# Two non-holonomic lattice walks in the quarter plane 

Collaboration with Andrew Rechnitzer

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Characterize lattice walks that have holonomic generating series.

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## Why?

- Holonomy is very linked to solvability of systems.
- Holonomy implies structure Everything is non-holonomic unless it is holonomic by design. - Flajolet, Gerhold, Salvy
- Coefficients are readily computable, and easy to manipulate. (e.g. with tools from gfun)

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- In many cases, we can understand much of the story (eg. half plane, slit plane, quarter plane).
- They are nice candidates for the Kernel Method, a technique that still holds many mysteries.


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We would like to be able to say things like...
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Is there any hope?

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## Conjecture (Mishna 2005)

The generating function is holonomic iff the walk set $\mathcal{S}$ has any of the following four properties,
(1) The quarter plane condition reduces to a half-plane condition;
(2) $\mathcal{S}$ is $x$ - or $y$-axis symmetric;
(3) $\mathcal{S}=\operatorname{reverse}(\mathcal{S})$ (path reversibility);
(9) $\mathcal{S}=\operatorname{reflect}(\operatorname{reverse}(\mathcal{S}))$;
(5) $\mathcal{S}=\{\mathrm{N}, \mathrm{E}, \mathrm{SW}\}$ or $\mathcal{S}=\{\mathrm{S}, \mathrm{W}, \mathrm{NE}\}$.

In proving the conjecture for walk sets of cardinality 3, we need to prove the non-holonomy of: walks with steps from $\mathcal{S}=\{\mathrm{NW}, \mathrm{NE}, \mathrm{SE}\}$ and $\mathcal{T}=\{\mathrm{NW}, \mathrm{N}, \mathrm{SE}\}$.

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Two examples:


## Theorem (M., Rechnitzer 2007)

The generating functions $S(t)=\sum_{w \in L(\mathcal{S})} t^{\text {length( } w)}$ and $T(t)=\sum_{w \in L(\mathcal{T})} t^{\text {length }(w)}$ are not holonomic.

## An abundance of singularities

- Consider $S_{k}(u ; t)=$ gf for walks ending on diagonal $x+y=k$ ( $t$ marks length, $u$ marks ending height)


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- The singularities of $S_{k}\left(1, \frac{q}{1+q^{2}}\right)$ slowly fill in unit circle.
- $\Longrightarrow \sum S_{k}(1 ; t) z^{k}$ not holonomic. (à la D-unsolvable)

We can give a recurrence that explains how the singularities arise.

## Combinatorial approach

## A combinatoiral source of the singularities

A walk ending on $x+y=k$ is a walk ending on $x+y=k-2$, a NE step and then a directed walk in a strip of height $k$.


$$
D_{i, j}^{(k)}\left(\frac{q}{1+q^{2}}\right)=q^{j-i+1} \frac{\left(1-q^{2 i+2}\right)\left(1-q^{2 k-2 j+2}\right)}{\left(1-q^{2}\right)\left(1-q^{2 k+4}\right)}
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Recurrence for $S_{k}(1)=S_{k}\left(1, \frac{q}{1+q^{2}}\right)$

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S_{k}(1)=\frac{q\left(q^{k+2}+1\right) S_{k-2}(1)-2 q^{3} S_{k-2}(q)}{\left(q^{k+2}+1\right)(q-1)^{2}} .
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Unless "a miracle occurs" we would not expect the singularities to cancel.

## Enter Andrew: Analytic atta-a-ack!

(1) Add two indeterminates marking end position $(i, j)$ :

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S(x, y ; t)=\sum a(i, j, n) x^{i} y^{j} t^{n}
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(3) Recurrence: A walk of length $n$ is a walk of length $n-1$ plus a step:

$$
S(x, y ; t)=1+t\left(x y+\frac{x}{y}+\frac{y}{x}\right) S(x, y ; t)-t \frac{x}{y} S(x, 0 ; t)-t \frac{y}{x} S(0, y ; t),
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(3) Strategy: We show that $S(1,0 ; t)$ has an infinite number of singularities.

## The kernel is infinite

$$
\underbrace{\left(x y-t x^{2} y^{2}-t x^{2}-t y^{2}\right)}_{K(x, y)} S(x, y)=x y-t x^{2} S(x, 0 ; t)-t y^{2} S(y, 0 ; t) .
$$

Roots of $K(x, y)$ :

$$
Y_{ \pm 1}(x)=\frac{x}{2 t\left(1+x^{2}\right)}\left(1 \mp \sqrt{1-4 t^{2}\left(1+x^{2}\right)}\right)
$$

- Define: $Y_{n}:=Y_{1}\left(Y_{n-1}(x)\right)$
- $Y_{n}\left(Y_{m}(x)\right)=Y_{n} \circ Y_{m}=Y_{n+m}$, identity $Y_{0}=x$
- $\left\{Y_{n} \mid n \in \mathbb{Z}\right\}$ forms an infinite group
- *this is what distinguishes it from the holonomic cases*


## The "iterated" part of iterated kernel method

## Lemma

$$
S(x, 0 ; t)=\frac{1}{t x^{2}} \sum_{n \geq 0}(-1)^{n} Y_{n}(x) Y_{n+1}(x) .
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$K\left(Y_{n}, Y_{n+1}\right)=0: \quad t Y_{n}^{2} S\left(Y_{n}, 0\right)=\left(Y_{n} Y_{n+1}-t Y_{n+1}^{2} S\left(Y_{n+1}, 0\right)\right)$
Method based on Prellberg et. al 2006, and related to process of Bousquet-Mélou

## Singularities spring eternal

Theorem

$$
S(t)=(1-3 t)^{-1}\left(1-2 \sum_{n \geq 0}(-1)^{n} Y_{n}(1) Y_{n+1}(1)\right) .
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The set $\bigcup_{n}$ poles $\left(Y_{n}(1)\right)$ is infinite, and is a subset of poles $(S(t))$. Consequently, $S(t)$ is not holonomic.

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- $Y_{n}\left(1 ; \frac{q}{1+q^{2}}\right)=q^{n}+\ldots ;$


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- Show $\sum_{n \geq 0}(-1)^{n} Y_{n}(1) Y_{n+1}(1)$ convergent, except: when denominator is zero and along the branch cut of $Y_{1}$.
- Show singularities don't cancel.


## The singularities don't cancel

As usual, the hardest part is showing that there is no massive cancellation. But we succeed!
Essentially, because of the nice recurrence

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If $q_{c}$ is a root of $\frac{1}{Y_{n}}$,

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\frac{1}{Y_{n+k}\left(q_{c}\right)}=\frac{1}{Y_{n+1}\left(q_{c}\right)} \frac{1-q_{c}^{2 k}}{\left(1-q_{c}^{2}\right) q_{c}^{k-1}} .
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We can show $q_{c}$ is not a root of unity; Recall $Y_{0}(1)=1$.

The non-holonomy of one implies the other

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(1) Lucky us! $T(1,0 ; t)=S(1,0 ; t)$, not holonomic! (Walks ending on the $x$-axis are in bijection.)
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Which other walks reduce to $\mathcal{S}$-case?

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The gf of $\mathcal{S}$-walks in any wedge less than the half plane seems to satisfy an equation not unlike in the quarter plane, recall:

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Can we reduce this to the quarter plane case? (work in progress with D. Laferrière)

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(0) Prove that miracles don't exist. (or, rather understand when they do.)

