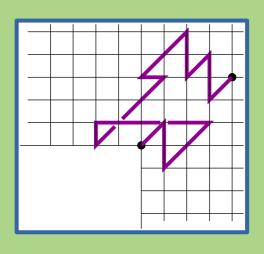
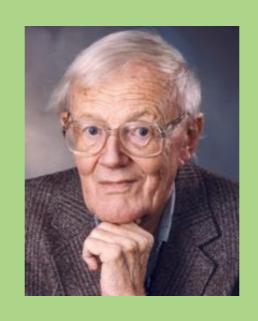
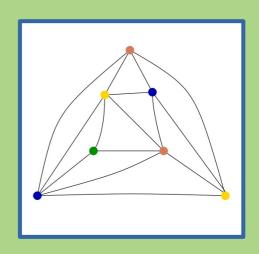
Tutte's invariants







Keywords: enumerative combinatorics, functional equations, algebraic series

Mireille Bousquet-Mélou CNRS, Université de Bordeaux, France

A "Tutte invariant"?

The chromatic polynomial of a graph?

Its generalization, the Tutte polynomial?

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Its generalization, the Tutte polynomial?

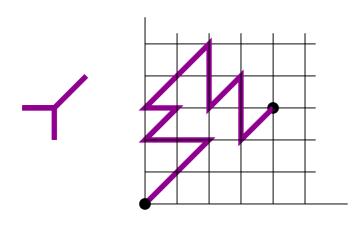
No graph invariants!

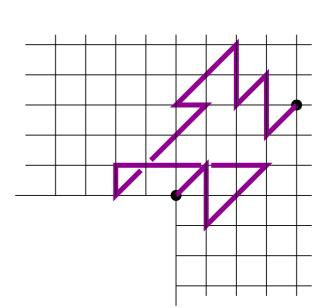
Instead, we'll see many

functional equations for combinatorial enumeration.

In this talk

- I. An equation
- II. More equations with two catalytic variables
- III. Catalytic variables: 0<1<2< ...
- IV. Tutte's invariants
- V. Quadrant walks: the whole picture
- VI. Three-quadrant walks: a partial picture





I. An equation

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

Series $Q(t;x,y) \equiv Q(x,y)$:

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

• Defines a unique formal power series in t

$$Q(x,y) = 1 + txy + t\frac{1-1}{y} + t\frac{1-1}{x} + \mathcal{O}(t^2)$$

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

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- Involves two divided differences w.r.t. x and y

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- Involves two divided differences w.r.t. x and y
- The coefficients are polynomials in x and y

$$Q(x,y) = \sum_{n \ge 0} \left(\sum_{0 \le i,j \le n} q_{i,j}(n) x^i y^j \right) t^n$$

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- The variables x and y are said to be catalytic [Zeilberger 00].

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

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Notation: $\bar{x} = 1/x$, $\bar{y} = 1/y$.

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 Tautological equation at x=0 and y=0

Notation: $\bar{x} = 1/x$, $\bar{y} = 1/y$.

An equation for walks in a quadrant

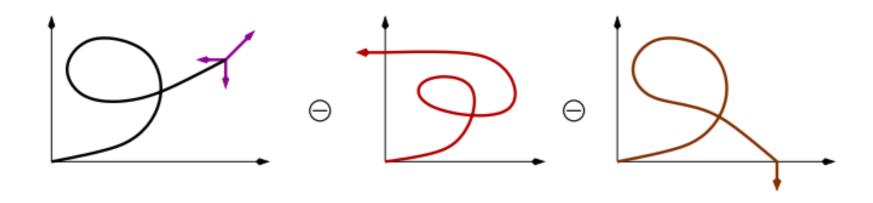
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Write

$$Q(x,y) = \sum_{n\geq 0} \left(\sum_{i,j\geq 0} q_{i,j}(n) x^i y^j \right) t^n.$$

• Then $q_{i,j}(n)$ is the number of walks with n steps NE, W, S going from (0,0) to (i,j) in the first quadrant.



An equation for walks in a quadrant

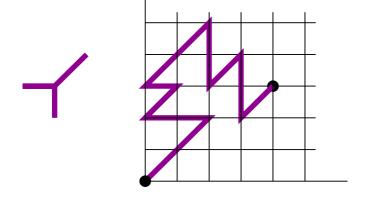
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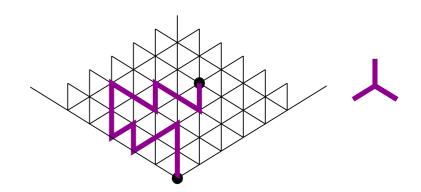
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An equation for Kreweras' walks in a quadrant

Series $Q(t;x,y) \equiv Q(x,y)$:

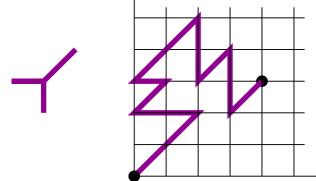
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$$q_{i,0}(3n+2i) = \frac{4^n(2i+1)}{(n+i+1)(2n+2i+1)} \binom{2i}{i} \binom{3n+2i}{n}$$



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$$q_{i,0}(3n+2i) = \frac{4^{n}(2i+1)}{(n+i+1)(2n+2i+1)} {2i \choose i} {3n+2i \choose n}$$

 The series Q(t;x,y) is algebraic! [Gessel 86]: there exists a non-zero polynomial P(u,x,y,t) such that

$$P(Q(t; x, y), t, x, y) = 0.$$

II. More equations in two catalytic variables

• Kreweras' walks

$$(1 - t(xy + \bar{x} + \bar{y}))xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$



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- The kernel describes the new steps
- Coefficients on the r.h.s. have changed as well
- This series is algebraic again! [Bostan, Kauers 10]
- Some nice coefficients [Kauers, Koutschan, Zeilberger 09]

$$q_{0,0}(2n) = 16^n \frac{(5/6)_n (1/2)_n}{(5/3)_n (2)_n}$$

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

• The simple walk

$$(1 - t(x + \bar{x} + y + \bar{y}))xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$

- The kernel describes the new steps.
- Coefficients on the r.h.s. have changed as well
- This series is not algebraic, but still D-finite.
- Nice coefficients:

$$q_{i,j}(n) = \frac{(i+1)(j+1)}{(n+1)(n+2)} \binom{n+2}{\frac{n-i-j}{2}} \binom{n+2}{\frac{n+i-j}{2}+1}$$

A hierarchy of formal power series

Rational

$$A(t) = \frac{1-t}{1-t-t^2}$$

Algebraic

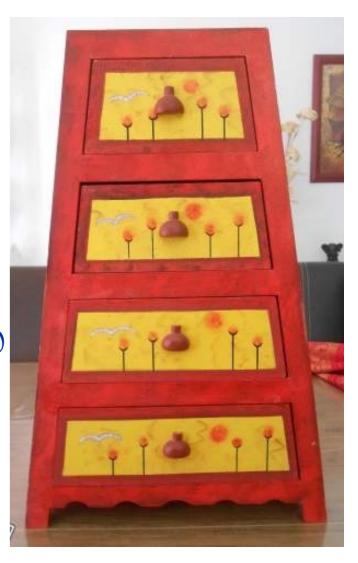
$$1 - A(t) + tA(t)^2 = 0$$

• D-finite

$$t(1-16t)A''(t) + (1-32t)A'(t) - 4A(t) = 0$$

• D-algebraic

$$(2t + 5A(t) - 3tA'(t))A''(t) = 48t$$



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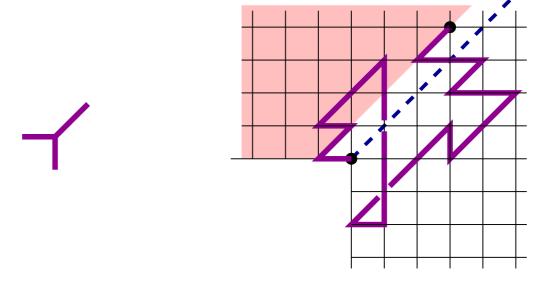




Kreweras' walks in three quadrants

• Walks in a three-quadrant cone, ending above the diagonal:

$$2(1 - t(\bar{x}\bar{y} + x + y))xyU(x,y) = y - 2tU(x,0) + (ty + 2tx - 1)yD(y)$$



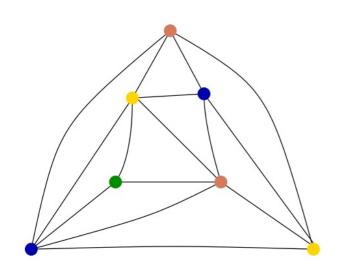
$$-2tU(0,y) = y - 2tU(0,0) + (ty - 1)yD(y)$$

Coloured triangulations: a historical example

Properly q-coloured triangulations : series $T(t,q;x,y) \equiv T(x,y)$:

$$T(x,y) = x(q-1) + txyT(1,y)T(x,y)$$

$$+ tx \frac{T(x,y) - T(x,0)}{y} - tx^2 y \frac{T(x,y) - T(1,y)}{x-1}$$



• Known: T(1,0) is D-algebraic, and algebraic for some q (q=2, q=3...)

[Tutte, 1973-1984]

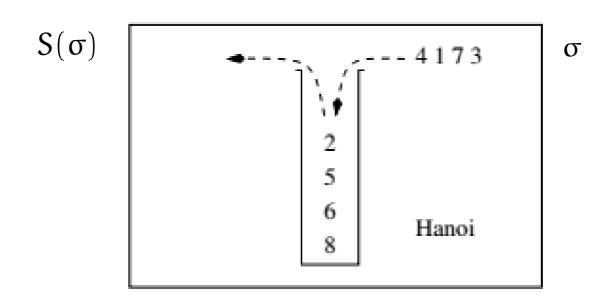
The birth of invariants

• A non-linear example [Defant, Elvey Price, Guttmann 21]

$$P(x,y) = t(x+1)^{2}(y+1)^{2} + ty(1+x)P(x,y)$$

$$+ t(1+x)\frac{P(x,y) - P(x,0)}{y}\left((1+y)^{2} + y\frac{P(x,y) - P(0,y)}{x}\right)$$

Stack-sorting [Knuth 68]

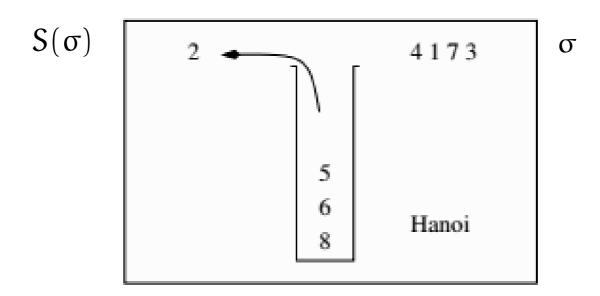


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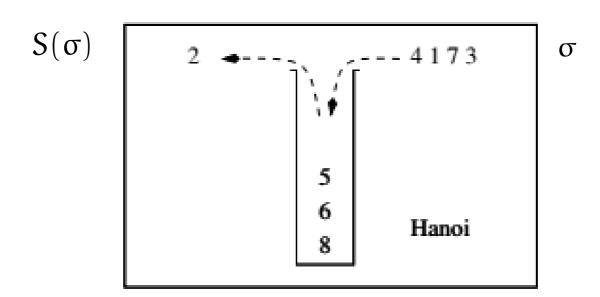


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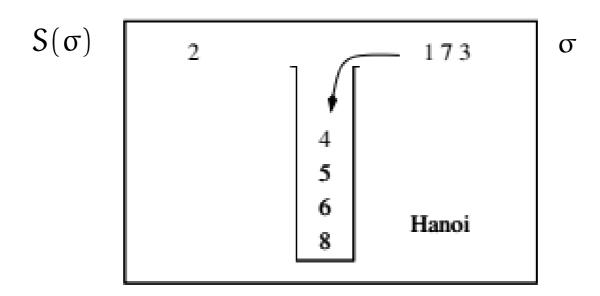


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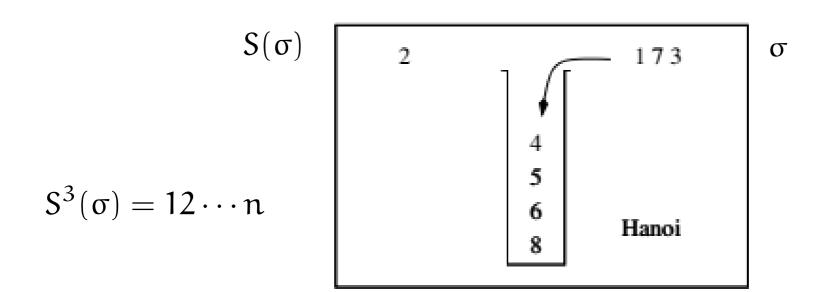


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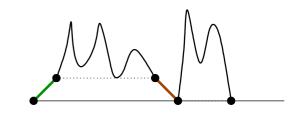


III. Equations with catalytic variables: 0 < 1 < 2 < ...

No catalytic variable: polynomial equations

• Example 1: Dyck paths, counted by steps

$$D = 1 + t^2 D^2$$

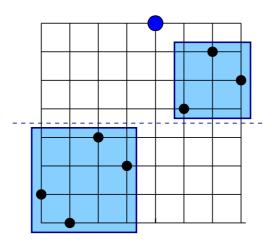


• Example 2: plane trees with degrees 5 and 18

$$T=1+tT^5+tT^{18}$$

- Many branching structures
- One-stack sortable permutations

$$P = 1 + t P^2$$



No catalytic variable: polynomial equations

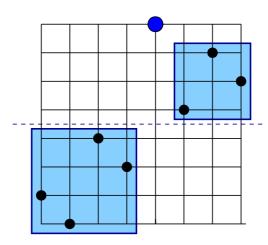
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Algebraic series



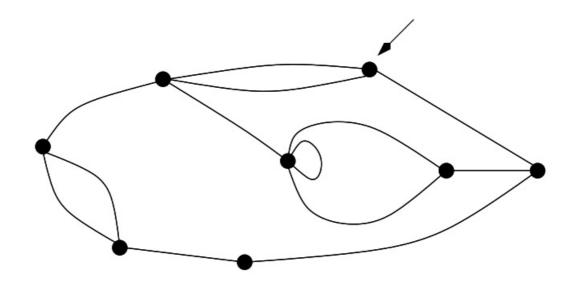
Planar maps [Tutte 68]

$$M(x) = 1 + tx^{2}M(x)^{2} + tx\frac{xM(x) - M(1)}{x - 1}$$

or, with A(x)=M(x+1):

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

Many families of (uncoloured) maps



• Two-stack sortable permutations [Zeilberger 92]

$$A(x) = \frac{1}{1 - tx} + xt \frac{xA(x) - A(1)}{x - 1} \cdot \frac{A(x) - A(1)}{x - 1}$$

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Theorem [MBM-Jehanne 06]

Let $P(A(x), A_1, A_2, ..., A_k, t, x)$ be a polynomial equation in one catalytic variable x. Under natural assumptions, the series A(x) and the A_i 's are algebraic.



Algebraic series



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[Popescu 85, Swan 98]



Algebraic series



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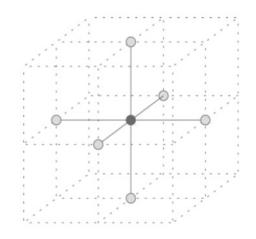
Algebraic series



Arbitrarily many catalytic variables

• Walks in \mathbb{N}^d with unit steps (0,..., 0, \pm 1, 0, ..., 0):

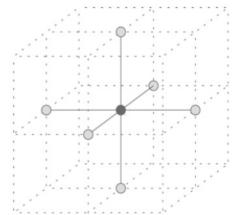
D-finite



Arbitrarily many catalytic variables

• Walks in \mathbb{N}^d with unit steps $(0,...,0,\pm 1,0,...,0)$:

D-finite



• Permutations with no ascending sub-sequence of length (d+2)

[mbm]]

D-finite [Gessel 90]

Permutations sortable by (d+1) stacks?

IV. Back to two catalytic variables: Tutte's invariants

A tool for proving (D)-algebraicity

An equation in two catalytic variables, defining a series A(t;x,y):

- linear in $A(t;x,y) \equiv A(x,y)$,
- with two divided differences at x=0 and y=0, of first order.

Typical form:

$$K(x,y)xyA(x,y) = R(t,x,y,A(x,0),A(0,y))$$

where the kernel K(x,y) satisfies:

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

for polynomials R and S.

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Example 1: quadrant walks with Kreweras' steps

$$(1 - t(xy + \bar{x} + \bar{y}))xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$

Here,

$$K(x,y) = 1 - t\bar{x}\bar{y}(x^2y^2 + y + x).$$

Typical form:

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where the kernel K(x,y) satisfies:

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

for polynomials R and S.

Example 2: Tutte's coloured triangulations

$$T(u,y) = ux(q-1) + tuyT(1,y)T(u,y) + tu\frac{T(u,y) - T(u,0)}{y} - tu^2y\frac{T(u,y) - T(1,y)}{u-1}$$

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Or, with A(x,y)=T(x+1,y) and u=x+1,

$$(1 - t\bar{x}\bar{y} (ux - u^2y^2 + uxy^2A(0,y)))xyA(x,y)$$

= xuy(q - 1) - txuyA(x,0) + tu²y²A(0,y)

• In our equations,

$$\frac{1}{K(x,y)} = \frac{1}{1 - t\bar{x}\bar{y}S(t,x,y,A(x,0),A(0,y))}
= \sum_{k>0} t^k \bar{x}^k \bar{y}^k S(t,x,y,A(x,0),A(0,y))^k$$

has poles of unbounded order at x=0 and y=0.

Example: for simple walks in the quadrant,

$$\frac{1}{K(x,y)} = \frac{1}{1 - t(x + \bar{x} + y + \bar{y})} = \sum_{n \ge 0} (x + \bar{x} + y + \bar{y})^n t^n$$

and the n-th coefficient has a pole of order n at x=0 (and at y=0).

Invariants for a kernel K(x,y)

Def. A pair of series (l(x),J(y)), with rational coefficients in x (resp. y) is a pair of invariants if

$$(I(x)-J(y))/K(x,y)$$

has poles of bounded order (p.b.o.) at x=0 and y=0.

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Poles of bounded order?

$$\frac{1}{\mathsf{K}(\mathsf{x},\mathsf{y})} = \frac{1}{1 - \mathsf{t}(\mathsf{x} + \bar{\mathsf{x}} + \mathsf{y} + \bar{\mathsf{y}})} = \sum_{\substack{n \geq 0 \\ \mathsf{x}^n}} (\mathsf{x} + \bar{\mathsf{x}} + \mathsf{y} + \bar{\mathsf{y}})^n \mathsf{t}^n \qquad \text{no}$$

$$\sum_{\substack{n \geq 0}} \frac{1 + \mathsf{x} \mathsf{y}}{(1 - \mathsf{x}^n) \mathsf{y}^n} \mathsf{t}^n \qquad \text{no}$$

$$\sum_{\substack{n \geq 0}} \frac{1 + \mathsf{x} \mathsf{y}}{\mathsf{x}^2 \mathsf{y}^5 (1 + \mathsf{x})^{2n} (1 - 5\mathsf{y})^n} \mathsf{t}^n \qquad \text{yes}$$

Explicit kernels, explicit invariants

Def. A pair of series (l(x),J(y)) is a pair of invariants if (l(x)-J(y))/K(x,y)

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Example 1. Simple walks in the quadrant :

$$K(x,y) = 1 - t(x + \bar{x} + y + \bar{y}) = (1 - t(x + \bar{x})) - t(y + \bar{y})$$

Then

$$I(x) := 1 - t(x + \bar{x})$$
 and $J(y) := t(y + \bar{y})$

form a pair of invariants since

$$\frac{I(x) - J(y)}{K(x,y)} = 1.$$

Explicit kernels, explicit invariants

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Example 2. Kreweras' walks in the quadrant:

$$K(x,y) = 1 - t(xy + \overline{x} + \overline{y})$$

Then

$$I_0(x) := \bar{x}^2 - \bar{x}/t - x$$
, $J_0(y) = I_0(y)$

form a pair of invariants since

$$\frac{I_0(x) - J_0(y)}{K(x,y)} = \frac{x - y}{x^2 y^2} \cdot \frac{1}{t}$$

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Example 2. Kreweras' walks in the quadrant:



$$K(x,y)xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$

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Since

$$xy = \frac{1}{t} - \overline{x} - \overline{y} - \frac{K(x, y)}{t},$$

we have

$$K(x,y)\left(xyQ(x,y) + \frac{1}{t}\right) = I_1(x) - J_1(y)$$

and a second pair of invariants:

$$I_1(x) = \frac{1}{2t} - \bar{x} - txQ(x,0), \qquad J_1(y) = -I_1(y).$$

The invariant lemma

Lemma. Let (I(x),J(y)) be a pair of invariants such that the series (I(x)-J(y))/K(x,y)

not only has p.b.o. at x=0 and y=0, but in fact vanishes at x=0 and y=0 ("strict" invariants). Then I(x) and J(y) are trivial:

I(x)=J(y) is independent of x (and y).

Lemma. The componentwise sum and product of two pairs of invariants $(I_0(x), J_0(y)), (I_1(x), J_1(y))$ is another pair of invariants.

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I(x)=J(y) is independent of x (and y).

$$\frac{I(x) - J(y)}{K(x,y)} = \sum_{n} \frac{xy p_n(x,y)}{d_n(x)d'_n(y)} t^n$$

Lemma. The componentwise sum and product of two pairs of invariants $(I_0(x), J_0(y)), (I_1(x), J_1(y))$ is another pair of invariants.

Two pairs of invariants:

$$I_0(x) := \bar{x}^2 - \bar{x}/t - x = J_0(x)$$

$$\frac{I_0(x) - J_0(y)}{K(x, y)} = \frac{x - y}{x^2 y^2} \cdot \frac{1}{t}$$

$$I_1(x) = \frac{1}{2t} - \bar{x} - txQ(x, 0) = -J_1(x)$$

$$\frac{I_0(x) - J_0(y)}{K(x, y)} = \frac{x - y}{x^2 y^2} \cdot \frac{1}{t} \qquad \frac{I_1(x) - J_1(y)}{K(x, y)} = xyQ(x, y) + \frac{1}{t}$$

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$$\frac{I_{1}(x) - J_{1}(y)}{K(x,y)} = xyQ(x,y) + \frac{1}{t}$$

 Observation: the following pair of invariants has no pole at x=0 or y=0:

$$I(x) := I_1(x)^2 - I_0(x), \qquad J(y) := J_1(y)^2 - J_0(y)$$

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$$\frac{I_{0}(x) - J_{0}(y)}{K(x,y)} = \frac{x - y}{x^{2}y^{2}} \cdot \frac{1}{t} \qquad \frac{I_{1}(x) - J_{1}(y)}{K(x,y)} = xyQ(x,y) + \frac{1}{t}$$

 Observation: the following pair of invariants has no pole at x=0 or y=0:

$$I(x) := I_1(x)^2 - I_0(x), \qquad J(y) := J_1(y)^2 - J_0(y)$$

Moreover, (|(x)-J(y)|)/K(x,y) vanishes at x=0 and y=0! By the invariant lemma, |(x)=|(0)|, that is,

$$(txQ(x,0) - 1/(2t))^2 + 2tQ(x,0) + x = -1/(2t)^2 + 2tQ(0,0)$$

Summary: starting from an equation in two catalytic variables, involving Q(x,y), Q(x,0) and Q(0,y), we have derived an equation in only one catalytic variable, involving Q(x,0) and Q(0,0) only

⇒ algebraicity

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$$(txQ(x,0) - 1/(2t))^2 + 2tQ(x,0) + x = -1/(2t)^2 + 2tQ(0,0)$$

Theorem [Kreweras 65, Gessel 86, mbm 05...]: let $Z(t) \equiv Z$ be the only series in t such that $Z=t(2+Z^3)$. Then

$$Q(x,0) = \frac{1}{tx} \left(\frac{1}{2t} - \frac{1}{x} - \left(\frac{1}{Z} - \frac{1}{x} \right) \sqrt{1 - xZ^2} \right).$$

V. Walks in a quadrant: the whole picture

About twenty years ago...

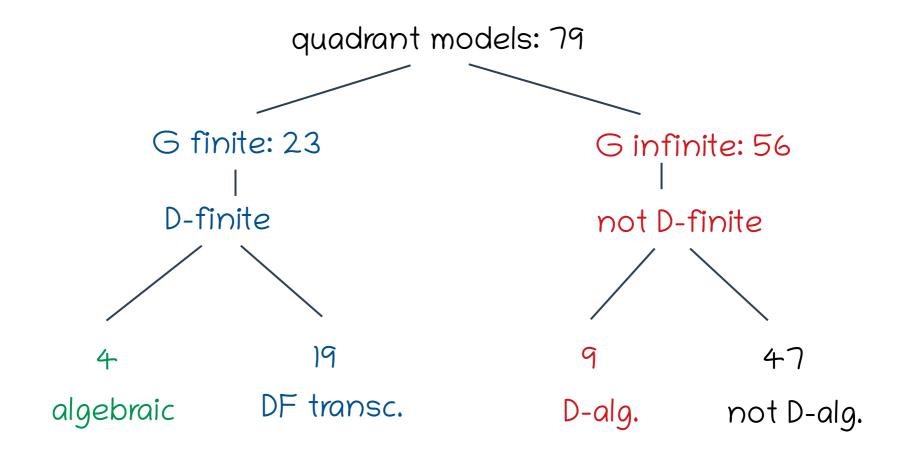
Systematic study of quadrant walks



- Some models are trivial, or equivalent to a half plane problem
- ⇒ 79 really interesting and distinct small step models [mbm-Mishna 10]
- Systematic approach via a functional equation

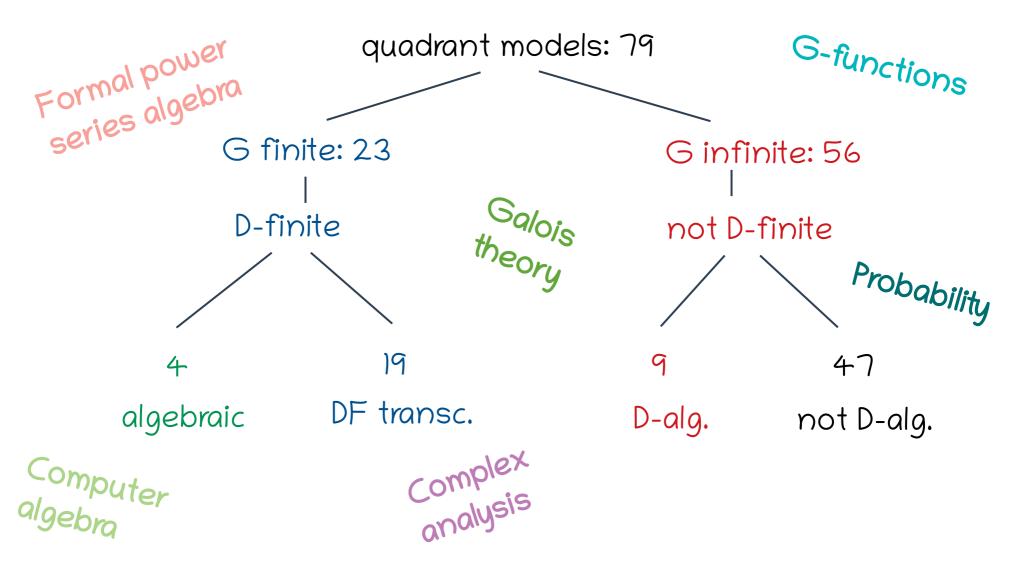
$$K(x,y)xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$

Twenty years later: classification of quadrant walks

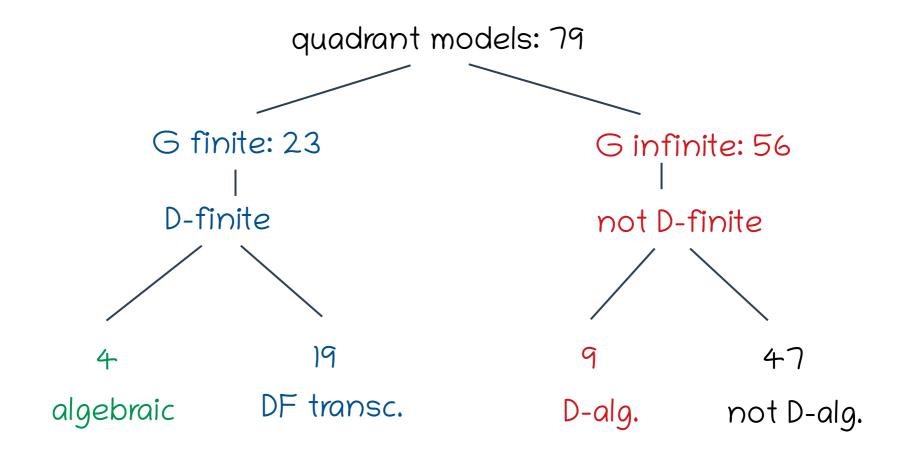


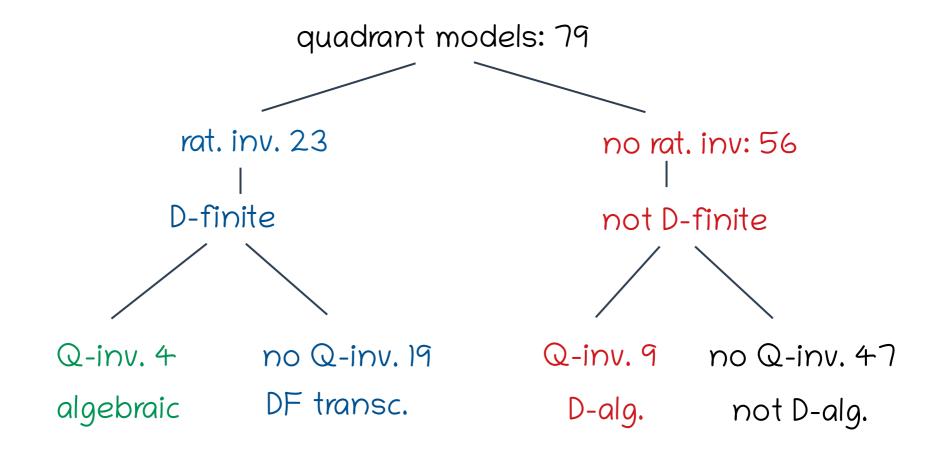
Bernardi, Bostan, mbm, Budd, Chyzak, Dreyfus, Elvey Price, Gessel, Hardouin, Kauers, Koutschan, Kurkova, Melczer, Mishna, Pech, Raschel, Rechnitzer, Roques, Salvy, Singer, van Hoeij, Zeilberger...

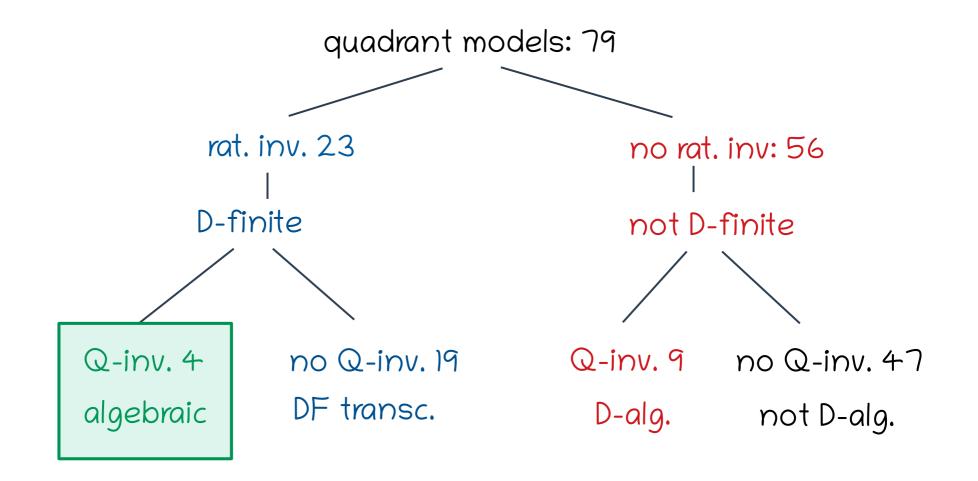
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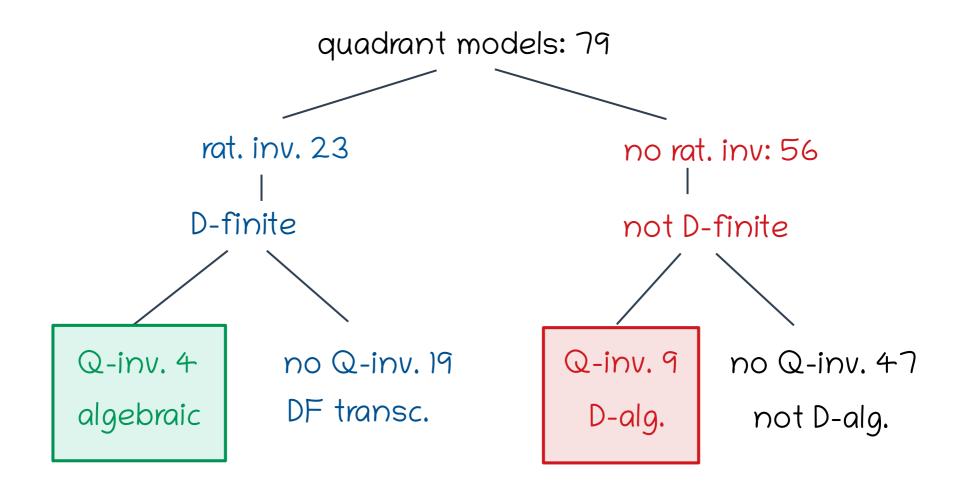
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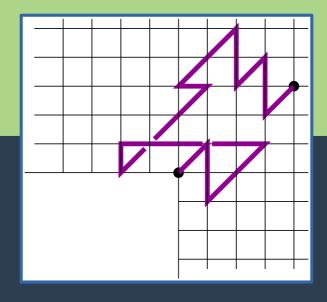


[Bernardi, mbm, Raschel 17(a)]



[Bernardi, mbm, Raschel 17(a)]

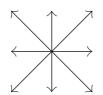
VI. Walks in three quadrants: a partial picture



Since 2015...

• Systematic study of three-quadrant walks with small steps

Set of steps in

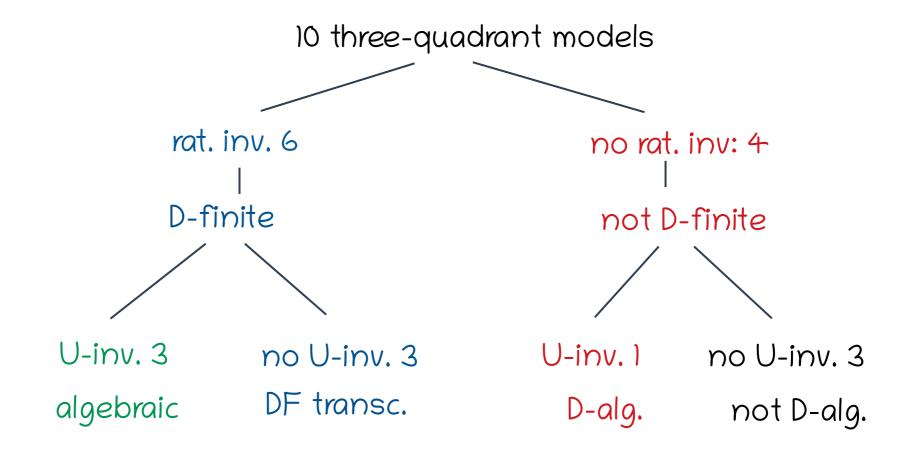


- Some models are trivial, or equivalent to a half plane problem
- ⇒ 74 really interesting and distinct models

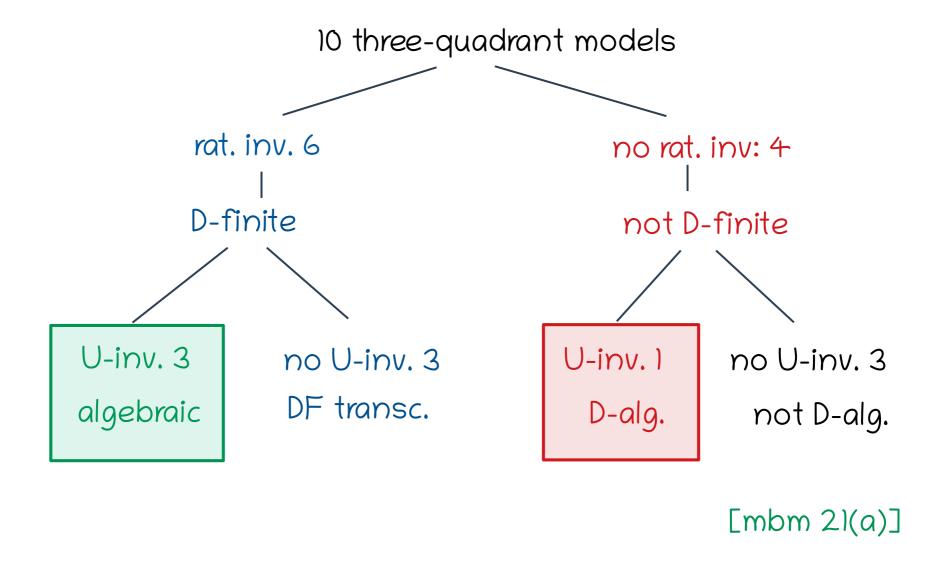
 For ten x/y-symmetric step sets*, an equation reminiscent of quadrant equations:

$$2(1 - t(\bar{x}\bar{y} + x + y))xyU(x,y) = y - 2tU(x,0) + (ty + 2tx - 1)yD(y)$$

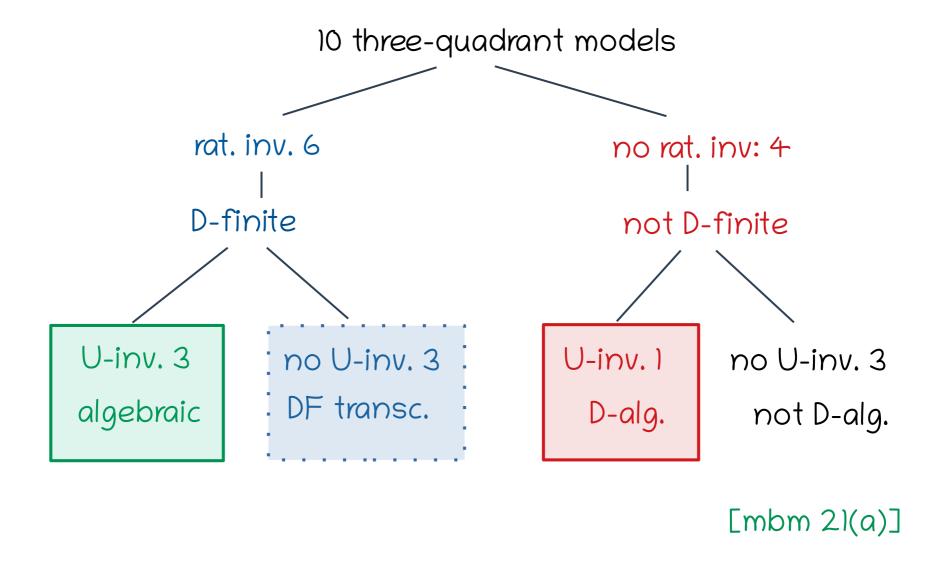
* those with no NW nor SE step



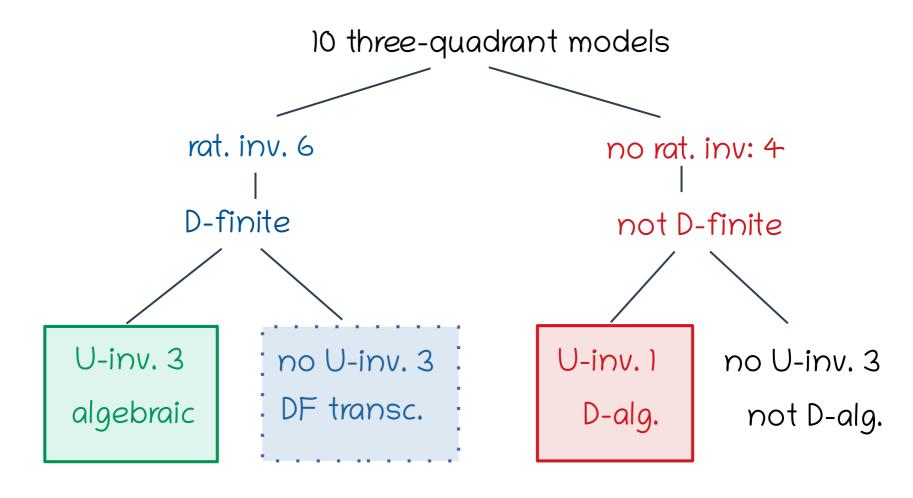
mbm, Budd, Dreyfus, Elvey Price, Mustapha, Raschel, Trotignon, Wallner...



mbm, Budd, Dreyfus, Elvey Price, Mustapha, Raschel, Trotignon, Wallner...



mbm, Budd, Dreyfus, Elvey Price, Mustapha, Raschel, Trotignon, Wallner...

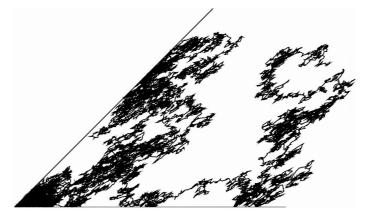


[mbm 2l(a)]

Theorem [Elvey Price 22(a)] The Gfs of quadrant walks and three quadrant walks with the same (small) steps are of the same nature, at least w.r.t. x and y.

Applications of Tutte's invariants

- Properly coloured triangulations [Tutte 73-84]
- General colourings of maps (= Potts model) [Bernardi-mbm 11-17]
- Quadrant walks [Bernardi, mbm, Raschel 17(a)]
- Three-quadrant walks [mbm 21(a)]
- Continuous walks in a cone [mbm, Elvey Price, Franceschi, Hardouin, Raschel...]



Perspectives/work in progress

- (D)-algebraicity for more three-quadrant walks, e.g. Gessel's walks
- Quadrant walks with larger steps (P. Bonnet)
- 3-dimensional walks: from 3 to 2 catalytic variables?

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Constructing invariants,

- from an explicit rational kernel
- or from a functional equation

should be automatized (if possible...).

[Buchacher, Kauers, Pogudin 20(a)]

Arbitrarily many catalytic variables

• Walks in \mathbb{N}^d with unit steps $(0,...,0,\pm 1,0,...,0)$:

$$A(x_1, \dots, x_d) \equiv A(\mathbf{x}) = 1 + tA(\mathbf{x}) \sum_{i=1}^d (x_i + \overline{x}_i)$$

D-finite

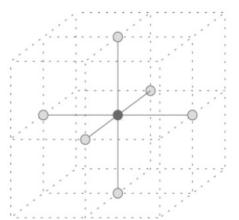
$$x_{i-1}, 0, x_{i+1}, \dots, x_d$$

$$-t\sum_{i=1}^{d} \bar{x}_i A(x_1,\ldots,x_{i-1},0,x_{i+1},\ldots,x_d)$$

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D-finite

$$-t\sum_{i=1}^{d} \bar{x}_i A(x_1,\ldots,x_{i-1},0,x_{i+1},\ldots,x_d)$$

• Permutations with no ascending sub-sequence of length d+2:

$$A(\mathbf{x}) = x_{1,d} \left(1 + tA(\mathbf{x}) + t \frac{A(\mathbf{x}) - x_1 A(1, x_2, \dots, x_d)}{x_1 - 1} + t \sum_{j=2}^{d} x_{j,d} \frac{A(\mathbf{x}) - A(x_1, \dots, x_{j-2}, x_{j-1} x_j, 1, x_{j+1}, \dots, x_d)}{x_j - 1} \right)$$

with $x_{j,k} = x_j x_{j+1} \cdots x_k$.

D-finite [Gessel 90]

Implicit kernels, implicit invariants

Def. A pair of series (l(x),J(y)) is a pair of invariants if (l(x)-J(y))/K(x,y)

has poles of bounded order at x=0 and y=0.

Example 2. Tutte's coloured triangulations (with u=x+1):

$$(1 - t (u\bar{y} - \bar{x}u^2y + uyA(0,y)))xyA(x,y)$$

$$= xuy(q-1) - txuyA(x,0) + tu^2y^2A(0,y)$$

$$I(x) = \frac{ut^2}{x} - \frac{x}{u^2} + t^2A(x,0)$$

$$J(y) = y^{2}t^{2}A(0,y)^{2} + t(2t - y)A(0,y) + \frac{t^{2}}{y^{2}} - \frac{t}{y} + qty$$

form a pair of invariants since

$$\frac{I(x) - J(y)}{K(x,y)} = \frac{1}{x+1} \left(-tyA(x,y) + tyA(0,y) + t\bar{y} - 1 \right) + \frac{1}{(x+1)^2}.$$

• The kernel:

$$K(x,y) = 1 - t(xy + \overline{x} + \overline{y})$$

• Explicit rational invariants from the kernel:

$$I_0(x) := \bar{x}^2 - \bar{x}/t - x, \qquad J_0(y) = I_0(y)$$

with

$$\frac{I_0(x) - J_0(y)}{K(x, y)} = \frac{x - y}{x^2 y^2} \cdot \frac{1}{t}$$

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implies that the pair

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$$K(x,y) = 1 - t(xy + \overline{x} + \overline{y})$$

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• Implicit invariants from the functional equation:

$$K(x,y)xyQ(x,y) = xy - txQ(x,0) - tyQ(0,y)$$

implies that the pair

$$I_1(x) = \frac{1}{2t} - \bar{x} - txQ(x,0), \qquad J_1(y) = -I_1(y)$$

satisfies

$$\frac{I_1(x) - J_1(y)}{K(x, y)} = -xyQ(x, y) - \frac{1}{t}.$$