

Computations of Hypergeometric Generating Series for Small-Step Walks in the Quarter Plane

Frédéric Chyzak



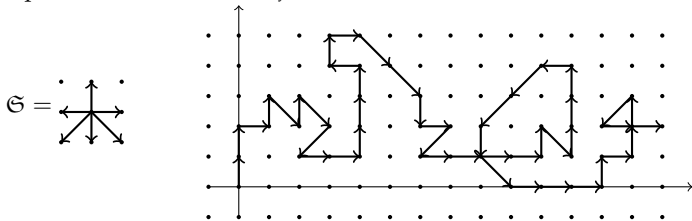
Functional Equation in LIMoges 2015

Joint work with A. Bostan, M. Kauers, L. Pech, and M. van Hoeij

- ▷ Nearest-neighbor walks in the quarter plane = walks in \mathbb{N}^2 starting at $(0,0)$ and using steps in a prefixed subset \mathfrak{S} of

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- ▷ Example with $n = 45$, $i = 14$, $j = 2$ for:

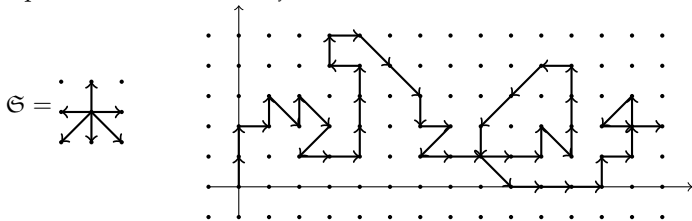


Enumerative Combinatorics of Lattice Walks

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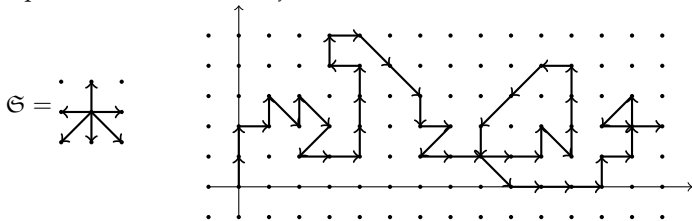
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- ▷ $f_{n;i,j}$ = number of walks of length n ending at (i,j) .
- ▷ Special, combinatorially meaningful specializations:
- $f_{n;0,0}$ counts walks of length n returning to the origin (“excursions”);
 - $f_n = \sum_{i,j \geq 0} f_{n;i,j}$ counts all walks with prescribed length n .

▷ Complete generating series:

$$F(t; x, y) = \sum_{n=0}^{\infty} \left(\sum_{i,j=0}^{\infty} f_{n,i,j} x^i y^j \right) t^n \in \mathbb{Q}[x, y][[t]].$$

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Combinatorial questions: Given \mathfrak{S} , what can be said about $F(t; x, y)$, resp. $f_{n;i,j}$, and their variants?

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- **Explicit form**: of F ? of f ?
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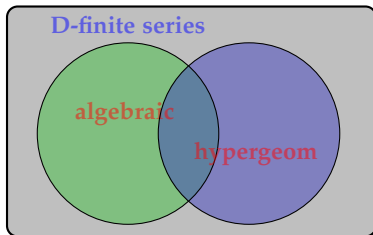
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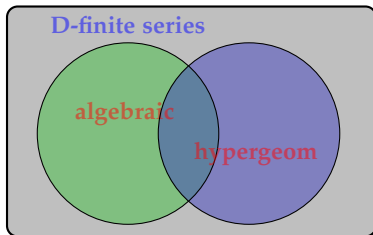
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Our goal: Use computer algebra to give computational answers.

Important Classes of Univariate Power Series

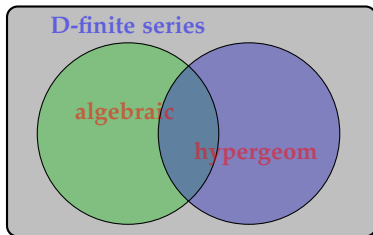


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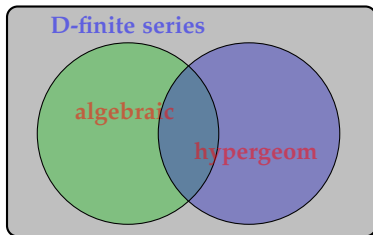
▷ *Algebraic*: $S(t) \in \mathbb{Q}[[t]]$ root of a polynomial $P \in \mathbb{Q}[t, T]$, i.e., $P(t, S(t)) = 0$.

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▷ *Hypergeometric*: $S(t) = \sum_{n=0}^{\infty} s_n t^n$ such that $\frac{s_{n+1}}{s_n} \in \mathbb{Q}(n)$. E.g.,

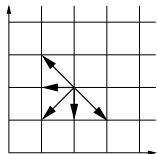
$${}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| t\right) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n} \frac{t^n}{n!}, \quad (a)_n = a(a+1) \cdots (a+n-1),$$

$$t(1-t)S''(t) + (c - (a+b+1)t)S'(t) - abS(t) = 0.$$

From the 2^8 step sets $\mathfrak{S} \subseteq \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$, some are:

Small-Step Models of Interest

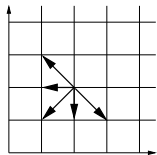
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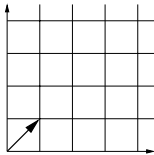
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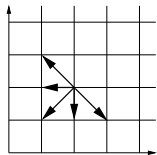
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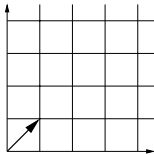
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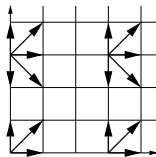
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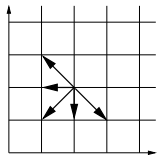
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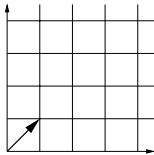
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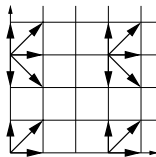
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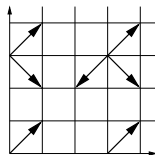
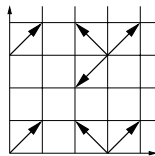
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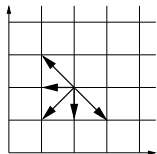
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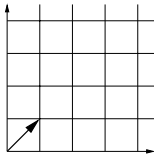
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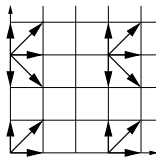
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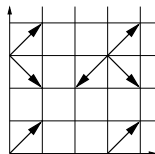
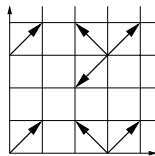
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One is left with [79 interesting distinct models](#).

Table of All Conjectured D-Finite $F(t; 1, 1)$ [Bostan & Kauers 2009]

	OEIS	\mathfrak{S}	alg	equiv		OEIS	\mathfrak{S}	alg	equiv
1	A005566		N	$\frac{4}{\pi} \frac{4^n}{n}$	13	A151275		N	$\frac{12\sqrt{30}}{\pi} \frac{(2\sqrt{6})^n}{n^2}$
2	A018224		N	$\frac{2}{\pi} \frac{4^n}{n}$	14	A151314		N	$\frac{\sqrt{6}\lambda\mu C^{5/2}}{5\pi} \frac{(2C)^n}{n^2}$
3	A151312		N	$\frac{\sqrt{6}}{\pi} \frac{6^n}{n}$	15	A151255		N	$\frac{24\sqrt{2}}{\pi} \frac{(2\sqrt{2})^n}{n^2}$
4	A151331		N	$\frac{8}{3\pi} \frac{8^n}{n}$	16	A151287		N	$\frac{2\sqrt{2}A^{7/2}}{\pi} \frac{(2A)^n}{n^2}$
5	A151266		N	$\frac{1}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{1/2}}$	17	A001006		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{3^n}{n^{3/2}}$
6	A151307		N	$\frac{1}{2} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	18	A129400		Y	$\frac{3}{2} \sqrt{\frac{3}{\pi}} \frac{6^n}{n^{3/2}}$
7	A151291		N	$\frac{4}{3\sqrt{\pi}} \frac{4^n}{n^{1/2}}$	19	A005558		N	$\frac{8}{\pi} \frac{4^n}{n^2}$
8	A151326		N	$\frac{2}{\sqrt{3\pi}} \frac{6^n}{n^{1/2}}$					
9	A151302		N	$\frac{1}{3} \sqrt{\frac{5}{2\pi}} \frac{5^n}{n^{1/2}}$	20	A151265		Y	$\frac{2\sqrt{2}}{\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
10	A151329		N	$\frac{1}{3} \sqrt{\frac{7}{3\pi}} \frac{7^n}{n^{1/2}}$	21	A151278		Y	$\frac{3\sqrt{3}}{\sqrt{2}\Gamma(1/4)} \frac{3^n}{n^{3/4}}$
11	A151261		N	$\frac{12\sqrt{3}}{\pi} \frac{(2\sqrt{3})^n}{n^2}$	22	A151323		Y	$\frac{\sqrt{2}3^{3/4}}{\Gamma(1/4)} \frac{6^n}{n^{3/4}}$
12	A151297		N	$\frac{\sqrt{3}B^{7/2}}{2\pi} \frac{(2B)^n}{n^2}$	23	A060900		Y	$\frac{4\sqrt{3}}{3\Gamma(1/3)} \frac{4^n}{n^{2/3}}$

$$A = 1 + \sqrt{2}, B = 1 + \sqrt{3}, C = 1 + \sqrt{6}, \lambda = 7 + 3\sqrt{6}, \mu = \sqrt{\frac{4\sqrt{6}-1}{19}}$$

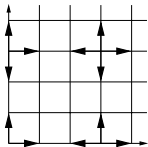
► **Computerized discovery** by enumeration + Hermite–Padé + LLL/PSLQ.

PROVE THIS TABLE!

- ▷ Human proof of D-finiteness/algebraicity for cases 1–22 in [Bousquet-Mélou & Mishna, 2010]:
 - based on averaging over a group of rational invariant transformations,
 - but implied algorithm too expensive to exhibit ODEs!
- ▷ Computer proof of algebraicity for case 23 in [Bostan & Kauers, 2010].

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- ▷ Human proofs of asymptotics $f_n \sim \kappa n^\alpha \rho^n$:
 - ρ for all cases in [Fayolle & Raschel, 2012];
 - (α, ρ) for cases 1–4, 17–23 (zero drift) using [Denisov & Wachtel, 2013];
 - (κ, α, ρ) for cases 1–4 (2 axes of sym.) in [Melczer & Mishna, 2014];
 - (κ, α, ρ) for cases 17–22 in [Bousquet-Mélou & Mishna, 2010];
 - (κ, α, ρ) for case 23 in [Bostan and Kauers, 2010].

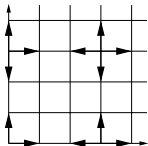
The Kernel Equation [\leq Knuth, 1968]: an Example



walk of length $n + 1 =$

walk of length n followed by a step from $\{\leftarrow, \uparrow, \rightarrow, \downarrow\}$

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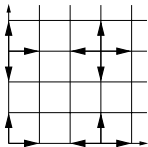


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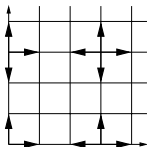
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Recurrence relation:

$$f_{n+1;i,j} = f_{n;i+1,j} + \mathbb{[0 < j]} f_{n;i,j-1} + \mathbb{[0 < i]} f_{n;i-1,j} + f_{n;i,j+1}.$$

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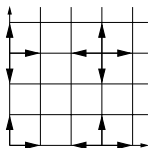
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$$f_{n+1;i,j} x^i y^j t^{n+1} = (f_{n;i+1,j} x^{i+1} y^j t^n) \times \bar{x}t + \mathbb{[0 < j]} (f_{n;i,j-1} x^i y^{j-1} t^n) \times yt + \\ \mathbb{[0 < i]} (f_{n;i-1,j} x^{i-1} y^j t^n) \times xt + (f_{n;i,j+1} x^i y^{j+1} t^n) \times \bar{y}t,$$

$$\text{Notation: } \bar{x} = \frac{1}{x}, \quad \bar{y} = \frac{1}{y}.$$

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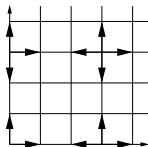
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$$F(t; x, y) - 1 = (F(t; x, y) - F(t; 0, y)) \times \bar{x}t + F(t; x, y) \times yt + \\ F(t; x, y) \times xt + (F(t; x, y) - F(t; x, 0)) \times \bar{y}t,$$

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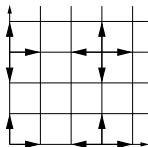
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Functional Equation in LIMoges:

$$((x + \bar{x} + y + \bar{y})t - 1) F(t; x, y) = \bar{y}tF(t; x, 0) + \bar{x}tF(t; 0, y) - 1.$$

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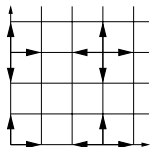
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Remarks:

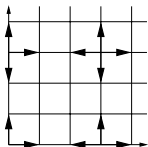
- Erasing the constraint leads to a rational generating series.
- Direct attempt to solve leads to tautologies.

D-Finiteness via the Finite Group: an Example



$J = -\frac{1}{t} + \sum_{(i,j) \in \mathfrak{S}} x^i y^j = x + \bar{x} + y + \bar{y} - \frac{1}{t}$ is **invariant** under the change of (x, y) into, respectively:

$$(\bar{x}, y), (\bar{x}, \bar{y}), (x, \bar{y}).$$



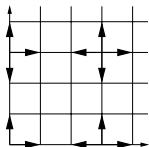
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Kernel equation:

$$J(t; x, y)xytF(t; x, y) = txF(t; x, 0) + tyF(t; 0, y) - xy,$$

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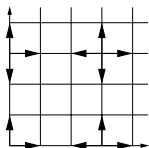
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D-Finiteness via the Finite Group: an Example



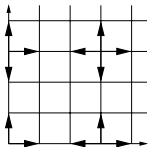
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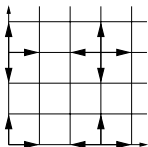
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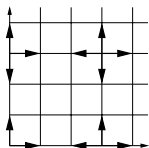
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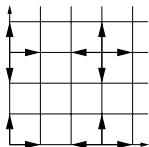
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Let \mathfrak{S} be one of the step sets 1–19. Then, the invariant group \mathcal{G} is finite and:

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▷ Remark: The formula provides no direct information for $x = y = 1$.

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Explicit Expressions for the Cases 1–19

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Obtained by obtaining and solving:

$$\begin{aligned} t^2(4t+1)(8t-1)(2t-1)(t+1)y''' + t(576t^4 + 200t^3 - 252t^2 - 33t + 5)y'' + \\ (1152t^4 + 88t^3 - 468t^2 - 48t + 4)y' + (384t^3 - 72t^2 - 144t - 12)y = 0. \end{aligned}$$

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Use **creative telescoping** for finding L (as well as U and V).
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For $F(t; x, y)$, run whole process for $F(t; 0, 0)$, $F(t; x, 0)$, and $F(t; 0, y)$, then
substitute into kernel equation!

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$$\dots - \frac{1}{w^3} - \frac{1}{w^2} - \frac{1}{w} = \frac{1}{1-w} = 1 + w + w^2 + \dots$$

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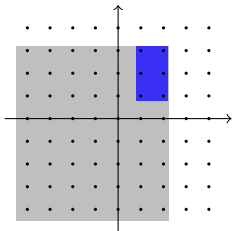
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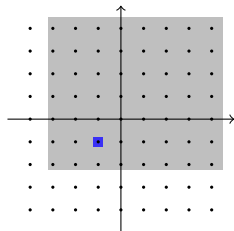
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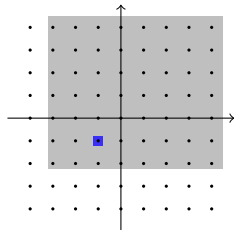
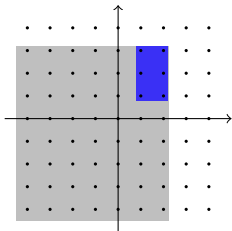
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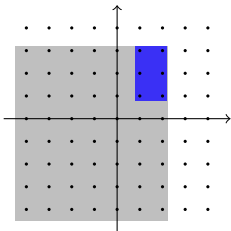
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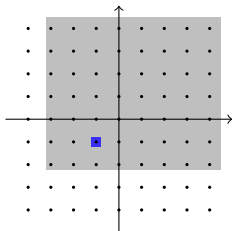
$$Z \in \mathbb{Q}[[u, v]][\bar{u}, \bar{v}] \Rightarrow (\bar{u}\bar{v}[\bar{u}^{<} \bar{v}^{<}]Z(\bar{u}, \bar{v}))_{u=a, v=b} = \text{Res}_{u,v} \frac{Z(u, v)}{(1-au)(1-bv)}$$

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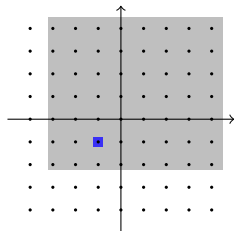
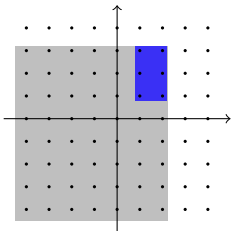


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Creative Telescoping for Double Integration over a Closed Contour

Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

- Stage 1: for $r = 0, 1, \dots$, search for rational $\eta_{i,j}^k$ and Φ^k s. t.

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by a variant of Abramov's algorithm

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$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t, u) = D_u (\hat{\Phi}(t, u, D_t, D_u) \hat{H}(t, u))$$

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$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t, u) = D_u (\hat{\Phi}(t, u, D_t, D_u) \hat{H}(t, u))$$

by uncoupling + a variant of Abramov's algorithm, or by a variant of Barkatou's algorithm

Creative Telescoping for Double Integration over a Closed Contour

Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

- Stage 1: for $r = 0, 1, \dots$, search for rational η_{ij}^k and Φ^k s. t.

$$\sum_{0 \leq i, j, i+j \leq r} \eta_{ij}^k(t, u) D_t^i D_u^j (H)(t, u, v) = D_v (\Phi^k(t, u, v) H(t, u, v))$$

$$\rightarrow \sum_{0 \leq i, j, i+j \leq r} \eta_{ij}^k(t, u) D_t^i D_u^j (\hat{H})(t, u) = 0 \quad \text{for} \quad \hat{H} = \oint H(t, u, v) dv.$$

- Stage 2: for $\hat{r} = 0, 1, \dots$, search for rational $\hat{\eta}_i$ and coefficients of $\hat{\Phi}$ s. t.

$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t, u) = D_u (\hat{\Phi}(t, u, D_t, D_u) \hat{H}(t, u))$$

$$\rightarrow \sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t) = 0 \quad \text{for} \quad \hat{H} = \oint \oint H(t, u, v) du dv.$$

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Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

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$$\rightarrow \sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t) = 0 \quad \text{for} \quad \hat{H} = \oint \oint H(t, u, v) du dv.$$

- Recombine: from the action on \hat{H} , there are G^k s. t.

$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i = D_u \hat{\Phi}(t, u, D_t, D_u) + \sum_k G^k(t, u, D_t, D_u) \sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j.$$

Creative Telescoping for Double Integration over a Closed Contour

Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

- Stage 1: for $r = 0, 1, \dots$, search for rational $\eta_{i,j}^k$ and Φ^k s. t.

$$\sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j (H)(t, u, v) = D_v (\Phi^k(t, u, v) H(t, u, v))$$

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$$\rightarrow \sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t) = 0 \quad \text{for} \quad \hat{H} = \oint \oint H(t, u, v) du dv.$$

- Recombine: there are G^k s. t., upon application to H ,

$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (H) = D_u (\hat{\Phi}(t, u, D_t, D_u) H) + \sum_k G^k(t, u, D_t, D_u) D_v (\Phi^k H).$$

Creative Telescoping for Double Integration over a Closed Contour

Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

- Stage 1: for $r = 0, 1, \dots$, search for rational $\eta_{i,j}^k$ and Φ^k s. t.

$$\sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j (H)(t, u, v) = D_v (\Phi^k(t, u, v) H(t, u, v))$$

$$\rightarrow \sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j (\hat{H})(t, u) = 0 \quad \text{for} \quad \hat{H} = \oint H(t, u, v) dv.$$

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$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t, u) = D_u (\hat{\Phi}(t, u, D_t, D_u) \hat{H}(t, u))$$

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- Recombine: there are G^k s. t., upon application to H ,

$$\left(\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i \right) (H) = D_u (\hat{\Phi}(t, u, D_t, D_u) H) + D_v \left(\sum_k G^k(t, u, D_t, D_u) (\Phi^k H) \right).$$

Creative Telescoping for Double Integration over a Closed Contour

Write $Q' = Q(x, y)$. Given $H \in Q'(t, u, v)$:

- Stage 1: for $r = 0, 1, \dots$, search for rational $\eta_{i,j}^k$ and Φ^k s. t.

$$\sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j (H)(t, u, v) = D_v(\Phi^k(t, u, v) H(t, u, v))$$

$$\rightarrow \sum_{0 \leq i,j, i+j \leq r} \eta_{i,j}^k(t, u) D_t^i D_u^j (\hat{H})(t, u) = 0 \quad \text{for} \quad \hat{H} = \oint H(t, u, v) dv.$$

- Stage 2: for $\hat{r} = 0, 1, \dots$, search for rational $\hat{\eta}_i$ and coefficients of $\hat{\Phi}$ s. t.

$$\sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t, u) = D_u(\hat{\Phi}(t, u, D_t, D_u) \hat{H}(t, u))$$

$$\rightarrow \sum_{0 \leq i \leq \hat{r}} \hat{\eta}_i(t) D_t^i (\hat{H})(t) = 0 \quad \text{for} \quad \hat{H} = \oint \oint H(t, u, v) du dv.$$

- Recombine: there are $L \in Q'[t] \langle D_t \rangle$ and $U, V \in Q'(t, u, v)$ s. t.

$$L(H) = D_u(U) + D_v(V).$$

Hypergeometric Series Occurring in Explicit Expressions for $F(t; 1, 1)$

	hyp ₁	hyp ₂	w		hyp ₁	hyp ₂	w
1	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{3}{2} \\ 2 \end{matrix} \middle w\right)$	$16t^2$	10	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{9}{4} & \frac{11}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64(t^2+t+1)t^2}{(12t^2+1)^2}$
2	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle w\right)$		$16t^2$	11	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{3}{2} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{5}{2} \\ 3 \end{matrix} \middle w\right)$	$\frac{16t^2}{4t^2+1}$
3	${}_2F_1\left(\begin{matrix} \frac{3}{2} & \frac{3}{2} \\ 2 \end{matrix} \middle w\right)$		$\frac{16t}{(2t+1)(6t+1)}$	12	${}_2F_1\left(\begin{matrix} \frac{5}{4} & \frac{7}{4} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{5}{4} & \frac{7}{4} \\ 2 \end{matrix} \middle w\right)$	$\frac{64t^3(2t+1)}{(8t^2-1)^2}$
4	${}_2F_1\left(\begin{matrix} \frac{3}{2} & \frac{3}{2} \\ 2 \end{matrix} \middle w\right)$		$\frac{16t(1+t)}{(1+4t)^2}$	13	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^2(t^2+1)}{(16t^2+1)^2}$
5	${}_2F_1\left(\begin{matrix} \frac{3}{4} & \frac{5}{4} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{5}{4} & \frac{7}{4} \\ 2 \end{matrix} \middle w\right)$	$64t^4$	14	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{9}{4} & \frac{11}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64(t^2+t+1)t^2}{(12t^2+1)^2}$
6	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^3(1+t)}{(1-4t^2)^2}$	15	${}_2F_1\left(\begin{matrix} \frac{1}{4} & \frac{3}{4} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{3}{4} & \frac{5}{4} \\ 2 \end{matrix} \middle w\right)$	$64t^4$
7	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{3}{2} \\ 1 \end{matrix} \middle w\right)$	$\frac{16t^2}{4t^2+1}$	16	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{9}{4} & \frac{11}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^3(1+t)}{(1-4t^2)^2}$
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9	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^2(t^2+1)}{(16t^2+1)^2}$	19	${}_2F_1\left(-\frac{1}{2} \frac{1}{2} \middle w\right)$	${}_2F_1\left(\frac{1}{2} \frac{1}{2} \middle w\right)$	$16t^2$

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	hyp ₁	hyp ₂	w		hyp ₁	hyp ₂	w
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2	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle w\right)$		$16t^2$	11	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{3}{2} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{5}{2} \\ 3 \end{matrix} \middle w\right)$	$\frac{16t^2}{4t^2+1}$
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5	${}_2F_1\left(\begin{matrix} \frac{3}{4} & \frac{5}{4} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{5}{4} & \frac{7}{4} \\ 2 \end{matrix} \middle w\right)$	$64t^4$	14	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{9}{4} & \frac{11}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64(t^2+t+1)t^2}{(12t^2+1)^2}$
6	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^3(1+t)}{(1-4t^2)^2}$	15	${}_2F_1\left(\begin{matrix} \frac{1}{4} & \frac{3}{4} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{3}{4} & \frac{5}{4} \\ 2 \end{matrix} \middle w\right)$	$64t^4$
7	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{1}{2} & \frac{3}{2} \\ 1 \end{matrix} \middle w\right)$	$\frac{16t^2}{4t^2+1}$	16	${}_2F_1\left(\begin{matrix} \frac{7}{4} & \frac{9}{4} \\ 2 \end{matrix} \middle w\right)$	${}_2F_1\left(\begin{matrix} \frac{9}{4} & \frac{11}{4} \\ 3 \end{matrix} \middle w\right)$	$\frac{64t^3(1+t)}{(1-4t^2)^2}$
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Observations: Pairs of related hyps ${}_2F_1\left(\begin{matrix} a & b \\ c \end{matrix} \middle| w\right)$ with $m = c - (a + b) \in \mathbb{Z}$.

Theorem

- In cases 1–19, $F(t; x, y)$ is transcendental since $F(t; 0, 0)$ is.
- In cases 1–16 and 19, $F(t; 1, 1)$ is transcendental.
- Specific simplifications prove algebraicity of $F(t; 1, 1)$ in cases 17–18.

Proof: Define $G = (P_1 \cdots P_t)(F)$ so that $L_2(G) = 0$.

- F is algebraic $\implies G$ is algebraic.
- Computing a few coefficients of G shows that this is not 0 on all cases of interest.
- Applying Kovacic's algorithm to L_2 **decides** whether L_2 has nonzero algebraic solutions.

Local theory of D-finite functions \longrightarrow
Systematic method for coefficient asymptotics
(Flajolet and Odlyzko's singularity analysis)

$$f(z) = \sum_{n=0}^{\infty} f_n z^n \quad \longrightarrow \quad f_n \sim \dots$$

Singularity analysis [Flajolet & Odlyzko (1990)]

- Determine **dominant singularities** of the *complex-analytic function* f .
- Find **asymptotic expansion**

$$f(z) \underset{z \rightarrow s}{=} \sum_{\alpha, \gamma} c_{\alpha, \gamma} (s - z)^\alpha \left(\ln \frac{1}{s - z} \right)^\gamma.$$

- **Syntactic transfer** into an asymptotic expansion for f_n .

Three Formulas from (DLMF 15.8) on ${}_2F_1$ s

- ▷ To ensure that $c - a - b \in \mathbb{N}$: for $m \in \mathbb{N}$,

$${}_2F_1\left(\begin{matrix} a & b \\ a + b - m \end{matrix} \middle| z\right) = (1 - z)^{-m} {}_2F_1\left(\begin{matrix} a - m & b - m \\ (a - m) + (b - m) + m \end{matrix} \middle| z\right).$$

- ▷ To bring $\pm\infty$ at 1^- : for $z < 1/2$,

$${}_2F_1\left(\begin{matrix} a & b \\ \frac{1}{2}(a + b + 1) \end{matrix} \middle| z\right) = (1 - 2z)^{-a} {}_2F_1\left(\begin{matrix} \frac{1}{2}a & \frac{1}{2}a + \frac{1}{2} \\ \frac{1}{2}(a + b + 1) \end{matrix} \middle| \frac{4z(z - 1)}{(1 - 2z)^2}\right).$$

- ▷ Local logarithmic behaviour at 1: for $m \in \mathbb{N}$, $z \in D(1, 1) \setminus [0, 1]$,

$${}_2F_1\left(\begin{matrix} a & b \\ a + b + m \end{matrix} \middle| z\right) =$$

polynomial of degree $m - 1$ in $1 - z$
+ term in $(1 - z)^m \ln(1 - z)$ + higher order terms.

Three Formulas from (DLMF 15.8) on ${}_2F_1$ s

- ▷ To ensure that $c - a - b \in \mathbb{N}$: for $m \in \mathbb{N}$,

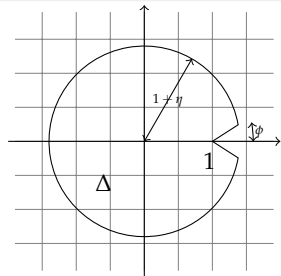
$${}_2F_1\left(\begin{matrix} a & b \\ a + b - m \end{matrix} \middle| z\right) = (1 - z)^{-m} {}_2F_1\left(\begin{matrix} a - m & b - m \\ (a - m) + (b - m) + m \end{matrix} \middle| z\right).$$

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- ▷ Local logarithmic behaviour at 1: for $m \in \mathbb{N}$, $z \in D(1, 1) \setminus [0, 1]$,

$$\begin{aligned} {}_2F_1\left(\begin{matrix} a & b \\ a + b + m \end{matrix} \middle| z\right) = & \\ & \frac{1}{\Gamma(a + m)\Gamma(b + m)} \sum_{k=0}^{m-1} (-1)^k \frac{(a)_k (b)_k (m - k - 1)!}{k!} (1 - z)^k \\ & - (-1)^m \frac{(1 - z)^m}{\Gamma(a)\Gamma(b)} \sum_{k=0}^{\infty} \frac{(a + m)_k (b + m)_k}{k!(k + m)!} (1 - z)^k \left(\ln(1 - z) \right. \\ & \left. - \psi(k + 1) - \psi(k + m + 1) + \psi(a + k + m) + \psi(b + k + m) \right). \end{aligned}$$



For $f(z) = \sum_{n=0}^{\infty} f_n z^n$ analytic in $\Delta \setminus \{1\}$:

$f(z)$	f_n	assumptions
$O((1-z)^\alpha)$	$O(n^{-(\alpha+1)})$	$\alpha \in \mathbb{R}$
$o((1-z)^\alpha)$	$o(n^{-(\alpha+1)})$	$\alpha \in \mathbb{R}$
$\sim C(1-z)^\alpha$	$\sim \frac{Cn^{-(\alpha+1)}}{\Gamma(-\alpha)}$	$\alpha \in \mathbb{R} \setminus \mathbb{N}$
$\sum_{j=0}^{m-1} c_j (1-z)^{\alpha_j} + O((1-z)^A)$	$\sum_{j=0}^{m-1} \frac{c_j n^{-(\alpha_j+1)}}{\Gamma(-\alpha_j)} + O(n^{-(A+1)})$	$\alpha_1 \leq \dots \leq \alpha_{m-1} < A$
$O((1-z)^\alpha (\ln(1-z))^{-\gamma})$	$O(n^{-(\alpha+1)} (\ln n)^\gamma)$	$\alpha, \gamma \in \mathbb{R}$
$o((1-z)^\alpha (\ln(1-z))^{-\gamma})$	$o(n^{-(\alpha+1)} (\ln n)^\gamma)$	$\alpha, \gamma \in \mathbb{R}$
$\sim C(1-z)^\alpha (\ln(1-z))^{-\gamma}$	$\sim \frac{Cn^{-(\alpha+1)} (\ln n)^\gamma}{\Gamma(-\alpha)}$	$\alpha, \gamma \in \mathbb{R} \setminus \mathbb{N}$
\vdots	\vdots	

Example of Asymptotic Behaviour Driven by the ${}_2F_1$: $\left. \begin{matrix} \times \\ \times \\ \times \end{matrix} \right|$ at $(1, 1)$

$$F(t; 1, 1) = \frac{1}{t} \int f \quad \text{for } f = (1-2t)(1+2t)^{-3/2} (1+6t)^{-3/2} {}_2F_1\left(\frac{3}{2} \quad \frac{3}{2} \mid w\right)$$

$$\text{where } w = \frac{16t}{(1+2t)(1+6t)} = 1 - \frac{(1-6t)(1-2t)}{(1+2t)(1+6t)}.$$

Singularities: $\frac{1}{2}, -\frac{1}{2}, -\frac{1}{6}, w = 1, w = \infty \rightarrow$ Dominant singularities = $\pm \frac{1}{6}$.

$$f(t) \sim_{t \rightarrow \frac{1}{6}^-} \frac{\sqrt{6}}{\pi} (1-6t)^{-1} \quad \rightarrow \quad \frac{\sqrt{6}}{\pi} 6^n$$

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Example of Behaviour Not Driven by the ${}_2F_1$: $\begin{matrix} \swarrow \searrow \\ \downarrow \end{matrix}$ at $(1, 1)$

$$F(t; 1, 1) = \frac{1}{t(1-t)} \int \frac{t(4 + \int f)}{(1-4t)^{3/2}} \quad \text{where}$$

$$f = \frac{(1+2t)(1-4t)^{1/2}}{2t^2} \left(1 + \frac{1}{2t(1+2t)(1+4t^2)^{1/2}} h \right) = \frac{1}{t^2} + O(1),$$

$$h = (1+t)(1-4t+8t^2) {}_2F_1 \left(\begin{matrix} \frac{1}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle| w \right) - (1-t) {}_2F_1 \left(\begin{matrix} \frac{3}{2} & \frac{1}{2} \\ 1 \end{matrix} \middle| w \right),$$

$$w = \frac{16t^2}{1+4t^2} = 1 - \frac{1-12t^2}{1+4t^2}.$$

Singularities: $\frac{1}{4}, -\frac{1}{2}, \pm \frac{i}{2}, 1, w = 1, w = \infty \rightarrow$ Dominant singularity = $\frac{1}{4}$.

Example of Behaviour Not Driven by the ${}_2F_1$: $\begin{matrix} \nearrow \\ \searrow \\ \downarrow \\ \nearrow \end{matrix}$ at $(1, 1)$

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$$f_{n;1,1} \sim \frac{4}{3} \sqrt{\frac{1}{\pi}} \frac{4^n}{\sqrt{n}} \quad \text{holds under the conjecture} \quad \int_0^{\frac{1}{4}} \left(f(t) - \frac{1}{t^2} \right) dt = 2.$$

Summary: three kinds of conjectures now proved:

- differential operators that witness D-finiteness,
- algebraic vs transcendental nature of series,
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This is **F**unctional **E**quation in **LIM**oges:

- recurrence relation on $f_{n;i,j}$,
- kernel equation on $F(t; x, y)$,
- ODE on $F(t; 1, 1)$.