G$  can be defined for any quadrant model with small steps

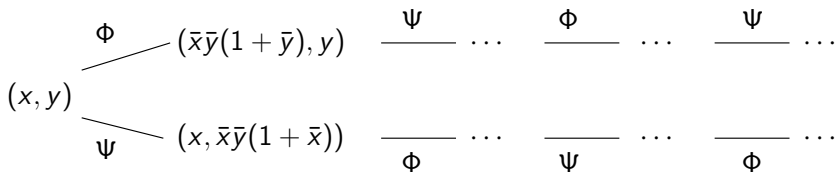
# The group is not always finite



- If  $S = \{0\bar{1}, \bar{1}\bar{1}, \bar{1}0, 11\}$ , then  $S(x, y) = \bar{x}(1 + \bar{y}) + \bar{y} + xy$  and

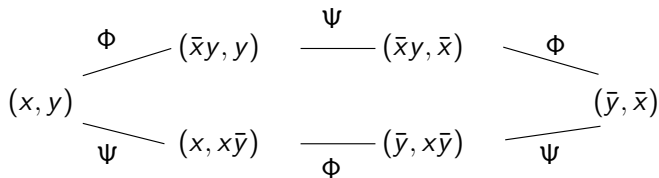
$$\Phi : (x, y) \mapsto (\bar{x}\bar{y}(1 + \bar{y}), y) \quad \text{and} \quad \Psi : (x, y) \mapsto (x, \bar{x}\bar{y}(1 + \bar{x}))$$

generate an infinite group:





**Example.** If  $\mathcal{S} = \{01, \bar{1}0, 1\bar{1}\}$ , the orbit of  $(x, y)$  is



and the (alternating) **orbit sum** is

$$OS = xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}$$

# Classification of quadrant walks with small steps

## Theorem

The series  $A(x, y; t)$  is D-finite iff the group  $G$  is finite.

It is algebraic iff, in addition, the orbit sum is zero.

[mbm-Mishna 10], [Bostan-Kauers 10]

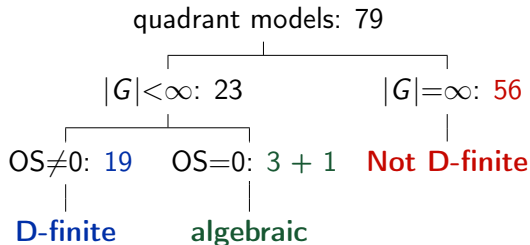
[Kurkova-Raschel 12]

[Mishna-Rechnitzer 07], [Melczer-Mishna 13]

D-finite

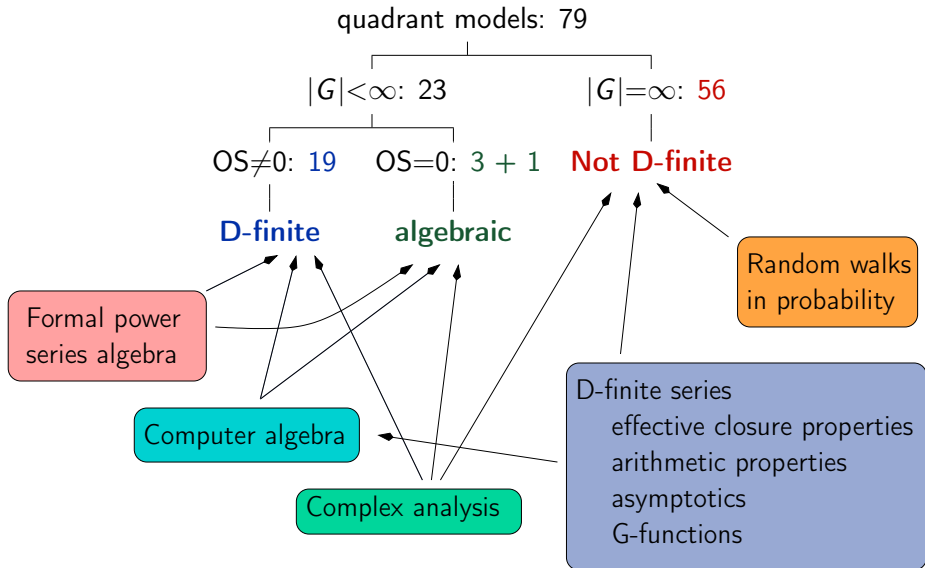
non-singular non-D-finite

singular non-D-finite





# Classification of quadrant walks with small steps



# Exact enumeration

- the kernel method
- computer algebra
- an approach using complex analysis

Starting point: recurrence relation / functional equation

## A recurrence relation...

The numbers  $a(i, j; n)$  satisfy

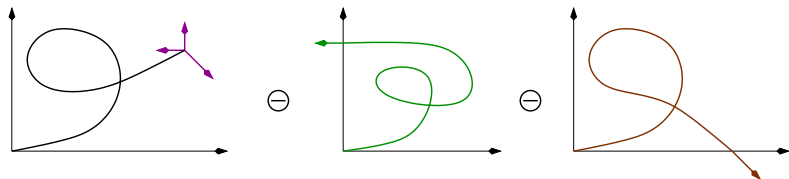
$$a(i, j; n) = \begin{cases} 0 & \text{if } i < 0 \text{ or } j < 0 \text{ or } n < 0, \\ \mathbb{1}_{i=j=0} & \text{if } n = 0, \\ \sum_{i'j' \in \mathcal{S}} a(i - i', j - j'; n - 1) & \text{otherwise.} \end{cases}$$

$\Rightarrow$  Compute  $a(i, j; n)$  for  $n$  “small” (less than a few thousands) and try to **guess algebraic or differential equations** ( $\rightarrow$  Gfun package of Maple).



**Example:**  $\mathcal{S} = \{01, \bar{1}0, 1\bar{1}\}$

$$A(x, y; t) \equiv A(x, y) = 1 + t(y + \bar{x} + x\bar{y})A(x, y) - t\bar{x}A(0, y) - tx\bar{y}A(x, 0)$$



... and the corresponding functional equation



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or

$$(1 - t(y + \bar{x} + x\bar{y}))A(x, y) = 1 - t\bar{x}A(0, y) - tx\bar{y}A(x, 0),$$

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or

$$(1 - t(y + \bar{x} + x\bar{y}))xyA(x, y) = xy - tyA(0, y) - tx^2A(x, 0)$$

- The polynomial  $1 - t(y + \bar{x} + x\bar{y})$  is the **kernel** of this equation
- The equation is linear, with two **catalytic** variables  $x$  and  $y$  (tautological at  $x = 0$  or  $y = 0$ )

## 79 models, and 79 functional equations...



D-finite transcendental

$$(1 - t(y + \bar{x} + x\bar{y}))_{xy}A(x, y) = xy - tyA(0, y) - tx^2A(x, 0)$$



Algebraic

$$(1 - t(\bar{x} + \bar{y} + xy))_{xy}A(x, y) = xy - tyA(0, y) - txA(x, 0)$$



Not D-finite

$$(1 - t(x + \bar{x} + \bar{y} + xy))_{xy}A(x, y) = xy - tyA(0, y) - txA(x, 0)$$

But why?

# The kernel method



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

$$K(x, y)xyA(x, y) = xy - tx^2A(x, 0) - tyA(0, y)$$

- The orbit of  $(x, y)$  under  $G$  is

$$(x, y) \xleftarrow{\Phi} (\bar{x}y, y) \xleftarrow{\Psi} (\bar{x}y, \bar{x}) \xleftarrow{\Phi} (\bar{y}, \bar{x}) \xleftarrow{\Psi} (\bar{y}, x\bar{y}) \xleftarrow{\Phi} (x, x\bar{y}) \xleftarrow{\Psi} (x, y).$$

- All transformations of  $G$  leave  $K(x, y)$  invariant. Hence

$$K(x, y)xyA(x, y) = xy - tx^2A(x, 0) - tyA(0, y)$$

$$K(x, y)\bar{x}y^2A(\bar{x}y, y) = \bar{x}y^2 - t\bar{x}^2y^2A(\bar{x}y, 0) - tyA(0, y)$$

$$K(x, y)\bar{x}^2yA(\bar{x}y, \bar{x}) = \bar{x}^2y - t\bar{x}^2y^2A(\bar{x}y, 0) - t\bar{x}A(0, \bar{x})$$

$$\dots = \dots$$

$$K(x, y)x^2\bar{y}A(x, x\bar{y}) = x^2\bar{y} - tx^2A(x, 0) - tx\bar{y}A(0, x\bar{y}).$$





⇒ Form the alternating sum of the equation over all elements of the orbit:

$$\begin{aligned} K(x, y) & \left( xyA(x, y) - \bar{x}y^2A(\bar{x}y, y) + \bar{x}^2yA(\bar{x}y, \bar{x}) \right. \\ & \quad \left. - \bar{x}\bar{y}A(\bar{y}, \bar{x}) + x\bar{y}^2A(\bar{y}, x\bar{y}) - x^2\bar{y}A(x, x\bar{y}) \right) = \\ & \quad xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y} \\ & \quad \text{(the orbit sum).} \end{aligned}$$

Why is this interesting?



$$\begin{aligned} & xyA(x, y) - \bar{x}y^2A(\bar{x}y, y) + \bar{x}^2yA(\bar{x}y, \bar{x}) \\ & - \bar{x}\bar{y}A(\bar{y}, \bar{x}) + x\bar{y}^2A(\bar{y}, x\bar{y}) - x^2\bar{y}A(x, x\bar{y}) = \\ & \frac{xy - \bar{x}y^2 + \bar{x}^2y - \bar{x}\bar{y} + x\bar{y}^2 - x^2\bar{y}}{1 - t(y + \bar{x} + x\bar{y})} \end{aligned}$$

- Both sides are power series in  $t$ , with coefficients in  $\mathbb{Q}[x, \bar{x}, y, \bar{y}]$ .

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- Both sides are power series in  $t$ , with coefficients in  $\mathbb{Q}[x, \bar{x}, y, \bar{y}]$ .
- Extract the part with positive powers of  $x$  and  $y$ :

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

is a D-finite series.

[Lipshitz 88]

## The kernel method in general (finite groups)

- For all models with a finite group,

$$\sum_{g \in G} \text{sign}(g) g(xyA(x, y; t)) = \frac{1}{K(x, y; t)} \sum_{g \in G} \text{sign}(g) g(xy) = \frac{OS}{K(x, y; t)},$$

where  $g(A(x, y)) := A(g(x, y))$ .

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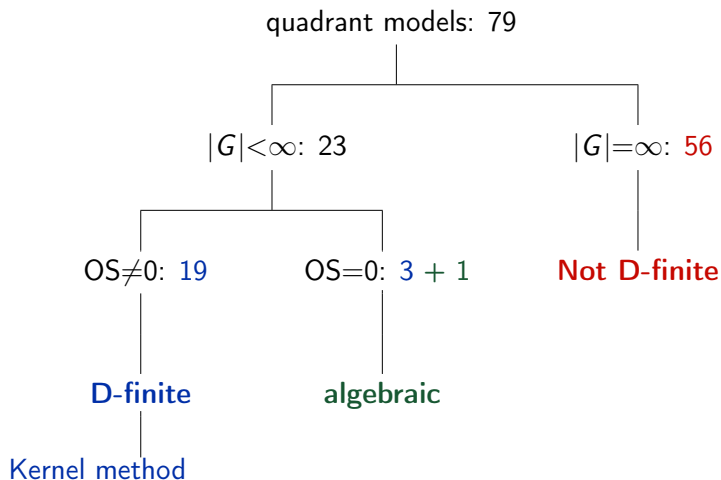
- The right-hand side is an explicit rational series.
- For the 19 models where the orbit sum is non-zero,

$$xyA(x, y; t) = [x^{>0}y^{>0}] \frac{OS}{K(x, y; t)}$$

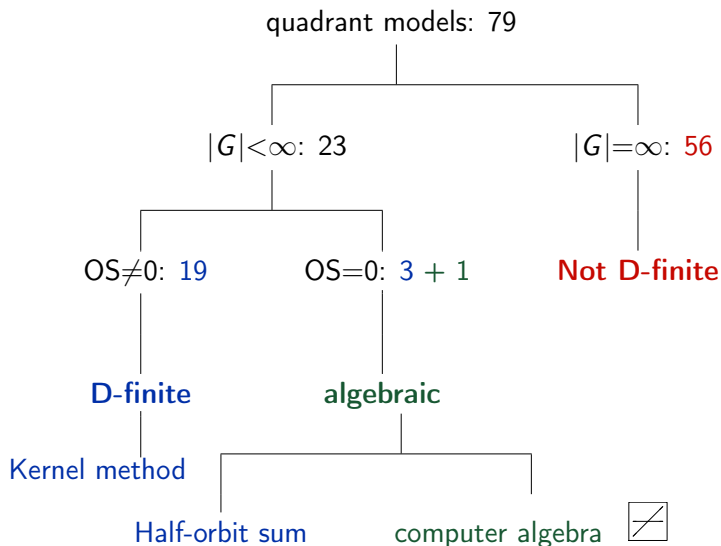
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[mbm-Mishna 10]

# Classification of quadrant walks with small steps



# Classification of quadrant walks with small steps





**Example.** When  $\mathcal{S} = \{\bar{1}0, 0\bar{1}, 11\}$ , the equation reads

$$(1 - t(\bar{x} + \bar{y} + xy))xyA(x, y; t) = xy - tyA(0, y; t) - txA(x, 0; t).$$

**Naïve route: guess and check!**

- Guess a polynomial equation  $\text{Pol}$  satisfied by  $A(x, y; t)$   
(degrees  $[18, 18, 17, 12]$  in  $x, y, t, A$ )
- Let  $F(x, y; t)$  be the solution of  $\text{Pol}$  that coincides with  $A(x, y; t)$  up to high order (in  $t$ )
- Prove that  $F(x, y; t)$  is a formal power series in  $t$  with **polynomial coefficients in  $x$  and  $y$**   $\Rightarrow F(x, 0; t)$  and  $F(0, y; t)$  are well-defined
- By taking resultants, prove that  $F(x, y; t)$  satisfies the above functional equation.





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A better route...

Work with  $A(x, 0; t) = A(0, x; t)$  only



### Algebraicity of Gessel's model [Bostan-Kauers 10]

- When  $\mathcal{S} = \{10, \bar{1}0, 11, \bar{1}\bar{1}\}$ , the series  $A(x, y; t)$  is algebraic (degree 72).



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- In particular, the series  $A(0, 0; t)$ , which counts loops, has degree 8, and the following expansion:

$$A(0, 0; t) = \sum_{n \geq 0} 16^n \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n} t^{2n}, \quad (1)$$

with  $(i)_n = i(i+1) \cdots (i+n-1)$ .



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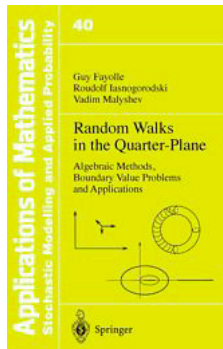
The algebraicity of  $A(x, y; t)$  has just been re-proved using a complex analysis approach [Bostan, Kurkova & Raschel 13(a)]



# A complex analysis approach

Markov chains with small steps in the quadrant: **stationary distribution(s)**  
[Malyshev 71+]

Le petit livre jaune  
[Fayolle, Iasnogorodski & Malyshev 99]



⇒ Reduction to a boundary value problem of the Riemann-Carleman type

# A complex analysis approach

An expression of  $Q$  for any non-singular model  $\mathcal{S}$

$$\tilde{K}(x, 0; t)A(x, 0; t) - \tilde{K}(0, 0; t)A(0, 0; t) = xY_0(x; t) + \frac{1}{2i\pi} \int_{x_1(t)}^{x_2(t)} u [Y_0(u; t) - Y_1(u; t)] \left[ \frac{\partial_u w(u; t)}{w(u; t) - w(x; t)} - \frac{\partial_u w(u; t)}{w(u; t) - w(0; t)} \right] du$$

where  $Y_0$ ,  $Y_1$ ,  $x_1$  and  $x_2$  are explicit algebraic series and  $w$  is explicit/  
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[Raschel 12] + Fayolle, Kurkova

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where  $Y_0$ ,  $Y_1$ ,  $x_1$  and  $x_2$  are explicit algebraic series and  $w$  is explicit/very well understood.

In particular,  $w$  is D-finite (in fact, algebraic!) iff the group is finite.

[Raschel 12] + Fayolle, Kurkova

+ other formulas that complete the characterization of  $A(x, y; t)$

# A complex analysis approach: climax(es)

## Theorems

- If  $\mathcal{S}$  has an infinite group and is not singular, then  $A(x, y; t)$  is not D-finite in  $x$  ( $\equiv$  no differential equation with respect to  $x$ )

[Kurkova & Raschel 12]

- A new proof of the algebraicity of Gessel's model

[Bostan, Kurkova & Raschel 13(a)]

# Asymptotics

- Random walks in a cone
- Asymptotics of coefficients of D-finite series

$\Rightarrow A(0, 0; t)$  is not D-finite if  $\mathcal{S}$  has an infinite group and is not singular

## Random walks in a cone

For loops in the quadrant [Denisov & Wachtel 12(a)]

For a non-singular models  $\mathcal{S}$ , the number of  $n$ -step loops satisfies

$$a(0, 0; n) \sim \kappa \mu^n n^{-\gamma}$$

where

$$\gamma = \frac{\pi}{\arccos(-c)} + 1,$$

with  $c$  an algebraic number that can be described in terms of  $\mathcal{S}$ .

# Random walks in a cone + asymptotics of D-finite series

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## Possible asymptotic behaviours

If  $B(t) = \sum_n b(n)t^n$  is D-finite with integer coefficients and

$$b(n) \sim \kappa \mu^n n^{-\gamma},$$

then  $\gamma$  is rational.

(connection with G-functions [André 89], [Chudnovsky<sup>2</sup> 85], [Katz 70])

# Random walks in a cone + asymptotics of D-finite series

## Strategy for proving non-D-finiteness of $A(0, 0; t)$

Prove that  $\gamma$  is irrational, that is, that  $\arccos(-c)$  is not a rational multiple of  $\pi$ .

For any of the 51 non-singular models with an infinite group,  $A(0, 0; t)$  is not D-finite.

[Bostan, Raschel & Salvy 14]



# Perspectives

- larger steps
- intersections of three half-spaces: walks in the 3D octant
- and more...

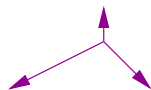
## Larger steps

- Define (and use) a group  $G$  for models with larger steps?

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- Define (and use) a group  $G$  for models with larger steps?
- **Example:** When  $\mathcal{S} = \{01, 1\bar{1}, \bar{2}\bar{1}\}$ , there is an underlying group that is finite and

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



[Bostan, mbm & Melczer]

## Three-dimensional walks in the positive octant

- Take  $\mathcal{S} \subset \{\bar{1}, 0, 1\}^3 \setminus \{000\}$ ,  $p_0 = (0, 0, 0)$  and study walks confined to the positive octant  $\mathbb{R}_+^3$
- **Problem:** there are 11 074 225 distinct interesting models  $\Rightarrow$  Focus on those of cardinality at most 6

[Bostan, mbm, Kauers, Melczer 14(a)]

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some non-D-finite models with a finite group?

**Example.** The model  $\{111, \bar{1}00, 0\bar{1}0, 00\bar{1}\}$  has a finite group of order 24. The orbit sum vanishes. Is it D-finite?

[Bostan, mbm, Kauers, Melczer 14(a)]

## Et encore...

- **Non D-finiteness of  $A(1, 1; t)$**  (which counts all quadrant walks by length), via probabilistic results [Denisov-Wachtel 12] or [Duraj 14] Bostan, Raschel, Salvy...
- **Exact asymptotics for D-finite cases** (using [Pemantle & Wilson 13], asymptotics of coefficients of multivariate rational series) Melczer, Mishna...
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## Et encore...

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