Plane lattice paths avoiding a quadrant

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Two problems

Question: How many *n*-step walks on the square lattice, starting from (0,0), avoiding a given quadrant?

Two natural choices for the quadrant:



One can also prescribe the endpoint (i, j) of the walk.

I. Counting walks in cones

Counting walks in cones

Take a starting point p_0 in \mathbb{Z}^d , a (finite) step set $\mathcal{S} \subset \mathbb{Z}^d$ and a cone \mathcal{C} .

Questions

- What is the number c(n) of *n*-step walks starting at p_0 , taking their steps in S and contained in C?
- For i = (i₁,..., i_d) ∈ C, what is the number c(i; n) of such walks that end at i?

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Questions

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Example: Gessel's walks



Many discrete objects can be encoded in that way:

- in combinatorics, statistical physics...
- in (discrete) probability theory: random walks, queuing theory...

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...

etc.

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Remarks

• $C(1, \ldots, 1; t) = C(t)$ • if $C \subset \mathbb{R}^d_+$, then $C(0, \ldots, 0; t)$ counts walks ending at $(0, \ldots, 0)$ • $C(0, x_2, \ldots, x_d; t)$ counts walks ending on the hyperplane $i_1 = 0$

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Can one express these series? Are they rational? algebraic? D-finite?

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Nice and effective 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 $S \subset \mathbb{Z}^d$ is finite and $C = \mathbb{R}^d$, then C(x; t) is rational: $c(n) = |S|^n \quad \Leftrightarrow \quad C(t) = \sum_{n \ge 0} c(n)t^n = \frac{1}{1 - |S| t}$ More generally: $C(x; t) = \frac{1}{1 - t \sum_{s \in S} x^s}.$



Algebraic series

If $S \subset \mathbb{Z}^d$ is finite and C is a rational half-space, then C(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 $p_0 = (0,0)$

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



Quadrant walks with small steps: classification

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Quadrant walks with small steps: classification

- $\bullet \ \mathcal{S} \subset \{\bar{1},0,1\}^2 \setminus \{(0,0)\} \Rightarrow 2^8 = 256 \text{ step sets (or: models)}$
- 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 [mbm-Mishna 09].





Singular



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Singular

Preview:

The series Q(x, y; t) is D-finite iff a certain group associated with S is finite.

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

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

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

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

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The group can be defined for any quadrant model with small steps

Classification of quadrant walks with small steps





One hard case: Gessel's walks



Conjecture: [Gessel, around 2000]

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

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

- Proved in 2009 using computer algebra [Kauers, Koutschan & Zeilberger 09]
- In fact, Q(x, y; t) is algebraic! (degree 72...) [Bostan & Kauers 10]
- Two other proofs, one analytic, one "elementary" [Bostan, Kurkova and Raschel 13(a)], [mbm 15(a)]

Classification of quadrant walks with small steps



II. Walks avoiding a quadrant

The "next" case: *union* of two half-spaces!





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• Walks avoiding the negative quadrant, with $p_0 = (0, 0)$

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



Is there a nice story to tell for walks avoiding a quadrant?
Another motivation: a new approach to Gessel's walks

Idea: count Gessel's walks by the reflection principle

If c(i, j; n) counts walks starting at (-1, 0) and avoiding the negative quadrant, then for $j \ge 0$ and i < j,

$$c_{i,j}(n) - c_{j,i}(n) = g_{i+1,j}(n).$$



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An alternative is to count walks on the diagonal square lattice starting from (-2, 0) and avoiding the negative quadrant.

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Example: the number of square lattice walks of length 2n starting and ending at (0,0) and avoiding the West quadrant is

$$c(0,0;2n) = \frac{16^n}{9} \left(3 \frac{(1/2)_n^2}{(2)_n^2} + 8 \frac{(1/2)_n(7/6)_n}{(2)_n(4/3)_n} - 2 \frac{(1/2)_n(5/6)_n}{(2)_n(5/3)_n} \right)$$

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



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

Two known components: Quadrant walks (left) and Gessel walks (right). Conjectured before 2007... Asymptotically,

$$c(0,0;2n) \sim \frac{2^5}{3^2} \frac{\Gamma(2/3)}{\pi} \frac{4^{2n}}{(2n)^{5/3}}.$$

Results (square lattice, starting point (0, 0))

• Let $Q(x, y) \equiv Q(x, y; t)$ be the generating function of square lattice walks starting from (0,0) and *confined to the first quadrant*:

$$Q(x,y) = \sum_{i,j,n \ge 0} \frac{(i+1)(j+1)}{(n+1)(n+2)} \binom{n+2}{\frac{n-i-j}{2}} \binom{n+2}{\frac{n+i-j+2}{2}} x^i y^j t^n$$

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Theorem [mbm 15(a)]

The generating function $C(x, y; t) \equiv C(x, y)$ counting walks that avoid the negative quadrant is

$$A(x,y) + \frac{1}{3} \left(Q(x,y) - \bar{x}^2 Q(\bar{x},y) - \bar{y}^2 Q(x,\bar{y}) \right)$$

where $\bar{x} = 1/x$, $\bar{y} = 1/y$ and A(x, y) is algebraic. This series satisfies

 $(1 - t(x + \bar{x} + y + \bar{y}))A(x, y) = (2 + \bar{x}^2 + \bar{y}^2)/3 - t\bar{y}A_{-}(\bar{x}) - t\bar{x}A_{-}(\bar{y}),$

where $A_{-}(x)$ is a series in t with coefficients in $\mathbb{Q}[x]$, algebraic of degree 24.

Results (square lattice, starting point (0,0))

Theorem [mbm 15(a)], cont'd $C(x,y) = A(x,y) + \frac{1}{3} \left(Q(x,y) - \bar{x}^2 Q(\bar{x},y) - \bar{y}^2 Q(\bar{x},y)\right)$ where

(1 - t(x + x̄ + y + ȳ)) A(x, y) = (2 + x̄² + ȳ²)/3 - tȳA₋(x̄) - tx̄A₋(ȳ), and A₋(x) is a series in t with coefficients in Q[x], algebraic of degree 24.
Moreover, A₋(tx) has a rational expression in terms of the (unique) series Z = 1 + O(t) and U(x) = 1 + O(t) satisfying:

$$Z = \sqrt{T}, \qquad T = 1 + 256t^2 rac{T^3}{(T+3)^3},$$

 $16T^{2}(U^{2}-T) = x(U+UT-2T)(U^{2}-9T+8TU+T^{2}-TU^{2}).$

III. Two solutions for... quadrant walks

- the (ordinary) kernel method
- the (algebraic) kernel method: the reflection principle in disguise

Starting point: a functional equation



Walks in the quadrant: a functional equation



Step by step construction:

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



Walks in the quadrant: a functional equation



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

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or

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

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



• The equation:

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

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Let

$$Y = \frac{1 - t(x + \bar{x}) - \sqrt{(1 - t(x + \bar{x}))^2 - 4t^2}}{2t} = t + (x + \bar{x})t^2 + O(t^3)$$

be the only power series in t such that K(x, Y) = 0.

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• Since Y is symmetric in x and \bar{x} ,

$$\bar{x}Y = tYQ(0,Y) + t\bar{x}Q(\bar{x},0).$$

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$$\bar{x}Y = tYQ(0,Y) + t\bar{x}Q(\bar{x},0).$$

• Thus

$$txQ(x,0)-t\bar{x}Q(\bar{x},0)=(x-\bar{x})Y,$$

and txQ(x,0) can be obtained by extracting positive powers of x in $(x - \bar{x})Y$.

The algebraic kernel method: use the full group

- The equation reads (with $K(x, y) = 1 t(x + \overline{x} + y + \overline{y})$): K(x, y)xyQ(x, y) = xy - txQ(x, 0) - tyQ(0, y)
- The kernel is invariant by $x \mapsto \bar{x}$ and $y \mapsto \bar{y}$. Hence

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

$$\mathcal{K}(x,y) \ \bar{x}yQ(\bar{x},y) = \bar{x}y - t\bar{x}Q(\bar{x},0) - tyQ(0,y)$$

$$\mathcal{K}(x,y) \ \bar{x}\bar{y} Q(\bar{x},\bar{y}) = \bar{x}\bar{y} - t\bar{x}Q(\bar{x},0) - t\bar{y}Q(0,\bar{y})$$

 $\mathcal{K}(x,y) \ x \bar{y} Q(x,\bar{y}) = x \bar{y} - t x Q(x,0) - t \bar{y} Q(0,\bar{y}).$



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$$\mathcal{K}(x,y) \ \bar{x}\bar{y} Q(\bar{x},\bar{y}) = \bar{x}\bar{y} - t\bar{x}Q(\bar{x},0) - t\bar{y}Q(0,\bar{y})$$

$$\mathcal{K}(x,y) \ x \bar{y} Q(x,\bar{y}) = x \bar{y} - t x Q(x,0) - t \bar{y} Q(0,\bar{y}).$$

 $\Rightarrow \text{ Form the alternating sum of the four equations:} \\ \mathcal{K}(x,y)\Big(xyQ(x,y) - \bar{x}yQ(\bar{x},y) + \bar{x}\bar{y}Q(\bar{x},\bar{y}) - x\bar{y}Q(x,\bar{y})\Big) = \\ xy - \bar{x}y + \bar{x}\bar{y} - x\bar{y} \\ (\text{the orbit sum}).$

$$+$$

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

• 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:

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

is a D-finite series. [Lipshitz 88]

$$\Rightarrow Q(x,y) = \sum_{i,j,n \ge 0} \frac{(i+1)(j+1)}{(n+1)(n+2)} \binom{n+2}{\frac{n-i-j}{2}} \binom{n+2}{\frac{n+i-j+2}{2}} x^i y^j t^n$$

IV. Some ingredients for the three quadrant problem

- the (ordinary) kernel method
- the (algebraic) kernel method
- polynomial equations with one catalytic variable

Starting point: a functional equation again



Walks avoiding a quadrant: a functional equation

Step by step construction:

$$C(x, y; t) \equiv C(x, y) = 1 + t(x + \bar{x} + y + \bar{y})C(x, y) - t\bar{x}C_{-}(\bar{y}) - t\bar{y}C_{-}(\bar{x})$$

with

$$C_{-}(\bar{x}) = \sum_{i<0,n\geq 0} c(i,0;n) x^{i} t^{n}.$$



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or

$$(1-t(x+\bar{x}+y+\bar{y}))xyC(x,y)=xy-tyC_{-}(\bar{y})-txC_{-}(\bar{x})$$

Compare with

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

Where the series A(x, y) comes from

• In particular, C(x, y) and Q(x, y) have the same orbit sum:

 $xyQ(x,y) - \bar{x}yQ(\bar{x},y) + \bar{x}\bar{y}Q(\bar{x},\bar{y}) - x\bar{y}Q(x,\bar{y}) =$

 $xyC(x,y) - \bar{x}yC(\bar{x},y) + \bar{x}\bar{y}C(\bar{x},\bar{y}) - x\bar{y}C(x,\bar{y}) = \frac{xy - \bar{x}y + \bar{x}\bar{y} - x\bar{y}}{1 - t(x + \bar{x} + y + \bar{y})}$

 $-\bar{x}^2Q(\bar{x},y)$ and $-\bar{y}^2Q(x,\bar{y})$ (and $\bar{x}^2\bar{y}^2Q(\bar{x},\bar{y})$) as well!

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• This leads us to introduce

$$A(x,y) := C(x,y) - \frac{1}{3} \left(Q(x,y) - \bar{x}^2 Q(\bar{x},y) - \bar{y}^2 Q(x,\bar{y}) \right),$$

which satisfies

$$(1 - t(x + \bar{x} + y + \bar{y}))A(x, y) = (2 + \bar{x}^2 + \bar{y}^2)/3 - t\bar{y}A_-(\bar{x}) - t\bar{x}A_-(\bar{y}),$$

with

$$A_{-}(\bar{x}) = \sum_{i < 0, n \ge 0} a(i, 0; n) x^{i} t^{n}.$$

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

$$K(x,y)A(x,y) = (2 + \bar{x}^2 + \bar{y}^2)/3 - t\bar{y}A_-(\bar{x}) - t\bar{x}A_-(\bar{y})$$

The orbit sum vanishes:

 $xyA(x,y) - \bar{x}yA(\bar{x},y) + \bar{x}\bar{y}A(\bar{x},\bar{y}) - x\bar{y}A(x,\bar{y}) = 0$

and this does not characterize A.

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But none of the roots Y of K(x, Y) can be legally substituted for y in A(x, y) (due to positive and negative powers of y).

Back to series with *polynomial coefficients* in x and y

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- Split A(x, y) into three parts:

 $A(x,y) = P(x,y) + \bar{x}M(\bar{x},y) + \bar{y}M(\bar{y},x)$

• Then the equation for A implies

$$P(x, y) = \bar{x} (M(x, y) - M(0, y)) + \bar{y} (M(y, x) - M(0, x))$$

and

$$(1 - t(x + \bar{x} + y + \bar{y})) (2M(x, y) - M(0, y)) = 2x/3 - 2t\bar{y}M(x, 0) + t(x - \bar{x})M(0, y) + t\bar{y}M(y, 0).$$

This looks (remotely) like a quadrant problem. Two main differences:

- M(y, 0) is a new ingredient
- the r.h.s. cannot be decoupled into F(x) + G(y)

Some pages later: a final ingredient

Let
$$\Delta(x) := (1 - t(x + \bar{x}))^2 - 4t^2$$
,
 $S(x) = t \times M(0, x)$, $S_1 = [x]S(x) = tM(0, 0)$
and

 $P_0 := [x^0] \left(\Delta(x) S(x) S(\bar{x}) \right).$

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Then

$$\Delta(x) \left(S(x)^3 + (2x + \bar{x})S(x)^2 + x(x + \bar{x})S(x) \right) = t^2(x - \bar{x})(1 + S_1)^2 + \left(2t^2 S_1^2 + 2t \left(tx^2 + t\bar{x}^2 - x - \bar{x} + t \right) S_1 - P_0 + t^2(x^2 + \bar{x}^2) \right) \left(S(x) + x \right) dx^2$$

A polynomial equation with one catalytic variable *x*, solvable using [mbm-Jehanne 06]. The solution is (invariably) algebraic.

Results (square lattice, starting point (0, 0))

• Let $Q(x, y) \equiv Q(x, y; t)$ be the generating function of square lattice walks starting from (0,0) and *confined to the first quadrant*:

$$Q(x,y) = \sum_{i,j,n\geq 0} \frac{(i+1)(j+1)}{(n+1)(n+2)} \binom{n+2}{\frac{n-i-j}{2}} \binom{n+2}{\frac{n+i-j+2}{2}} x^i y^j t^n$$

Theorem [mbm 15(a)]

The generating function $C(x, y; t) \equiv C(x, y)$ counting walks that avoid the negative quadrant is

$$A(x,y) + \frac{1}{3} \left(Q(x,y) - \bar{x}^2 Q(\bar{x},y) - \bar{y}^2 Q(x,\bar{y}) \right)$$

where $\bar{x} = 1/x$, $\bar{y} = 1/y$ and A(x, y) is algebraic. This series satisfies

 $(1 - t(x + \bar{x} + y + \bar{y}))A(x, y) = (2 + \bar{x}^2 + \bar{y}^2)/3 - t\bar{y}A_{-}(\bar{x}) - t\bar{x}A_{-}(\bar{y}),$

where $A_{-}(x)$ is a series in t with coefficients in $\mathbb{Q}[x]$, algebraic of degree 24.

More results

- Walks on the diagonal square lattice avoiding the negative cone
- Walks on the square lattice starting at (-1,0) (entirely algebraic!)
- Walks on the diagonal square lattice starting at (-2, 0)
- The solution of Gessel's model in a 135° cone then comes for free


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Perspectives: classification

Walks with small steps confined to the positive quadrant:



Perspectives: classification

Walks with small steps avoiding the negative quadrant:



Perspectives: classification

Walks with small steps avoiding the negative quadrant:



Conjecture: the generating function of walks starting and ending at (0,0) and avoiding the negative quadrant is algebraic for the four models for which Q(x, y) (the quadrant GF) is algebraic:

