

Course IMSc, Chennaí, Indía January-March 2019

Combinatorial theory of orthogonal polynomials and continued fractions

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Chapter 1 Paths and moments

Ch 1d

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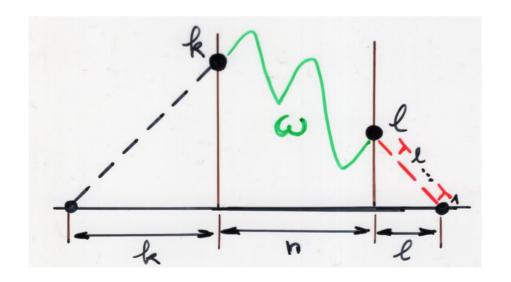
Reminding Ch 1c

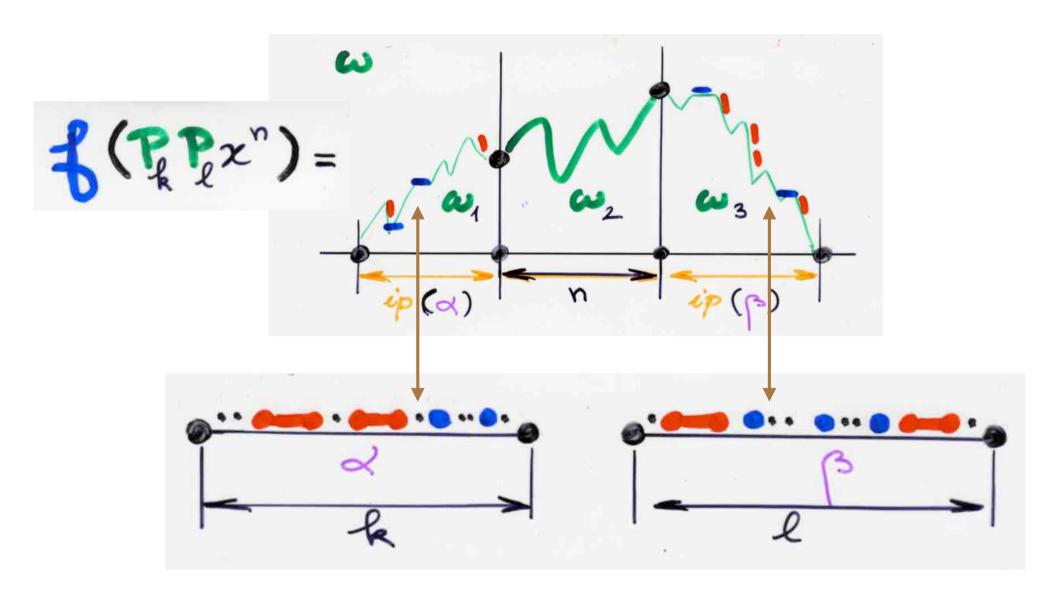
another formulation Theorem

$$\frac{1}{2} \left(\frac{P_{\ell} P_{\ell} x^{n}}{2} \right) = \sum_{\substack{\omega \text{ Molzkin path}}} V(\omega)$$

$$\sum_{\omega} V(\omega)$$

Motekin path level on $z = 0$
 $|\omega| = k + n + l$



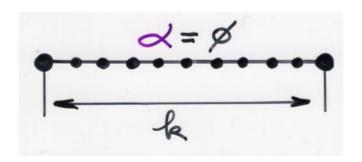


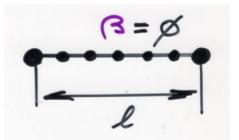
construction of an involution 8

Fig.
$$C = E_{n,k,\ell} \left\{ -\alpha, \beta \right\} = \exp[ty]$$

$$\left\{ -\omega_{\lambda} = (|\omega_{\lambda}| = k) \right\} = (|\omega_{3}| = k)$$

$$\frac{1}{2} \left(\frac{R}{R} R^{2} \right) = \frac{1}{2} \left(\frac{\omega_{2}}{R} \right) = \frac{1}{2} \left(\frac{\omega_{3}}{R} \right)$$





linearization coefficients

$$P_k(x) P_l(x) = \sum_n \alpha_{kl} P_n(x)$$

positivity

Proposition

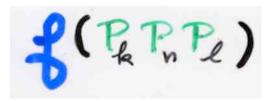
Askey (1970)

λjm≥λj, bjm≥bj

If $\{\lambda_j\}_{j \geq 1}$ and $\{b_j\}_{j \geq 0}$ are increasing sequences and $\lambda_j > 0$ for every $j \geq 1$, then $a_{k\ell} \geq 0$

combinatorial proof

de Médicis, Stanton (1996)

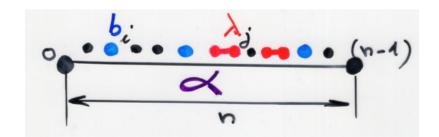


$$\frac{1}{3} \left(\frac{1}{2} \frac{1}{2} \frac{1}{2} \right) = \sum_{n,k,\ell} (-1)^{|\alpha|} v(\alpha) v(\alpha)$$

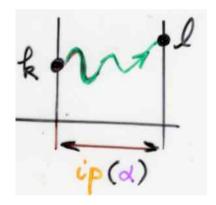
$$(\alpha, \omega) \in M_{n,k,\ell}$$

M, k, l = {
$$(\alpha, \omega)$$
, ω parage of $[0, n-1]$ }

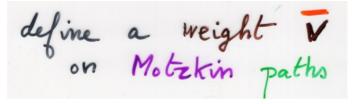
 $|\omega| = ip(\alpha)$ level

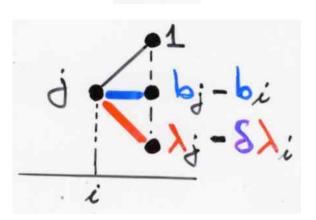


parage of











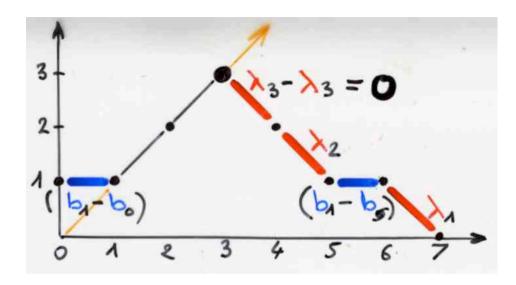
else S=0

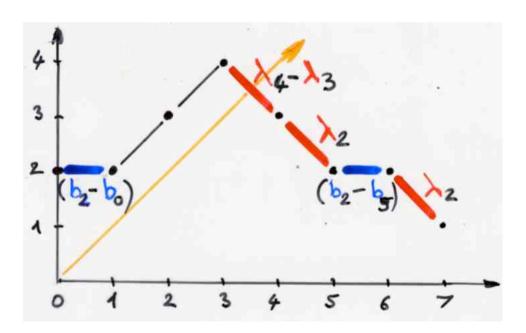
Proposition

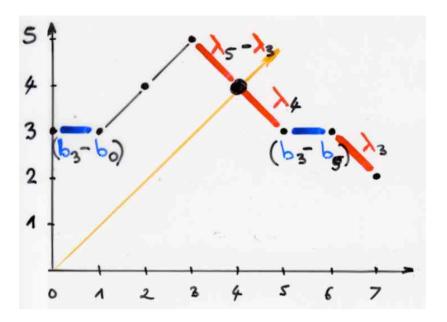
de Médicio, Stanton (1996)

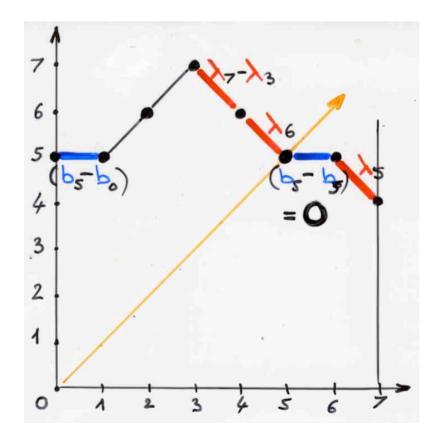
$$\sum_{(\alpha,\omega)\in M_{n,k,\ell}} (-1)^{|\alpha|} v(\alpha) v(\omega) = \sum_{\alpha} \overline{v}(\gamma)$$
(\alpha,\omega) \in Motoking (\alpha)

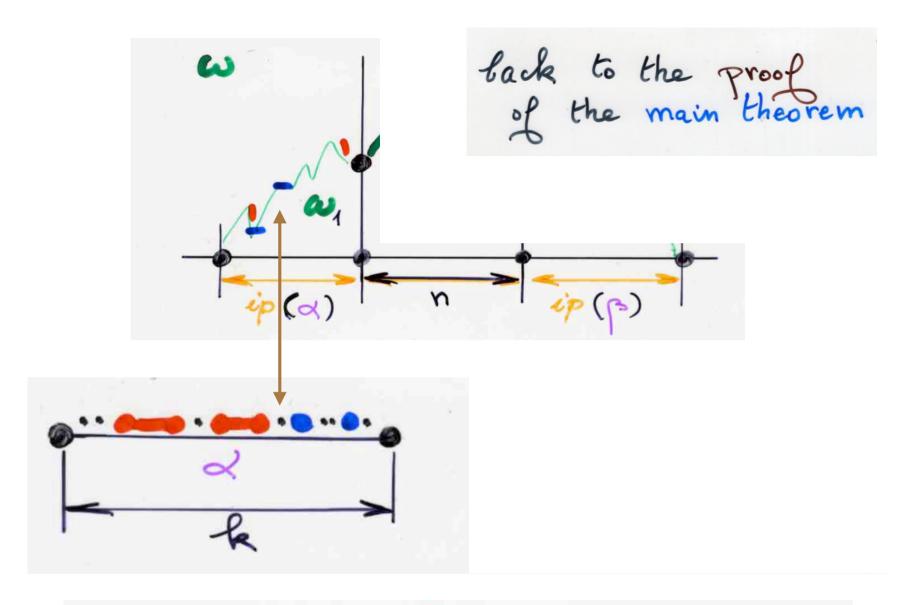








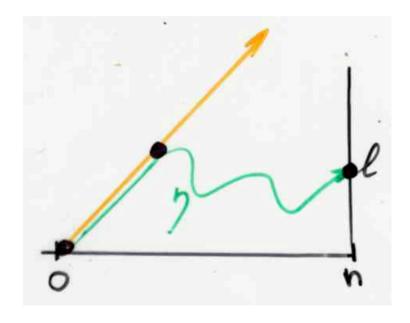


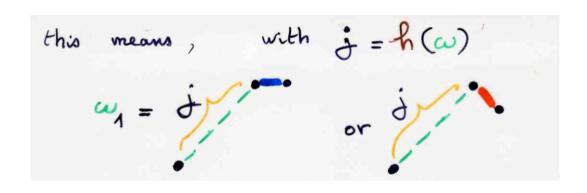


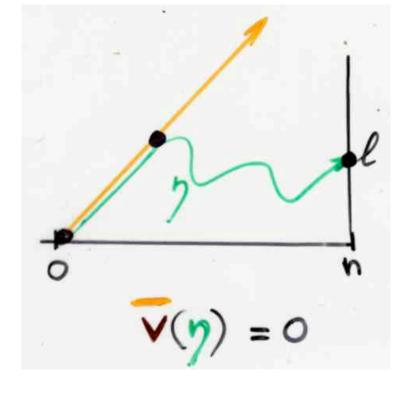
first involution on En, k, e Ln, k, e

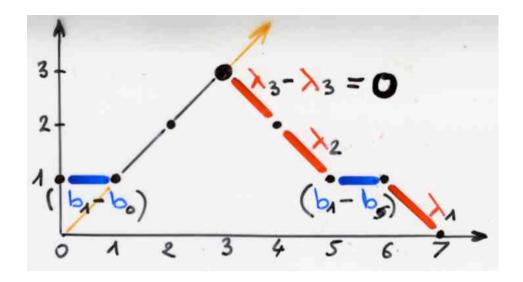
$$M_{n,o,e} = E_{n,e}$$

$$\sum_{(\alpha,\omega)\in E_{n,\ell}}^{(-1)^{|\alpha|}} v(\alpha) v(\omega) = \sum_{|\gamma|=n}^{|\gamma|=n}$$

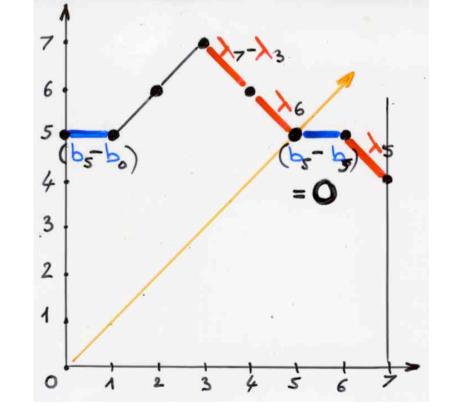


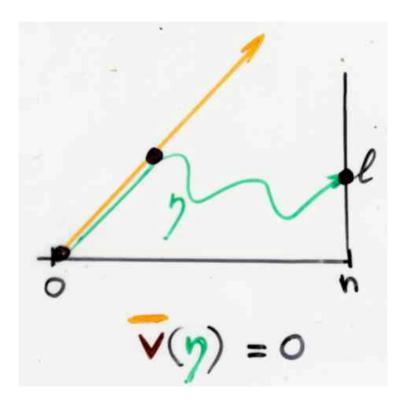








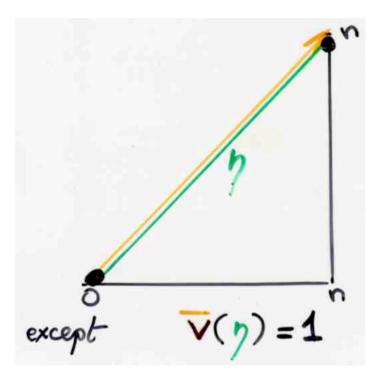




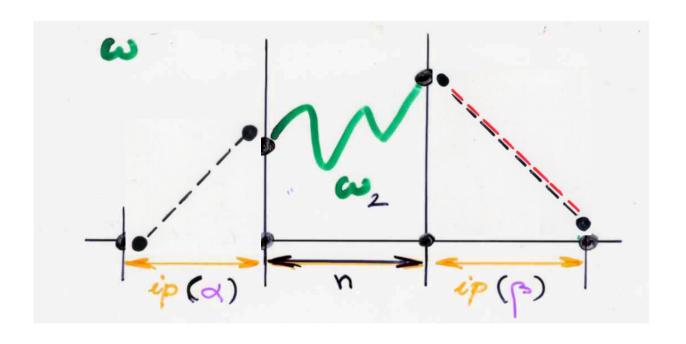
first involution on En, e Ln, k, e

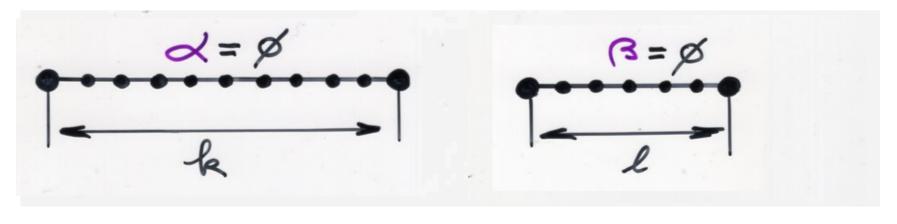
h(w) and h(x)

loth 00

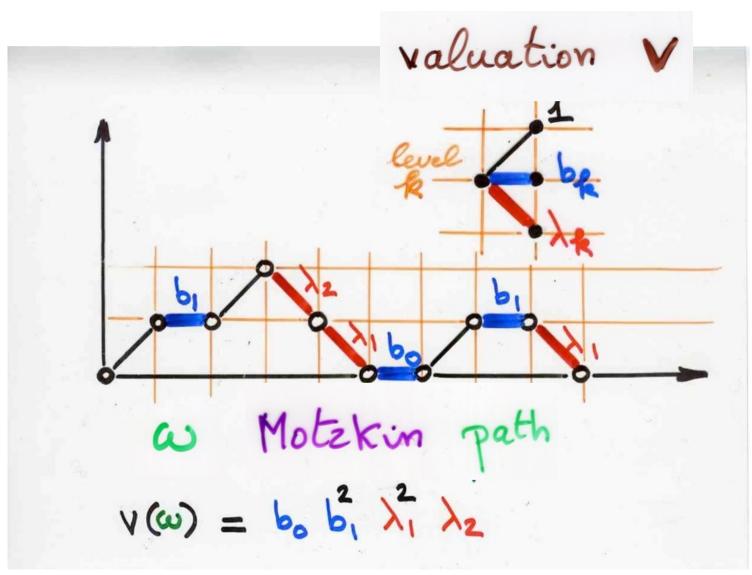


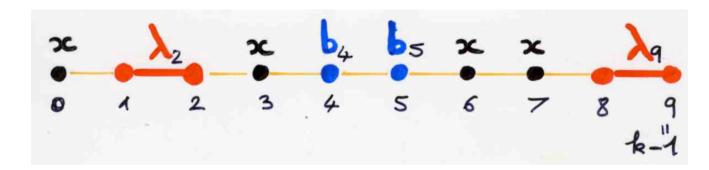
Fn, k, e = Ln, k, e n Rn, k, e

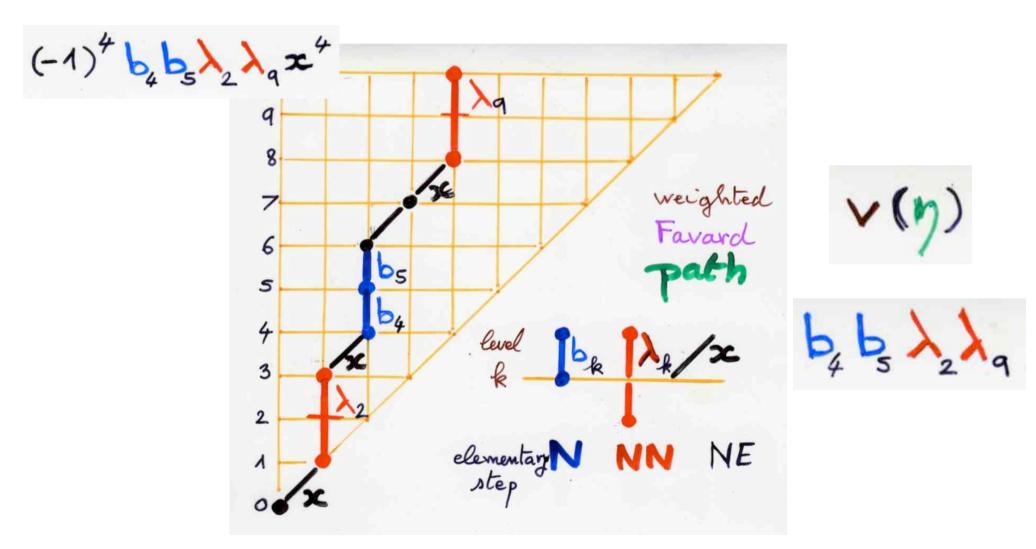




Favard paths







number of N, NN, NE, elementary steps of 5

 $\frac{\mathbf{P}(\mathbf{x})}{\mathbf{P}(\mathbf{x})} = \sum_{\mathbf{y}} (-1)^{\mathbf{y}+\mathbf{y}} \mathbf{y}(\mathbf{y}) \mathbf{x}^{\mathbf{y}}(\mathbf{y})$

Favard path In1 = n

the "length" of 9 is the number of steps where "NN" is counting for 2

added after the video:

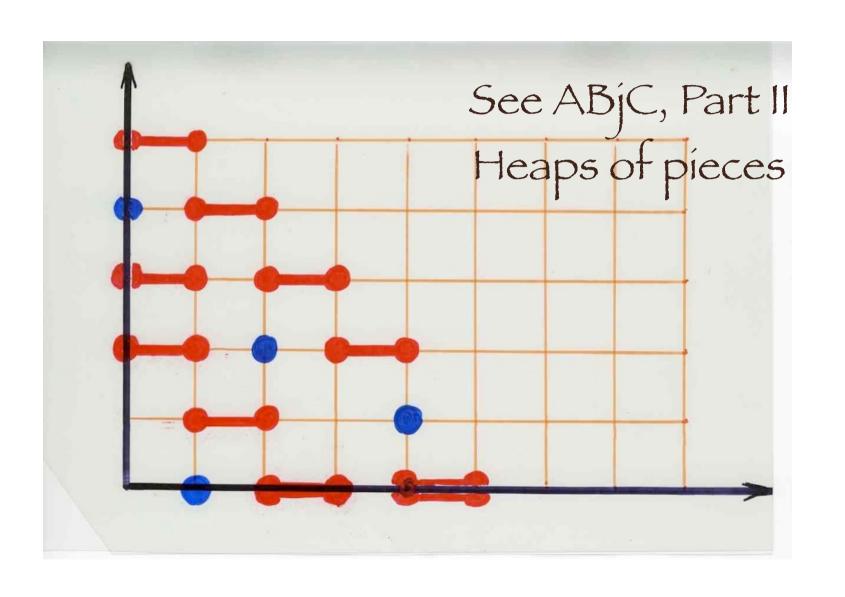
in other words 171 is the level of the ending point.

$$P_n(x) = \sum_{\alpha} (-1)^{|\alpha|} v(\alpha) x^{(\alpha)}$$
pawage of [0, n-1]

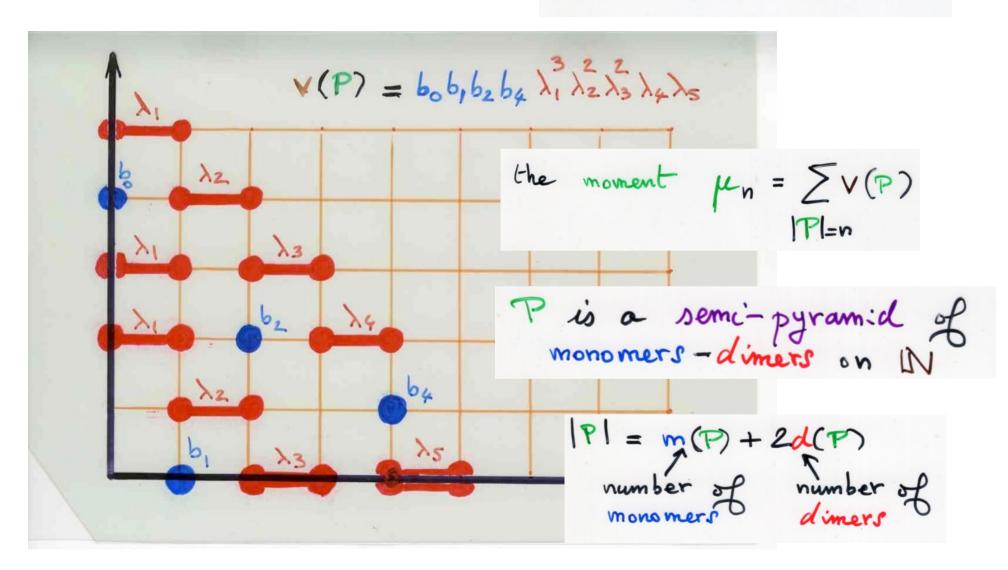
Complements

other interpretation of the moments

$$\frac{x}{0}$$
 $\frac{\lambda_2}{1}$ $\frac{x}{2}$ $\frac{b_4}{3}$ $\frac{b_5}{4}$ $\frac{x}{5}$ $\frac{x}{6}$ $\frac{x}{7}$ $\frac{\lambda_9}{8}$ $\frac{q}{4}$



added after the video:



Inverse polynomials

monic

Definition Inverse polynomials

$$x'' = \sum_{i=0}^{n} q_{n,i} P_i(x)$$

$$Q_n(x) = \sum_{i=0}^n q_{n,i} x^i$$

sequence

{Qn(x) fn20

$$Q = (9n,i)_{i,n} \qquad P = (Pn,i)_{i,n}$$

$$P_n(x) = \sum_{i=0}^n P_{n,i} x^i$$

$$\begin{cases}
 Pn, i = 0, i > n \\
 qn, i = 0, i > n
 \end{cases}$$

triangular

(1 on the diagonal)

$$Q = P^{-1}$$

vertical polynomials

$$V_n(x) = \sum_{i=0}^n v_{n,i} x^i$$

Motekin path going from level o to level i

Proposition

{ be} fezo, { } k fezo

be, le EK

 $\{V_n(z)\}_{n\geqslant 0}$ is the inverse sequence of $\{P_n(z)\}_{n\geqslant 0}$

defined by the 3-terms recurence relation

in other words
$$V = Q = P^{-1}$$

(with \k \ o for every k > 1)

IK ring integral domain

 $a,b \neq 0 \Rightarrow ab \neq 0$

cancellation

 $a \neq 0$, $ab=ac \Rightarrow b=c$

\$(xn) = µn

from the "main theorem"

$$x'' = \sum_{i=0}^{n} q_{n,i} P_i(x)$$

Inverse polynomials

Bijective proof we have to prove:

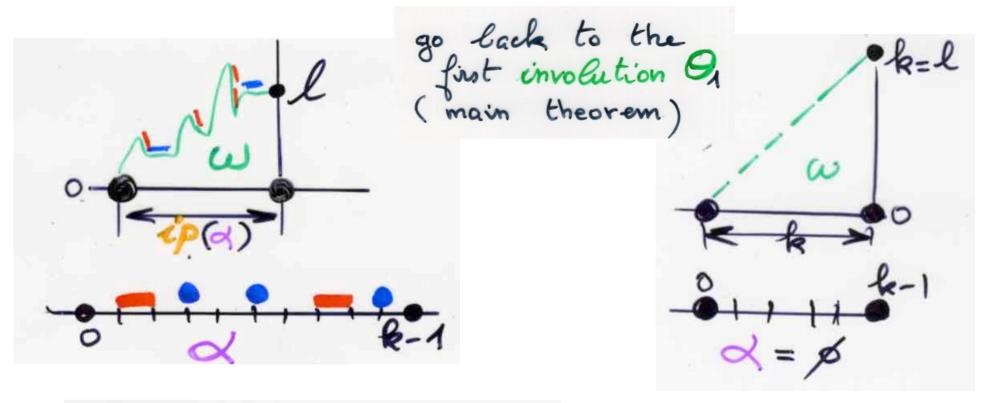
$$P_{k,i} = \sum_{i \in A} (-1)^{|A|} \vee (A)$$

$$= \sum_{i \in A} (-1)^{|A|} \vee (A)$$

$$= \sum_{i \in A} (-1)^{|A|} \vee (A)$$

$$= \sum_{i \in A} (-1)^{|A|} \vee (A)$$

$$\sum_{(\alpha,\omega)\in E_{k,\ell}} (-1)^{|\alpha|} \vee (\alpha) \vee (\omega)$$

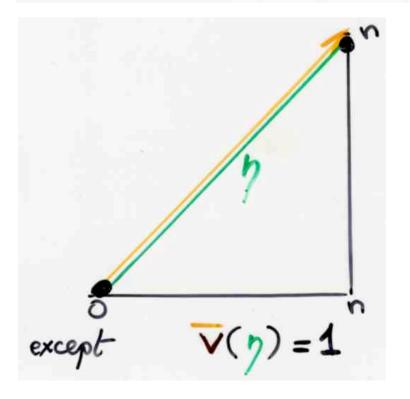


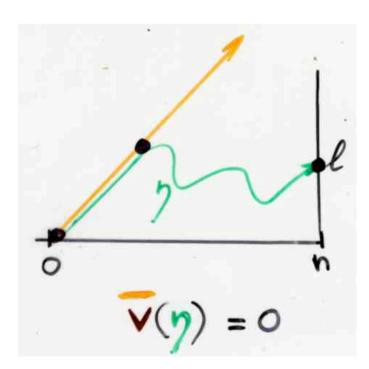
$$\sum_{(\alpha,\omega)\in E_{k,\ell}} (-1)^{|\alpha|} \vee (\alpha) \vee (\omega) =$$

or apply de Médicis, Stanton's bijective methodology

$$\sum_{(\alpha,\omega)\in E_{p,\ell}} (-1)^{|\alpha|} \vee (\alpha) \vee (\omega)$$

$$= \sum_{|\gamma|=n} \overline{\langle \gamma \rangle}$$

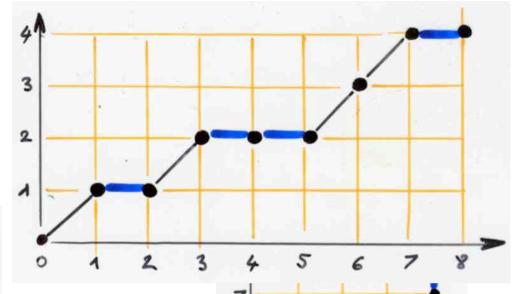


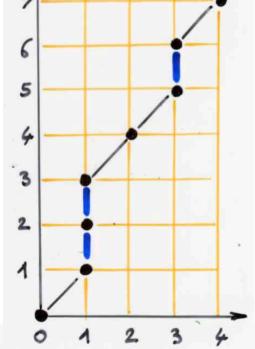


Inverse relations: examples

Tchebychev I and II

$$a_n = \sum_{k=0}^n \binom{n}{k} b_k$$





Riordan "Combinatorial identities"
(1968) Ch2 Inverse relations I

$$T_n(x) = \cos(n\theta)$$

$$x = \cos\theta$$

$$b_n(x) = 2 T_n(x/2)$$

$$a_{n} = \sum_{k=0}^{m} {n \choose k} b_{n-2k} \qquad m = \left[\frac{n}{2}\right]$$

$$m = \left[\frac{n}{2}\right]$$

$$\frac{U_n(z)}{x=\cos\theta} = \frac{\sin(n+1)\theta}{\sin\theta}$$

$$a_n = \sum_{k=0}^{m} \left[\binom{n}{k} - \binom{n}{k-1} \right] b_{n-2k}$$

$$b_n = \sum_{k=0}^{m} (-1)^k \binom{n-k}{k} a_{n-2k}$$

apply the inversion theorem

$$P_n(x) = \sum_{i=0}^n P_{n,i} x^i$$

$$S_n(x) = \sum_{k=0}^{\lfloor n/2 \rfloor} (-1)^k (n-k) x^{n-2k}$$

$$Q_{n}(x) = \sum_{k=0}^{\lfloor n/2 \rfloor} \left[\binom{n}{k} - \binom{n}{k-1} \right] x^{n-2k}$$

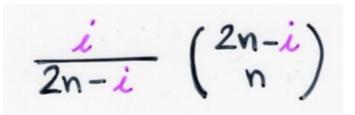
n, n-2k

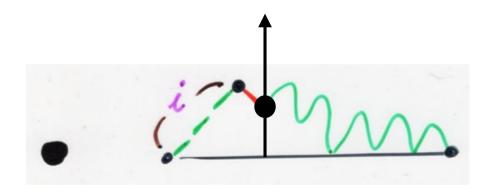
inverse polynomial ballot numbers

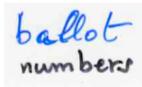
Catalan numbers

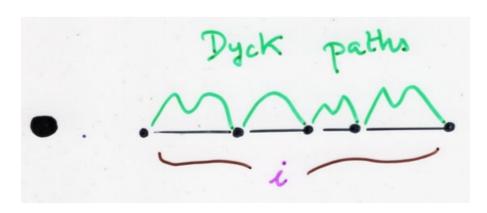
See ABjC, Part I, Ch2c

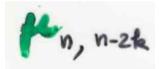




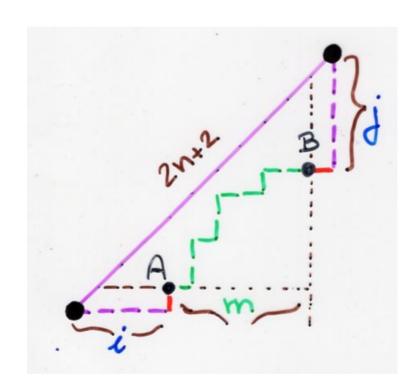








For
$$j=1$$
, we get the (d) -distribution of Catalan numbers:



$$=\frac{i}{2n-i}\binom{2n-i}{n}$$

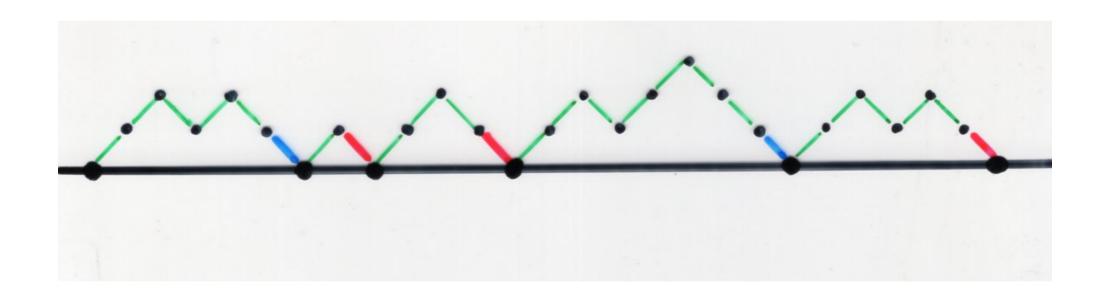
$$b_{k}=0$$
, $k = 1$, $k = 2$

$$C_n(x) = \sum_{k=0}^{\lfloor n/2 \rfloor} (-1)^k \frac{n}{n-k} \binom{n-k}{k} x^{n-2k}$$

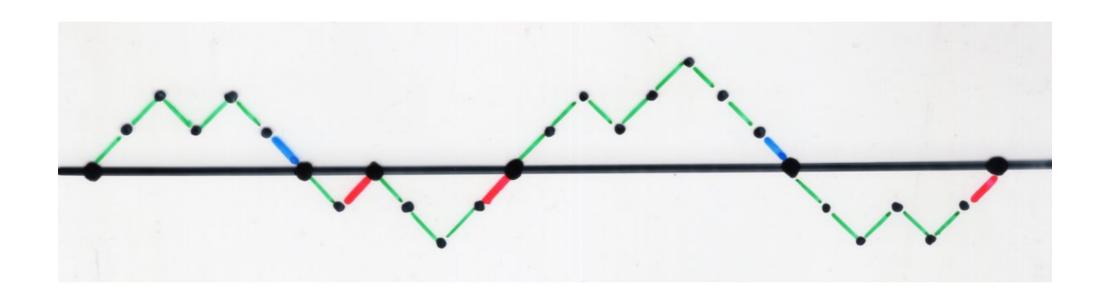


$$Q_n(z) = \sum_{k=0}^{\lfloor n/2\rfloor} {n \choose k} x^{n-2k}$$

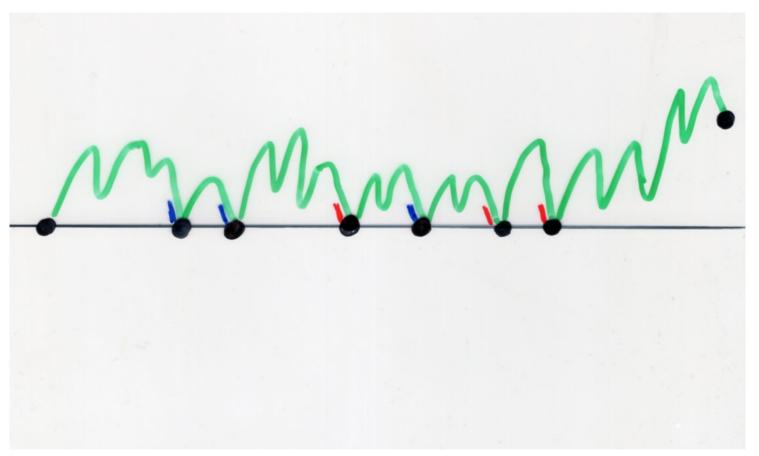
$$\begin{cases} \lambda_{k} = 1, & h/2 \\ \lambda_{1} = 2 \end{cases}$$



$$\begin{cases} \lambda_{k} = 1, & h/2 \\ \lambda_{1} = 2 \end{cases}$$

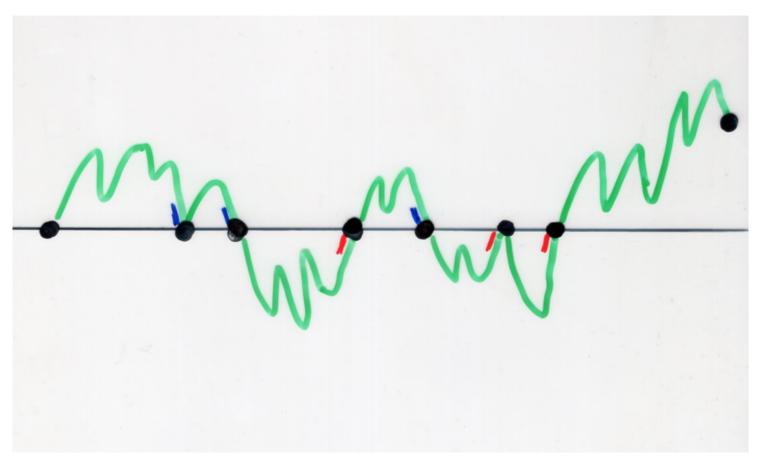


$$b_{k}=0$$
, $k70$ $\begin{cases} \lambda_{k}=1, & k72 \\ \lambda_{1}=2 \end{cases}$



$$Q_n(z) = \sum_{k=0}^{\lfloor n/2\rfloor} {n \choose k} x^{n-2k}$$

$$b_{k}=0$$
, $k70$ $\begin{cases} \lambda_{k}=1, & k72 \\ \lambda_{1}=2 \end{cases}$



$$Q_n(z) = \sum_{k=0}^{\lfloor n/2\rfloor} {n \choose k} z^{n-2k}$$

Inverse relations: examples

Stirling numbers I and II

$$\lambda_{k}=0$$
 $b_{k}=k$ $k \ge 0$
 $\mu_{n,i} = \Delta_{n,i}$ Stirling numbers

number of (set)

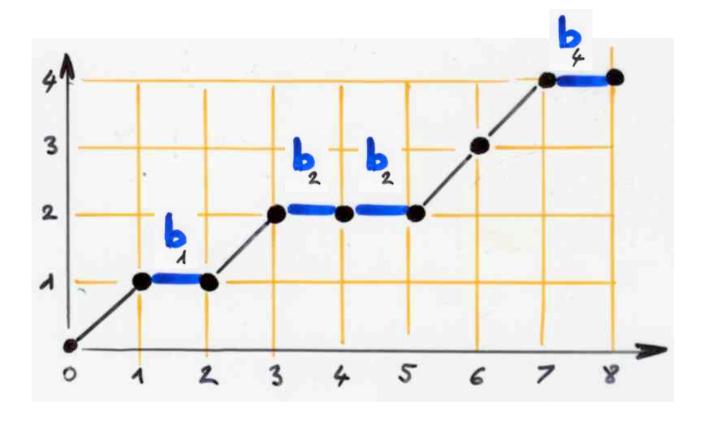
partitions of \$1,..., n}

into i blocks

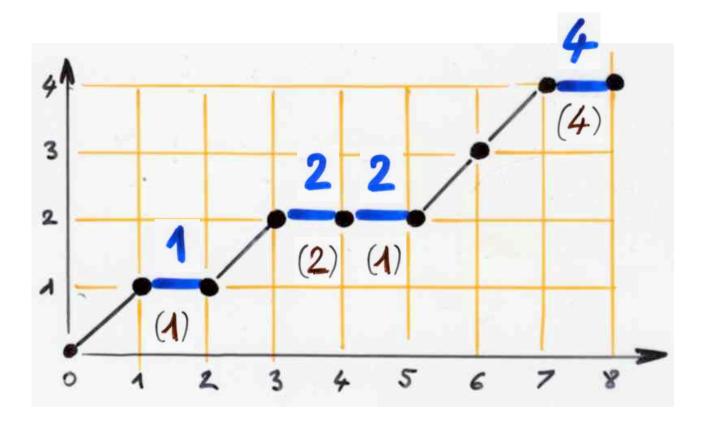
2nd kind

number of permutations of f1,..., n} having

Mnic = snic

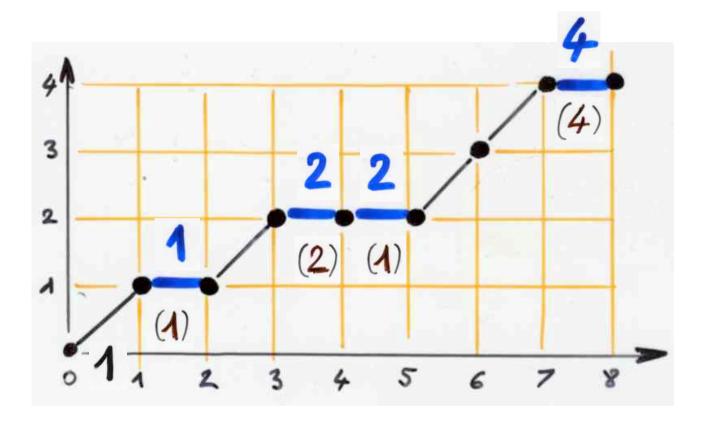


Mnic = snic



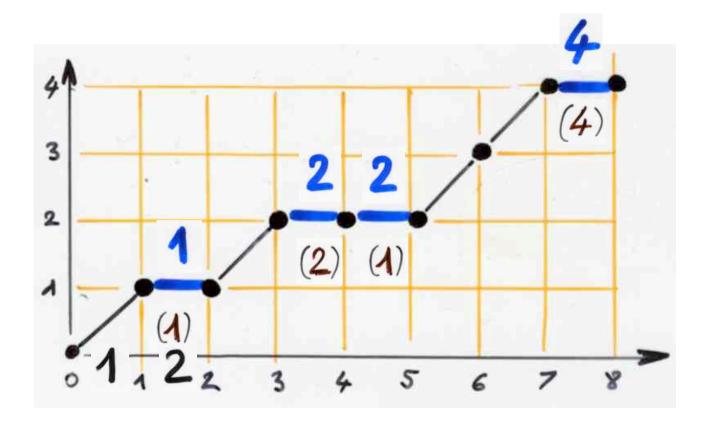
Mnic = Jnic

(idea of) history



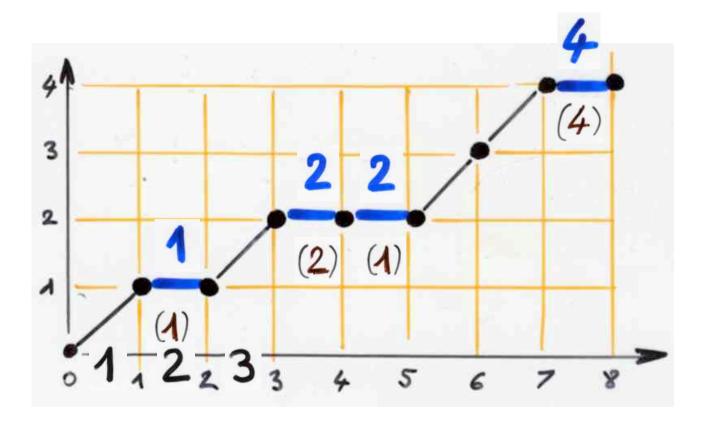
[1

Munic = sni

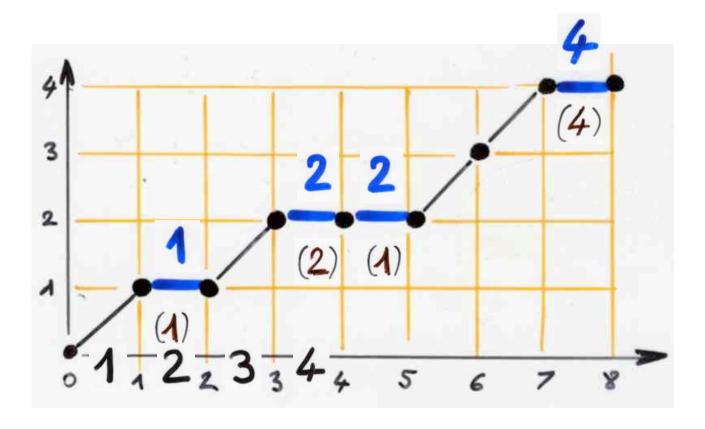


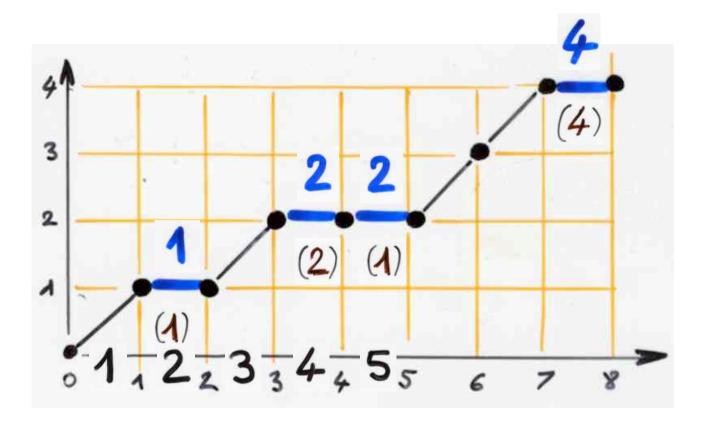
[1, 2

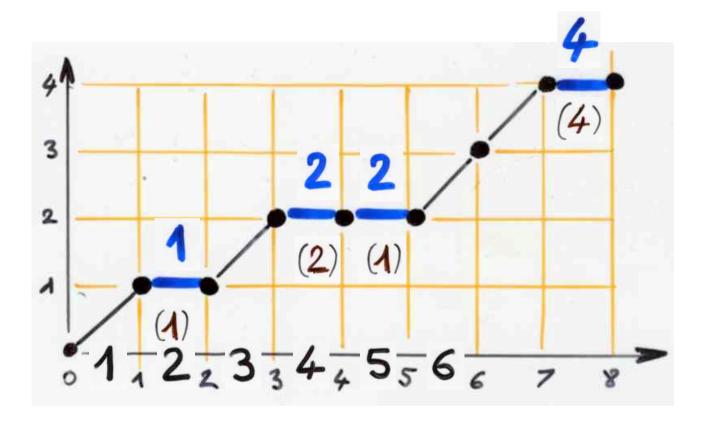
Mnic = snic

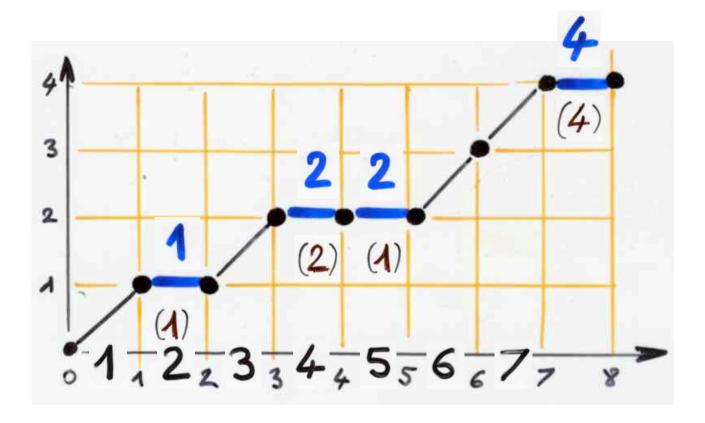


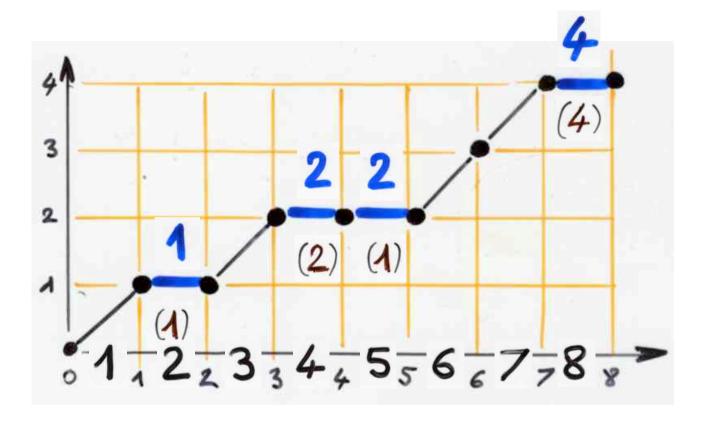
Mnic = snic

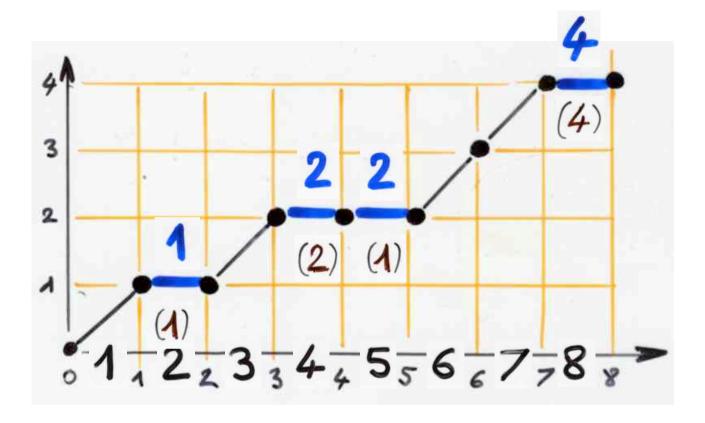












$$\lambda_{k}=0$$
 $b_{k}=k$ $k \ge 0$
 $\mu_{n,i} = \Delta_{n,i}$ Stirling numbers

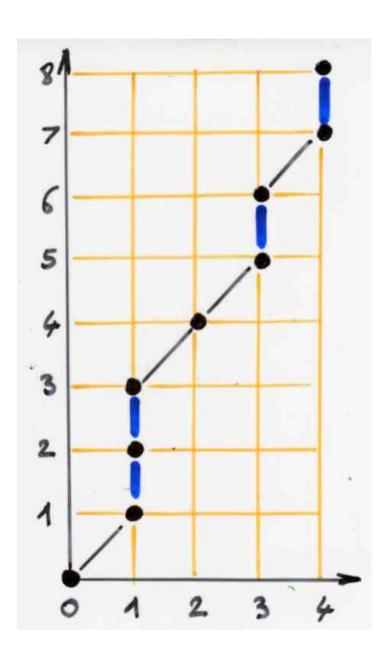
number of (set)

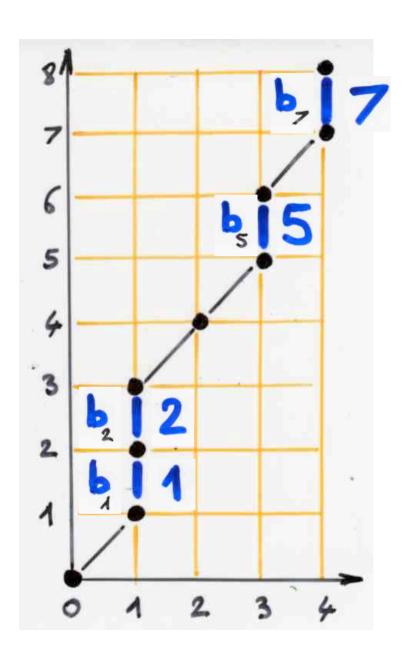
partitions of \$1,..., n}

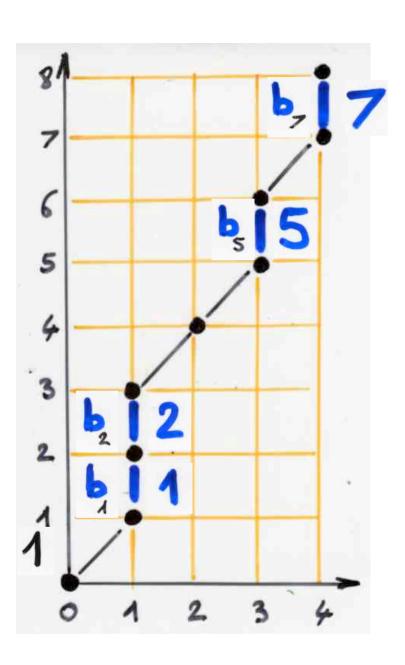
into i blocks

2nd kind

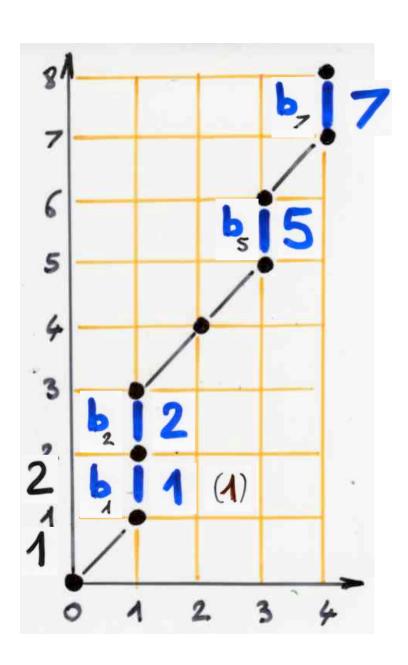
number of permutations of f1,..., no having



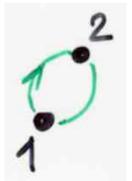


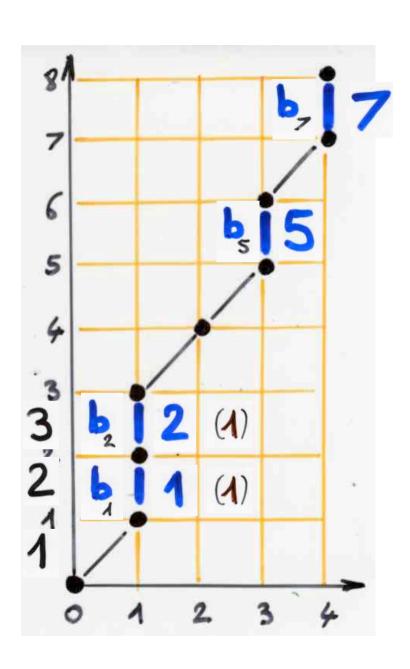


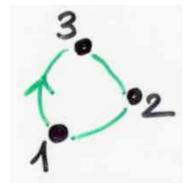


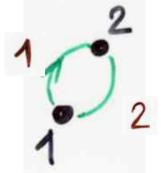


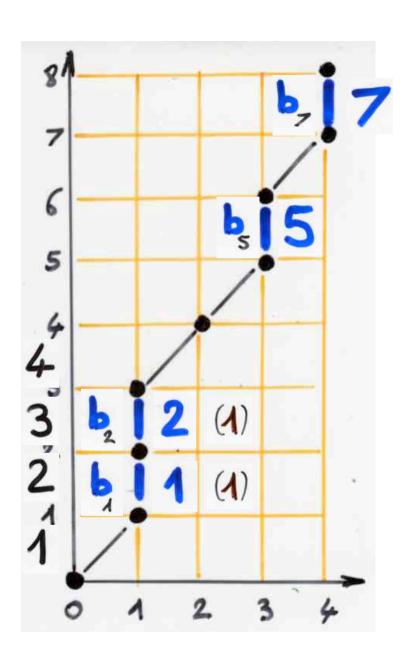




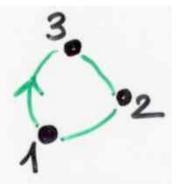


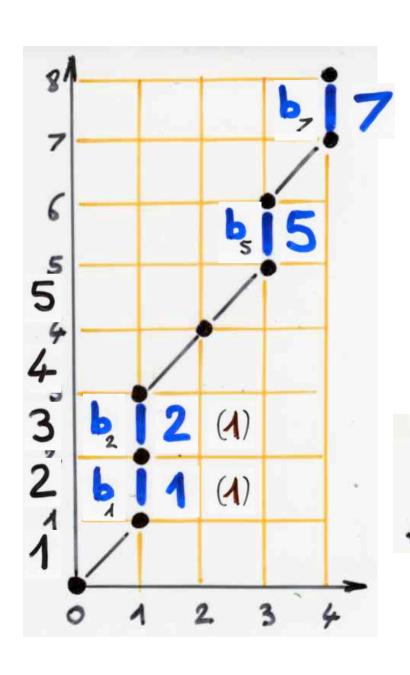


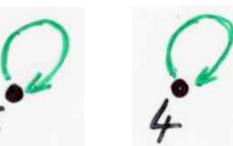




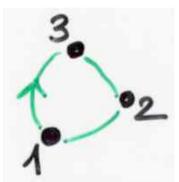


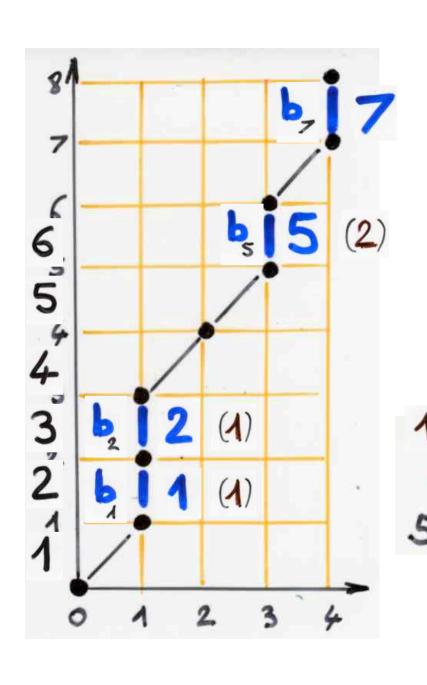


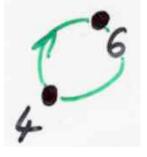


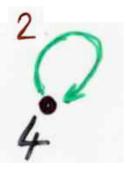


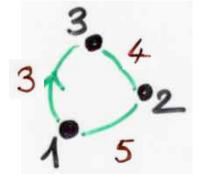


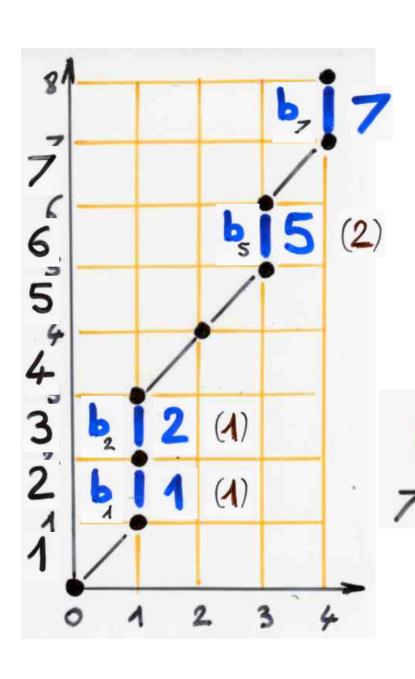


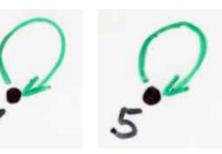


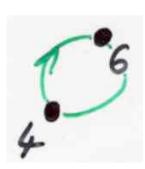


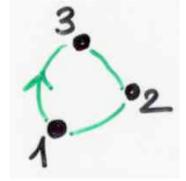


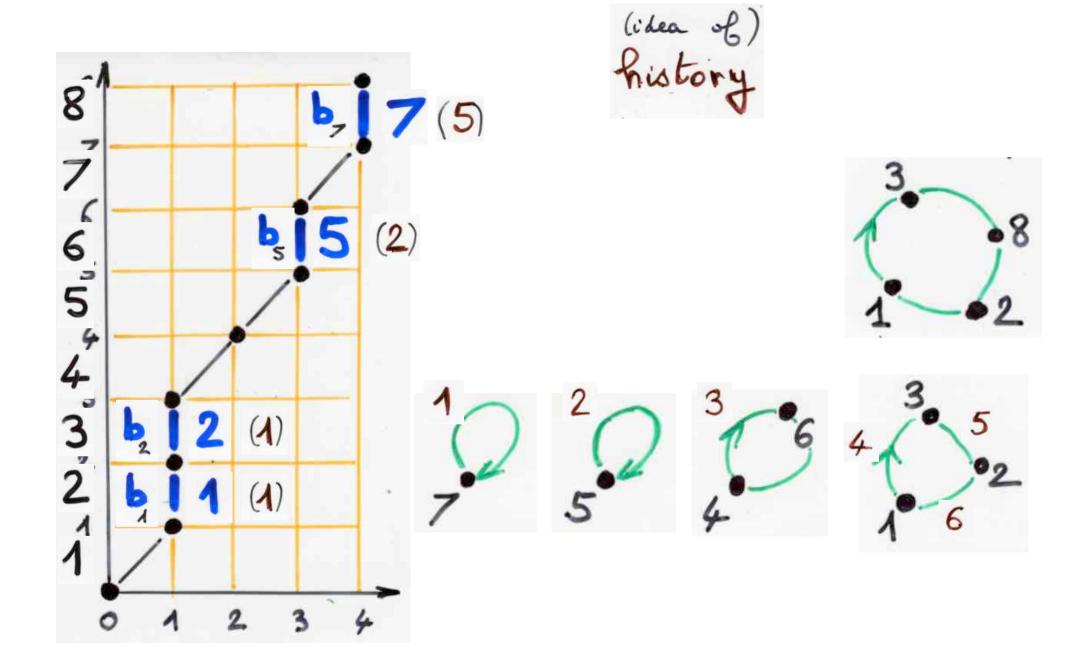


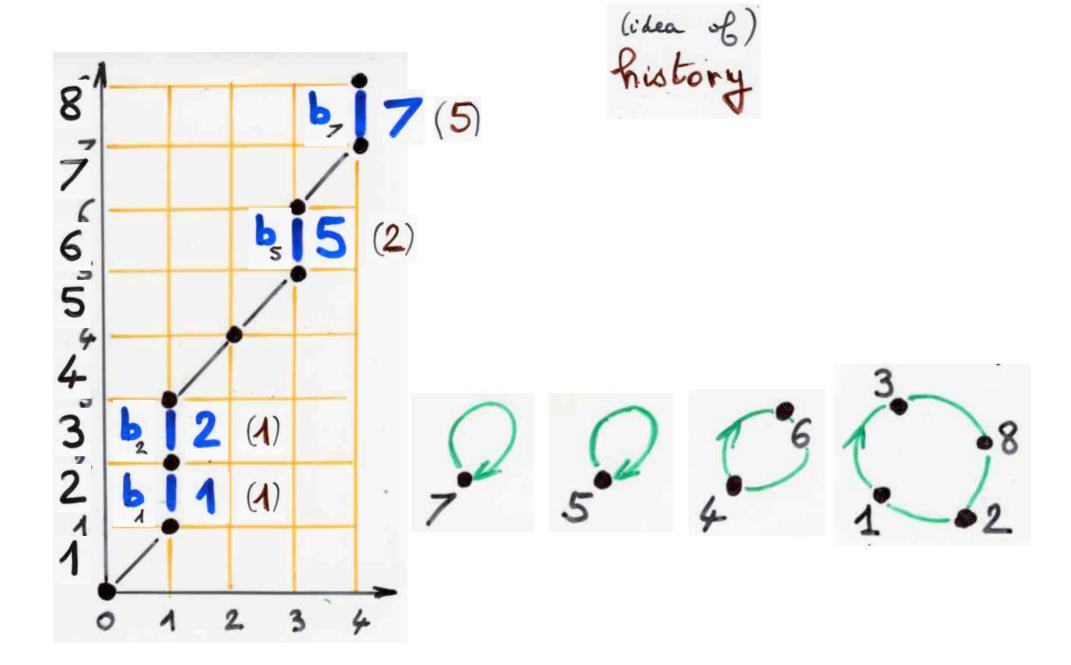












Inverse relations: examples

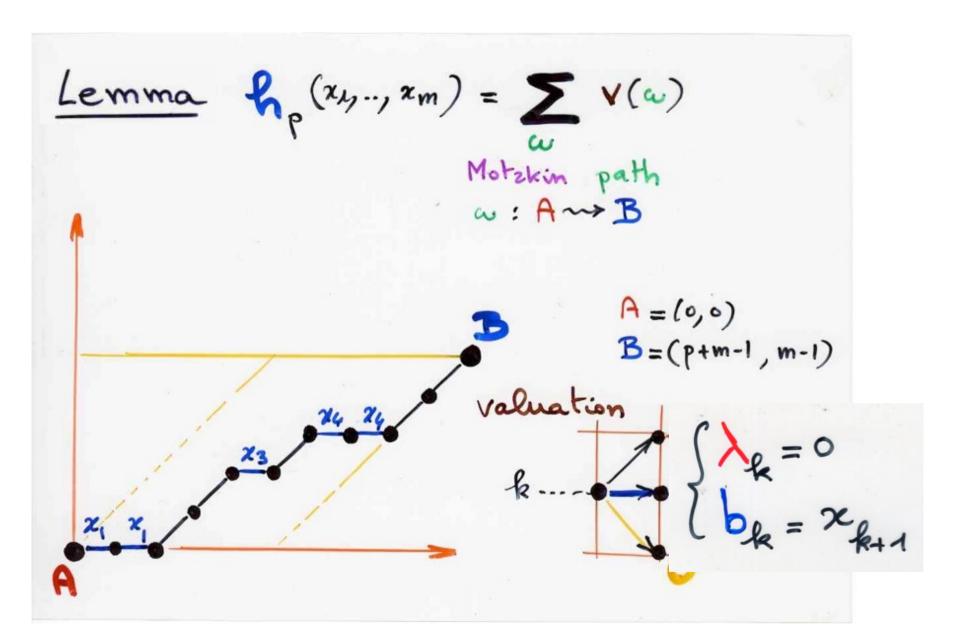
Symmetric functions

symmetric polynomials
$$[K[x_1,...,x_n]]$$

$$P(x_1,...,x_n)$$

plactic monoid, product of Schur functions

See ABjC, Part I, Ch4c

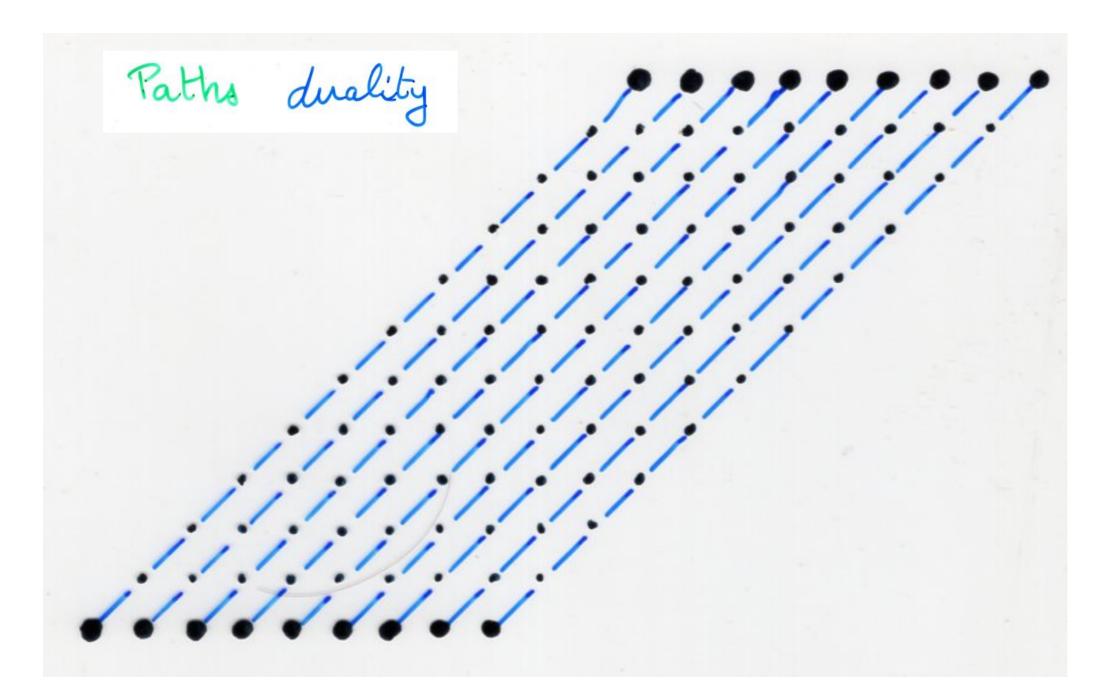


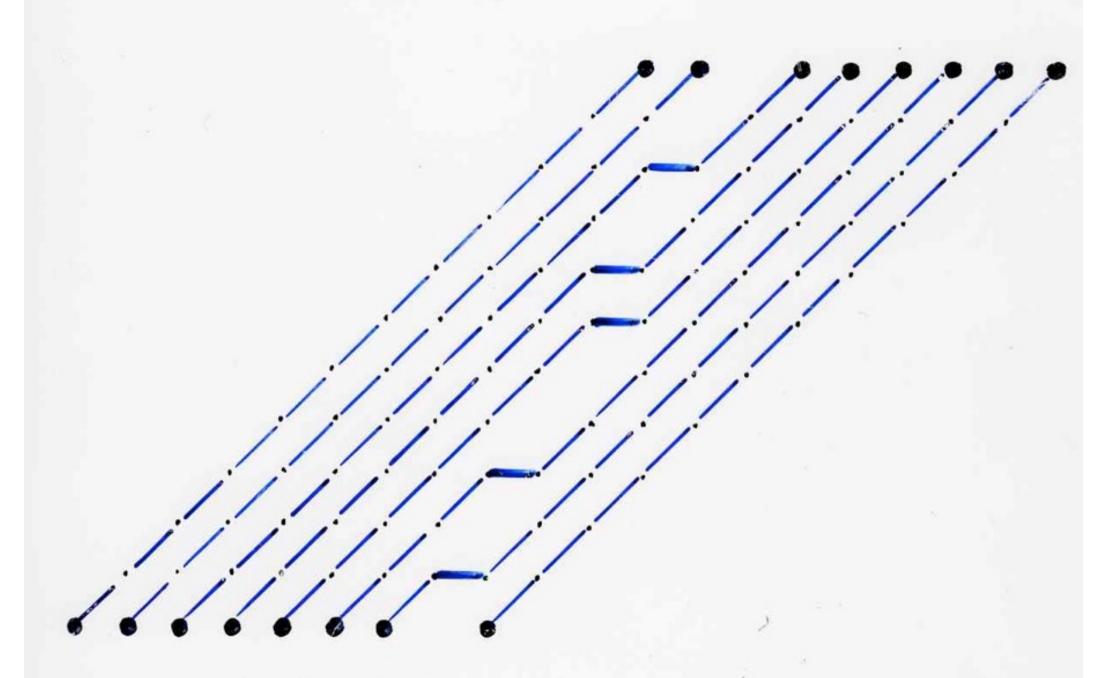
Definition symmetric elementary function $e_p = \sum_{1 \le i_1 < i_2 < \cdots < i_p \le m} \chi_{i_1} - \chi_{i_p}$

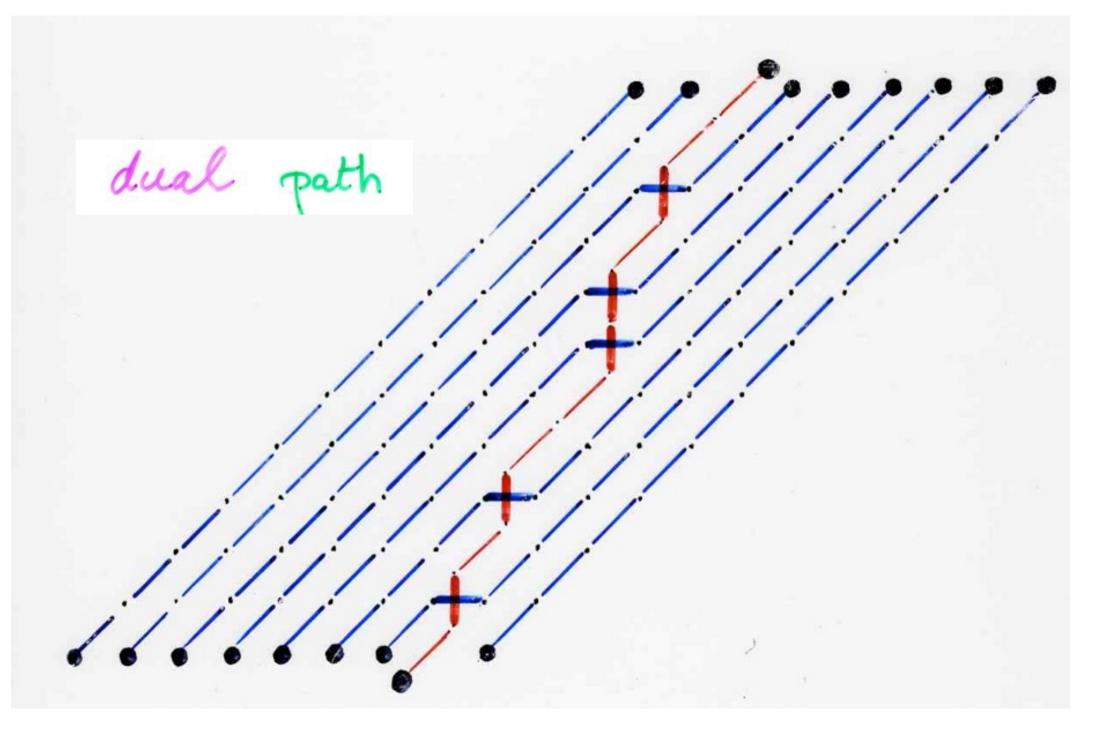
valuation:

$$\begin{cases} \lambda_k = 0 \\ b_k = \infty_{k+1} \end{cases}$$

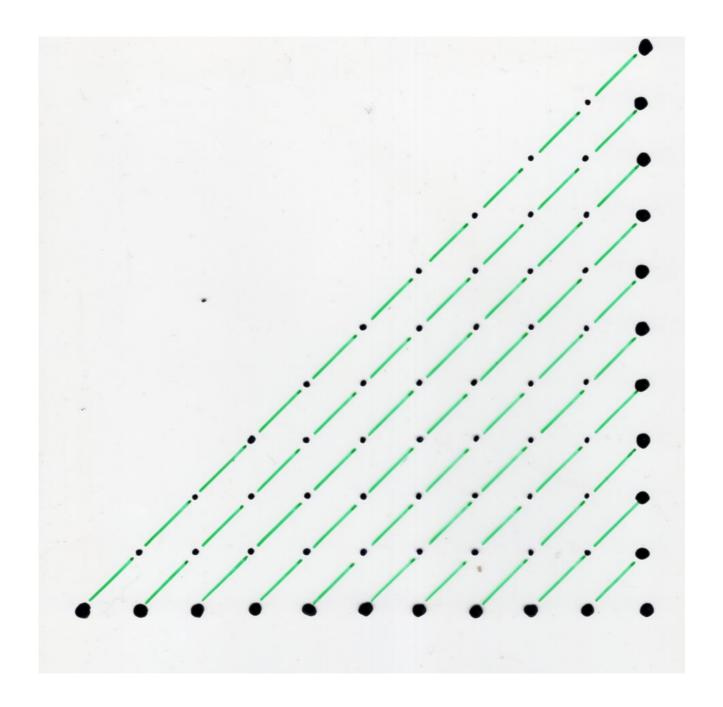
Duality of paths

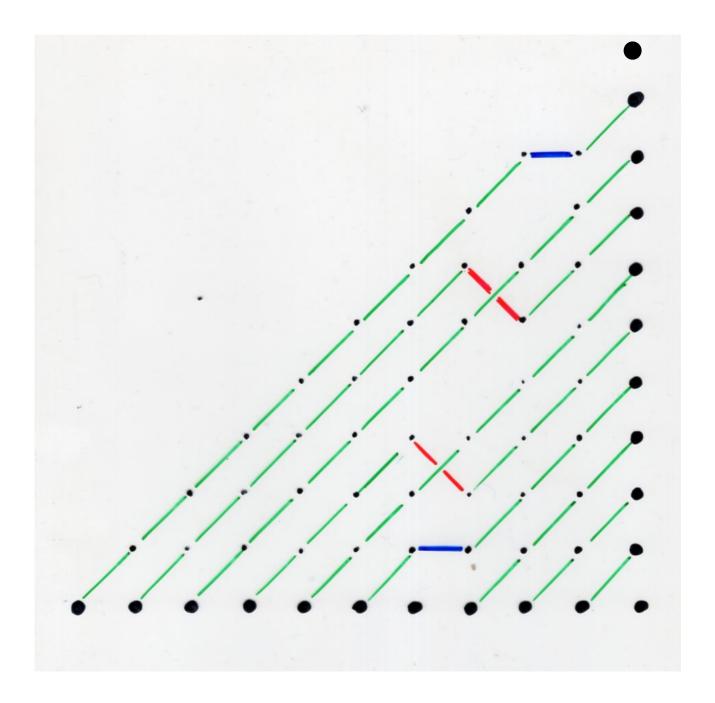


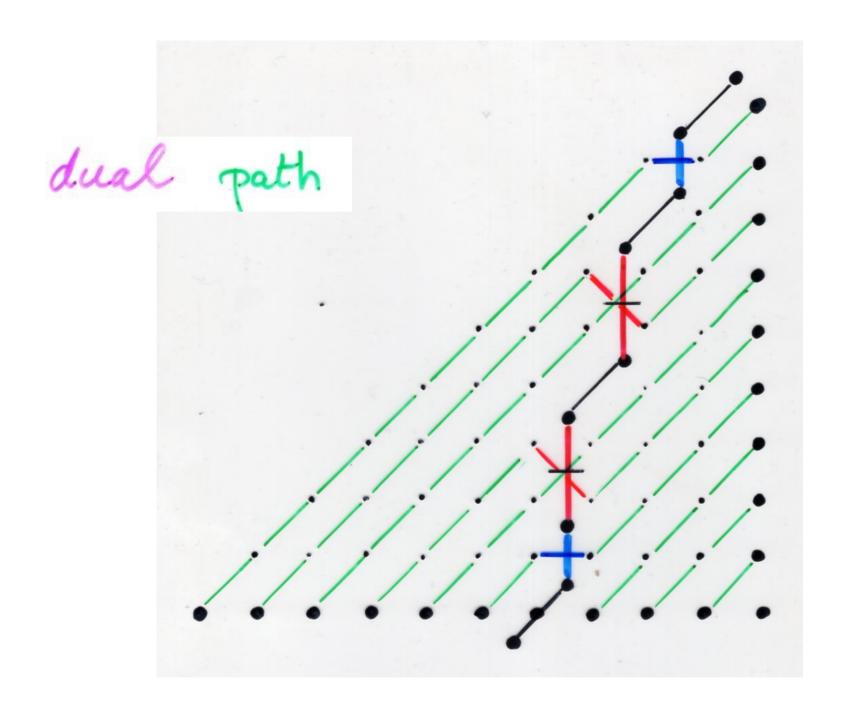


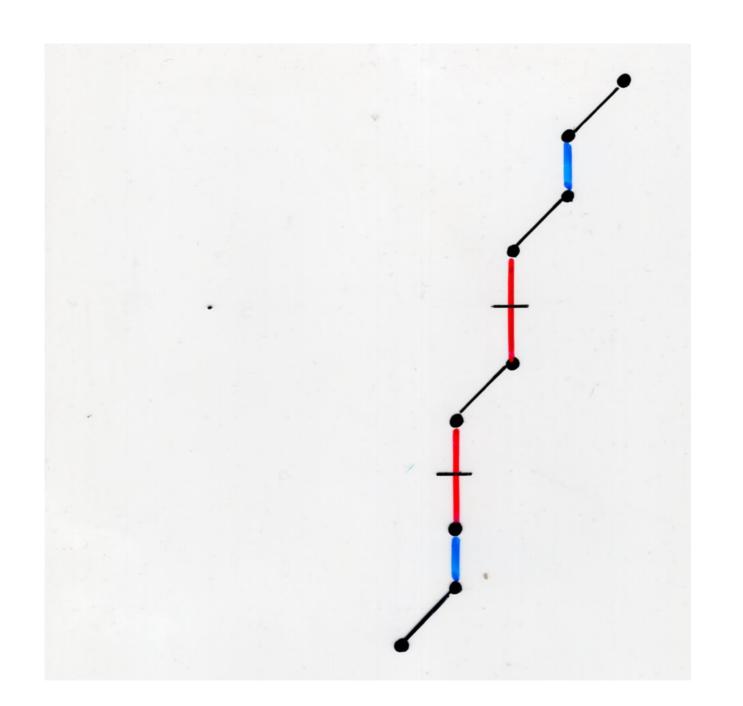


dual path









Paths duality



P. Lalande, X.V. (1985, 1999)

Inverse relations: examples

Hermite polynomials and two kinds of Hermite histories

Hermite histories II

the inversion theorem

Hermite polynomials

$$\begin{cases} b_k = 0 \\ \lambda_k = -k \end{cases}$$

$$H_n(x)$$
 $P = (P_{n,i})_{i,n}$

$$P_n(x) = \sum_{i=0}^n P_{n,i} x^i$$

orthogonal Sheffer polynomials

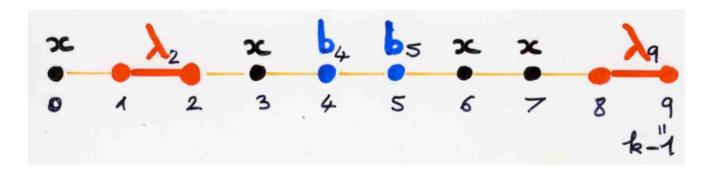
-> Riordan arrays

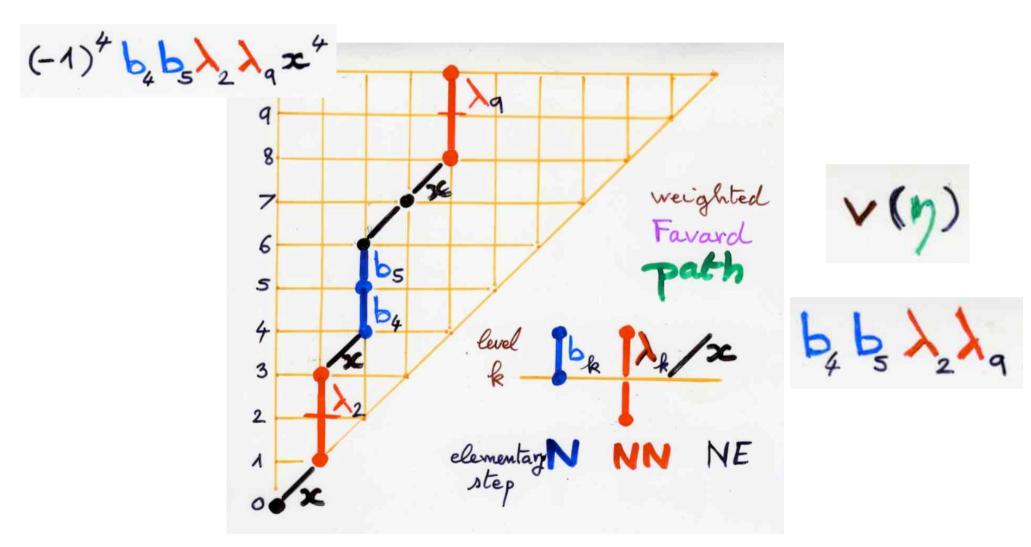
Hermite polynomials number of N, NN, NE, elementary steps of 5

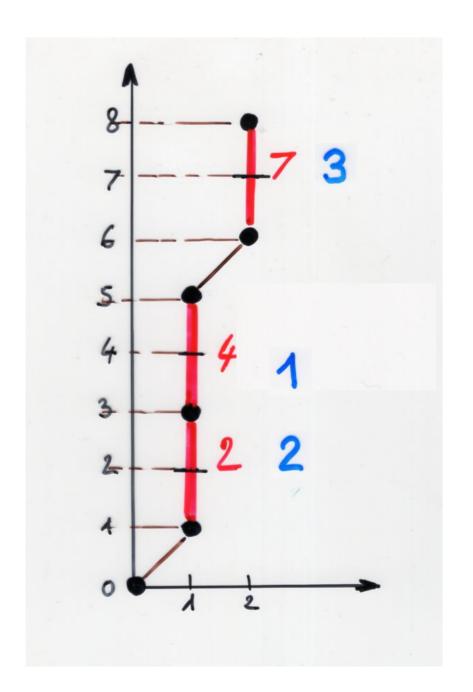
$$\begin{cases} b_k = 0 \\ \lambda_k = k \end{cases}$$

$$H_{n}(x) = \sum_{i}^{N+NN(i)} V(i) x^{NE(i)}$$
Favord path $|y| = n$

$$H_{n}(x) = \sum_{\alpha} (-1)^{|\alpha|} v(\alpha) x^{ip}(\alpha)$$
parage of [0, n-1]

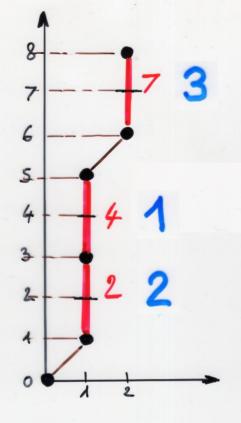


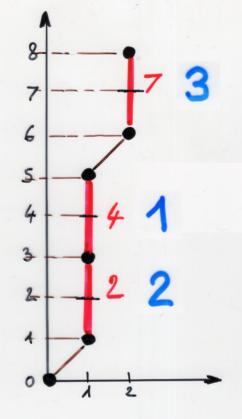




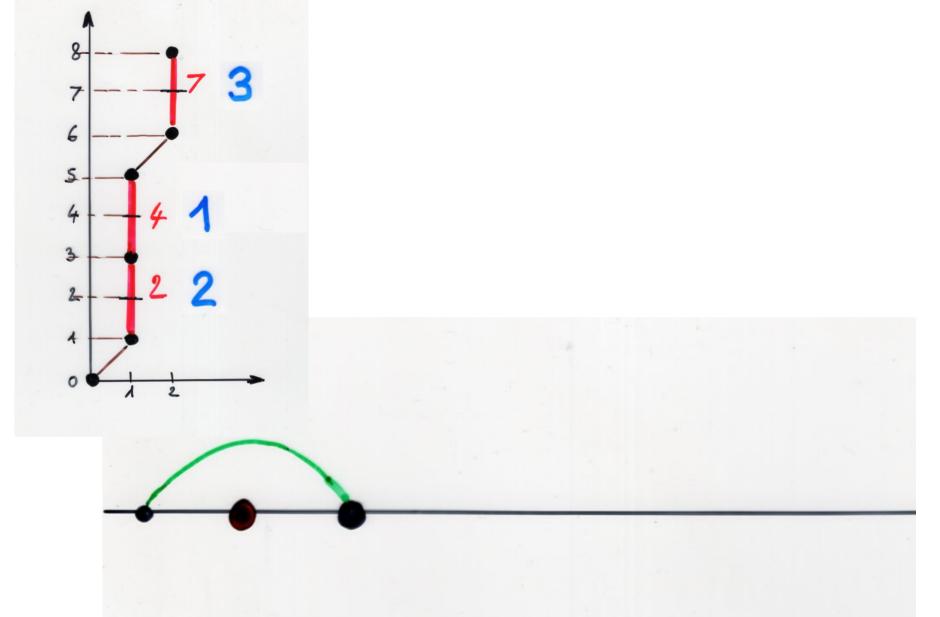
Hermite

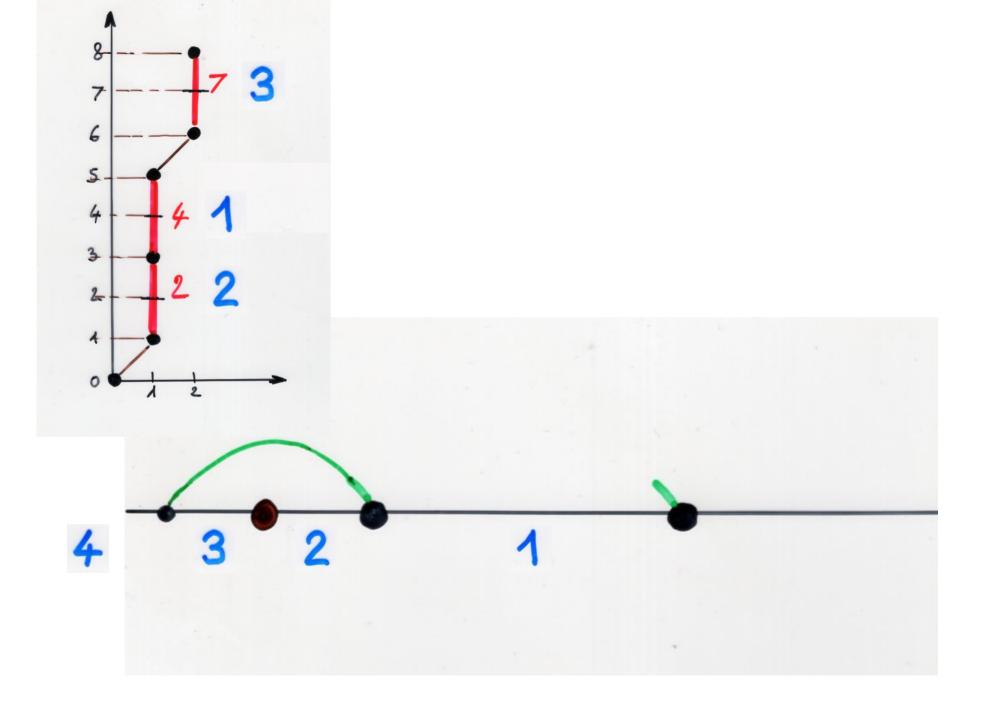
$$\begin{cases} b_k = 0 \\ \lambda_k = k \end{cases}$$

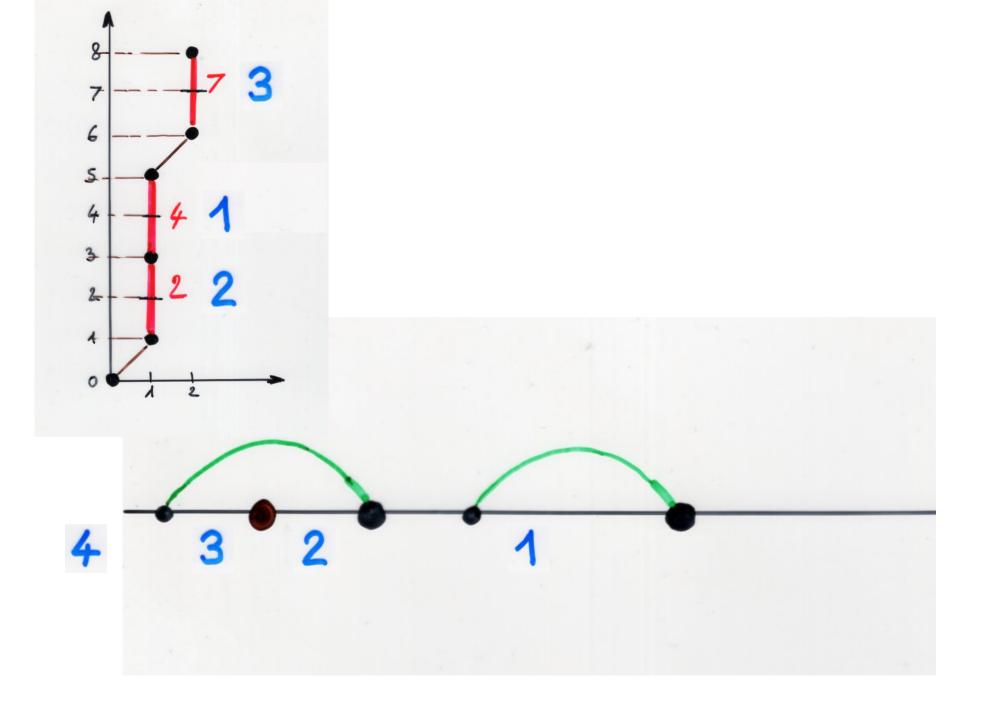


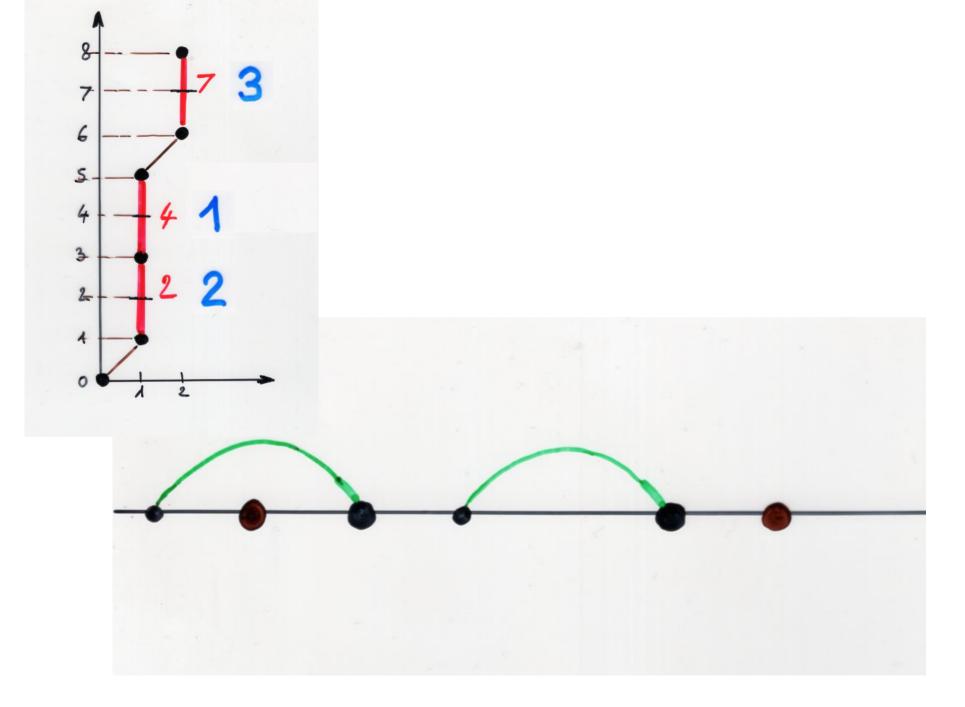


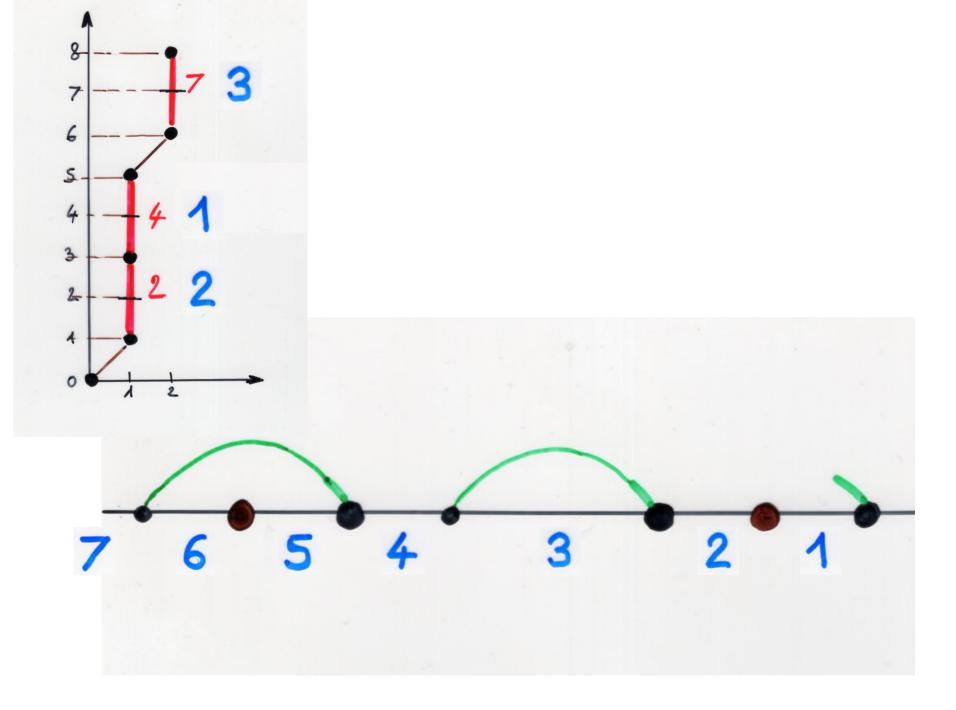


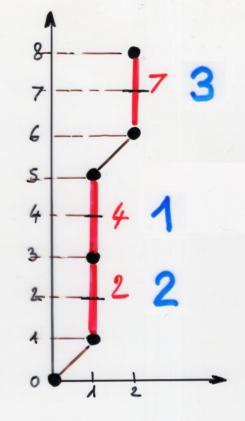






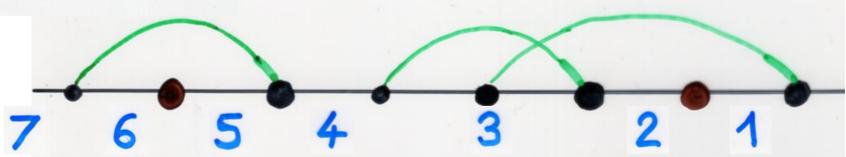






Hermite

$$H_n(x) = \sum_{0 \le 2k < n} \frac{(-1)^k - n!}{2^k \cdot k! (n-2k)!} x^{n-2k}$$



$$H_n(x) = \sum_{circolation} (-1)^{d(\sigma)} x^{dix(\sigma)}$$

Inverse relations: examples

Hermite polynomials and two kinds of Hermite histories

Hermite histories I

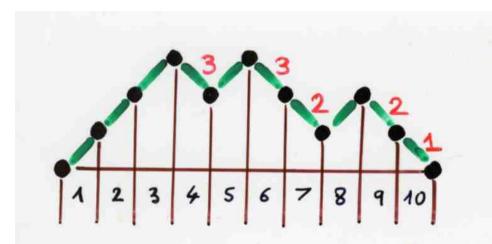
the inversion theorem

Hermite

$$P_n(x) = \sum_{i=0}^n P_{n,i} x^i$$

Hermite

$$\begin{cases} b_k = 0 \\ \lambda_k = -k \end{cases}$$

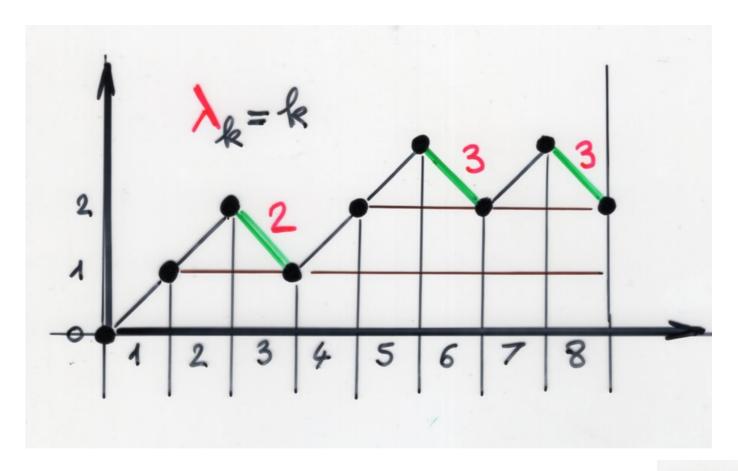


Hermite

moments

1 < i < > k



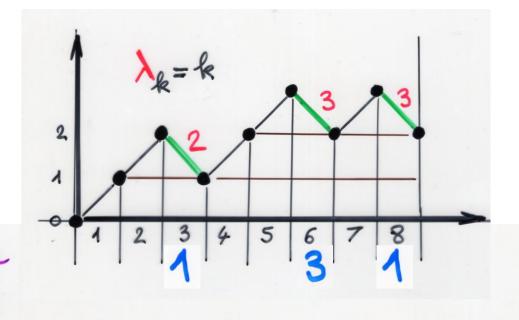


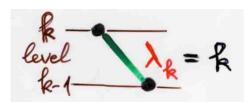
extension for

Man, i

1 < i < > k

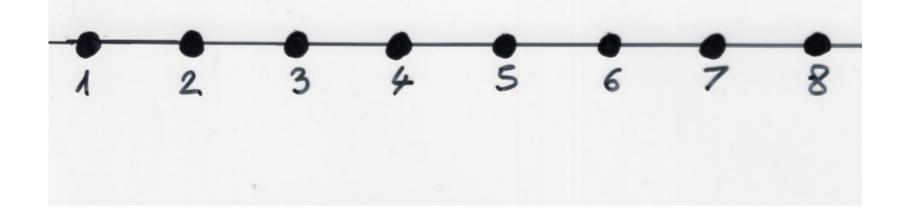
$$V_n(x) = \sum_{i=0}^n \mu_{n,i} x^i$$

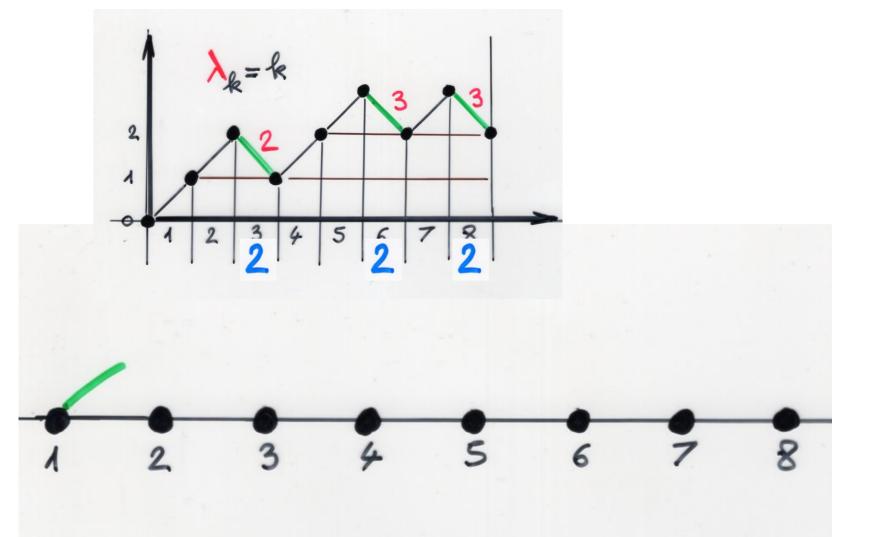


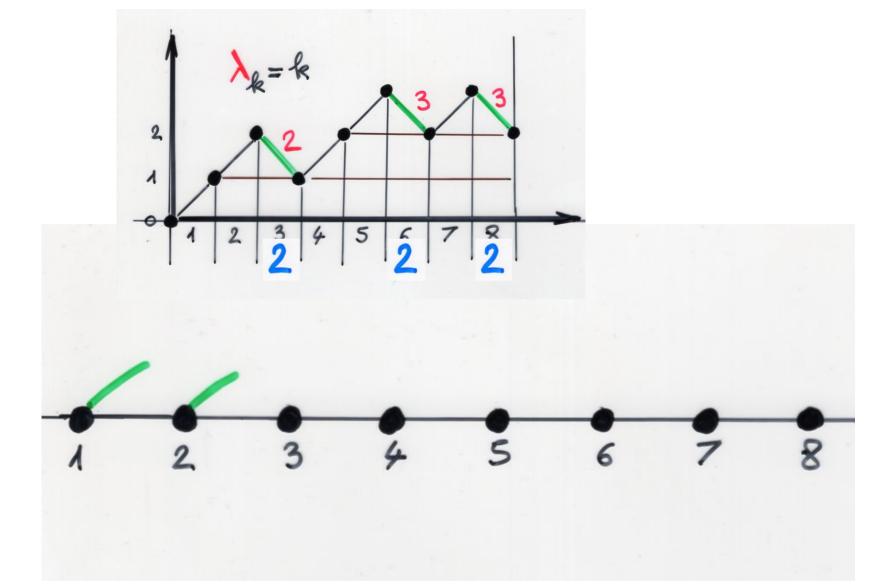


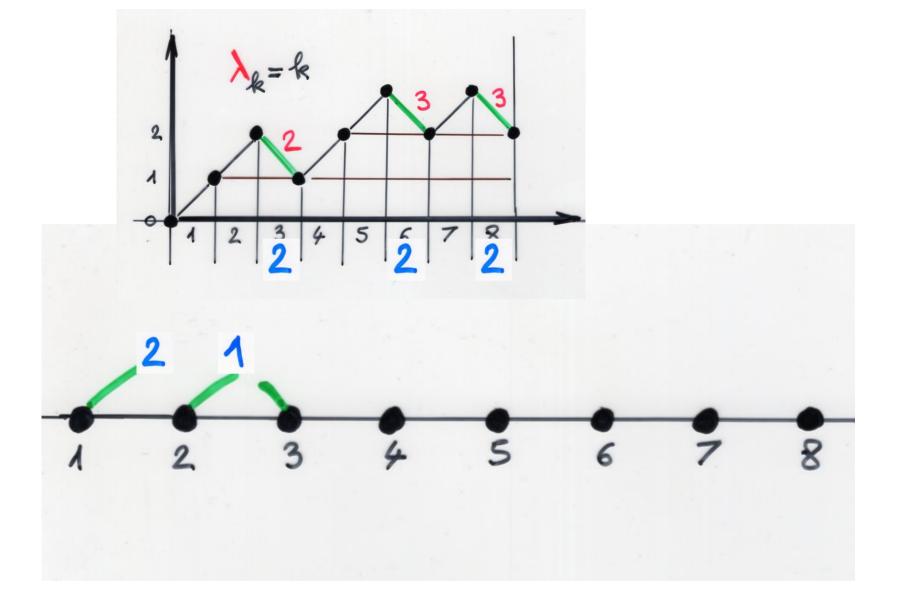
Hermite

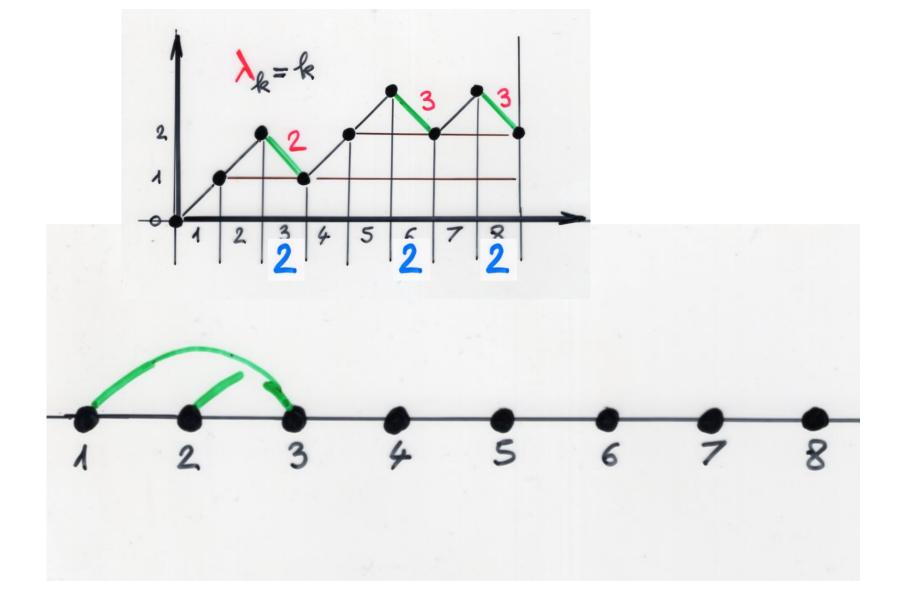
1 \ i \ \ \ k

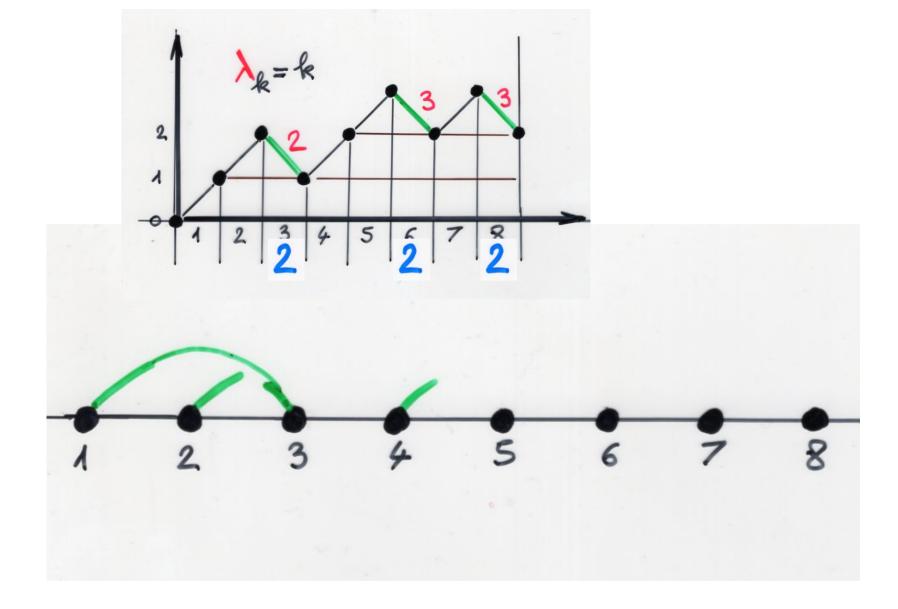


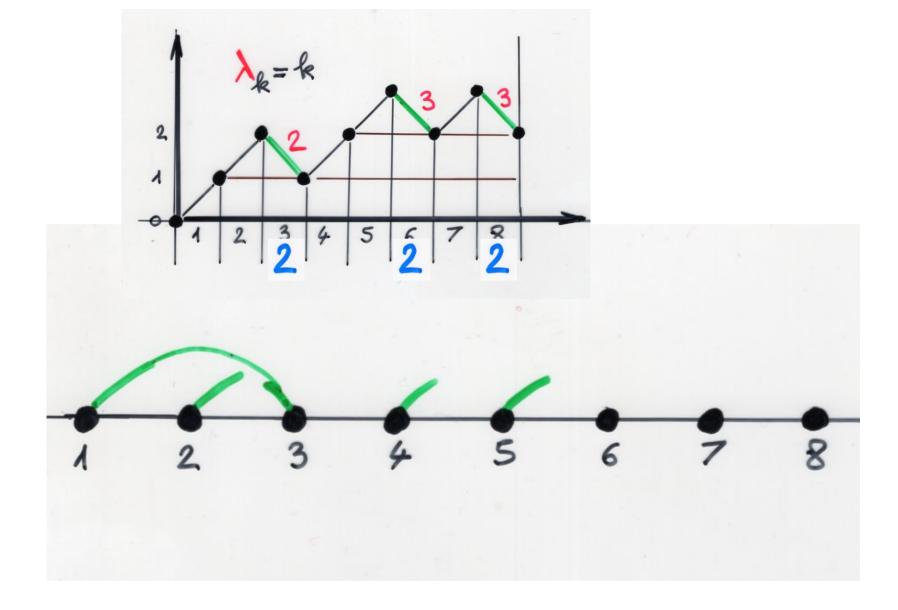


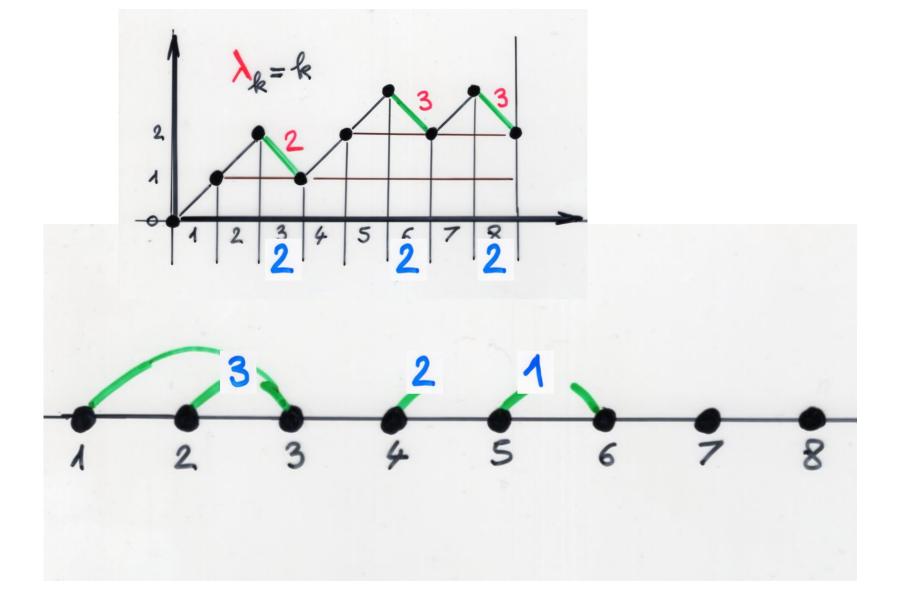


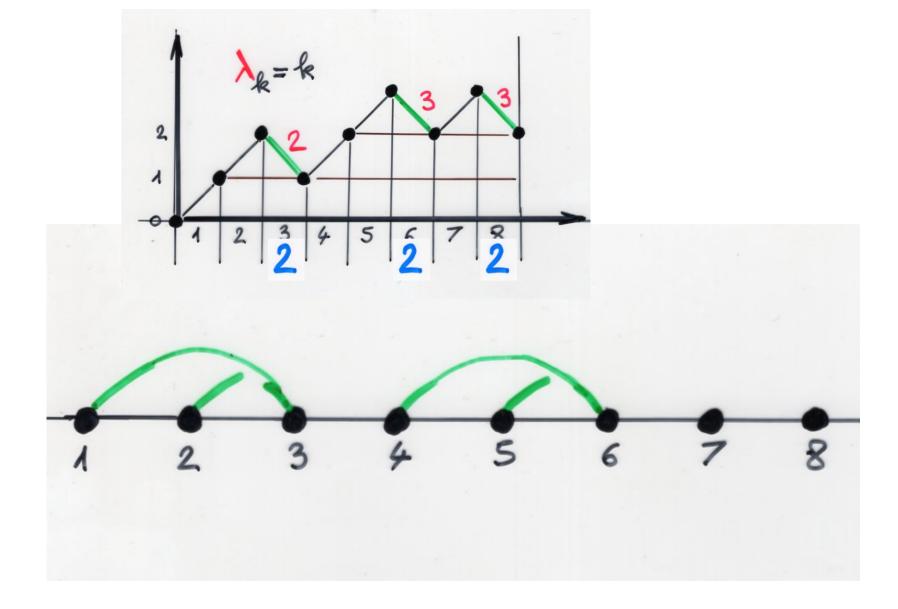


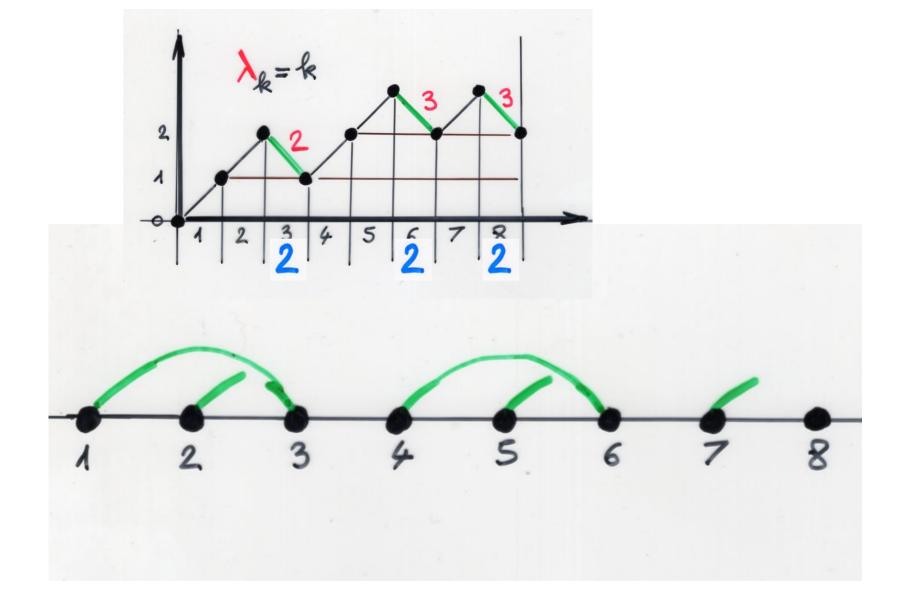


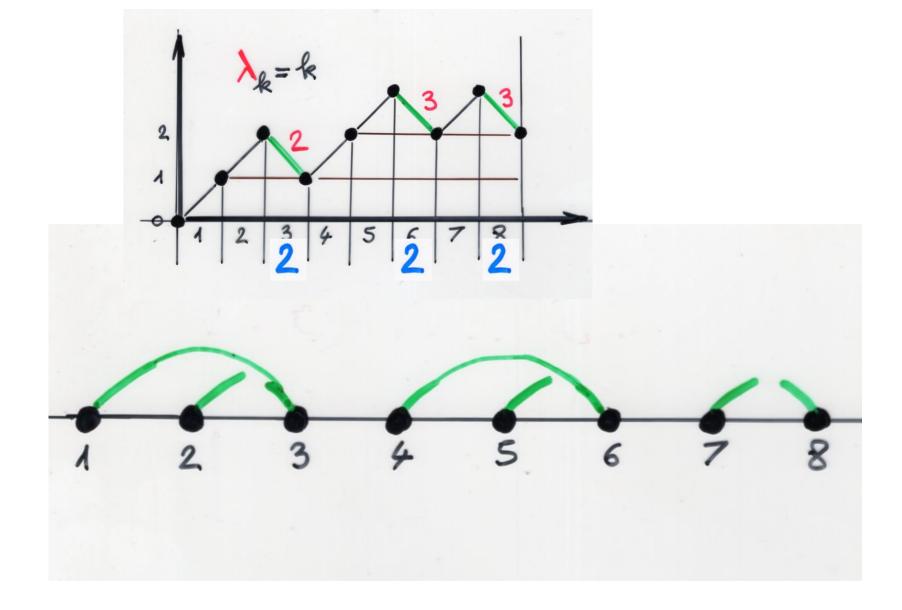


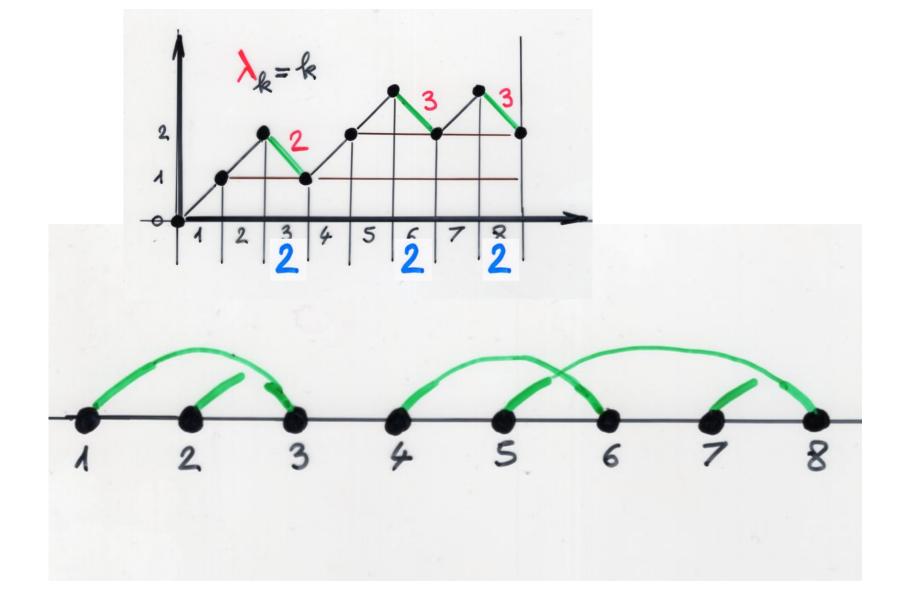


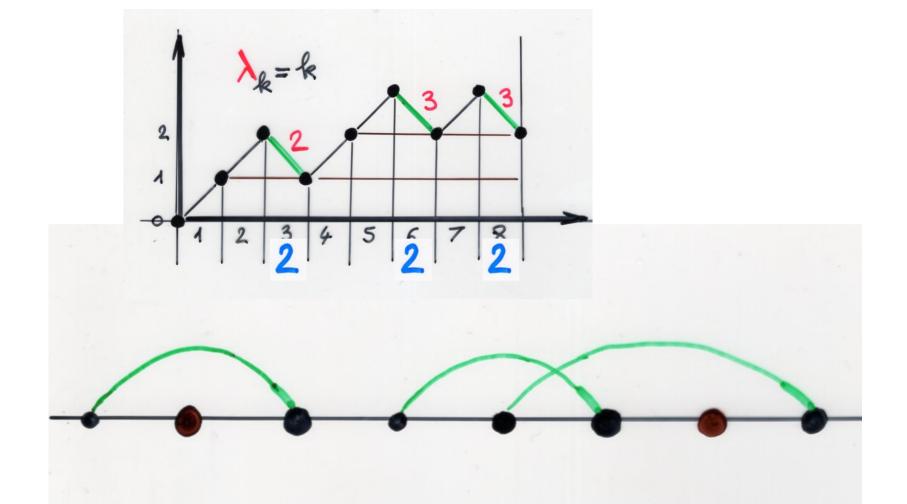












Hermite polynomials again

$$H_n(x) = \sum_{\sigma \in \mathcal{G}_n} (-1)^{d(\sigma)} z \delta^{ix(\sigma)}$$
involution

the inversion theorem



Hermite

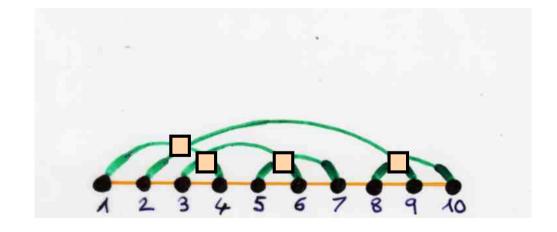
$$\begin{cases} b_k = 0 \\ \lambda_k = k \end{cases}$$

$$P_{n,i} = (-1)^{\frac{(n-i)}{2}} \mu_{n,i}$$

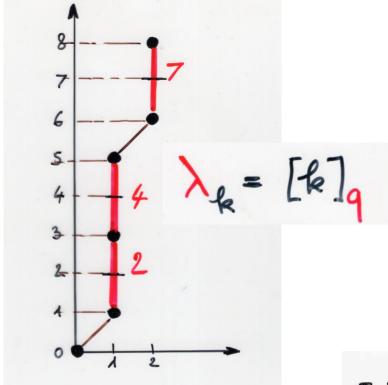
Complements

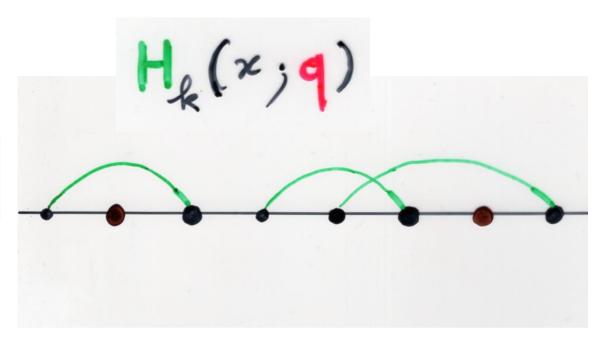
some remarks about q-Hermite polynomials

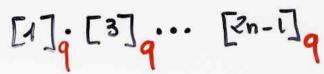
9-Hermite I (continuous)



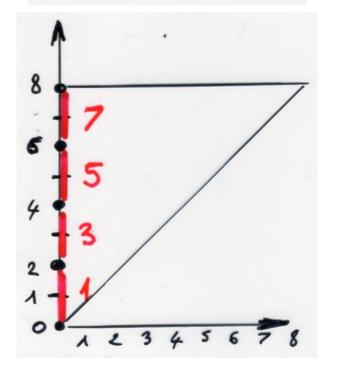
crossing moments







moments



Complements

« beta-analogue » of Tchebychev 2nd kind

corrections after the video:

moments

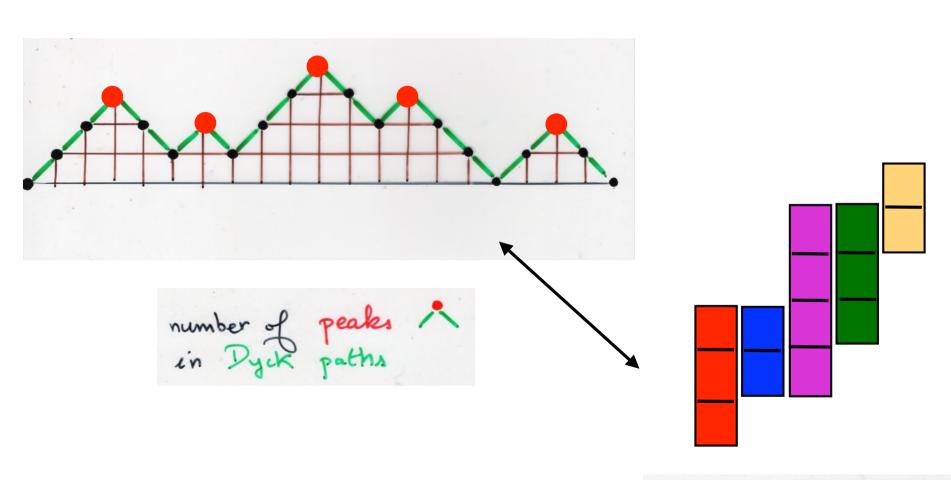
$$\mu_{2n}(\beta) = \sum_{1 \leqslant k \leqslant n} \frac{1}{n} \binom{n}{k} \binom{n}{k-1}$$

number of Dyck paths w, |w| = 2n having & peaks

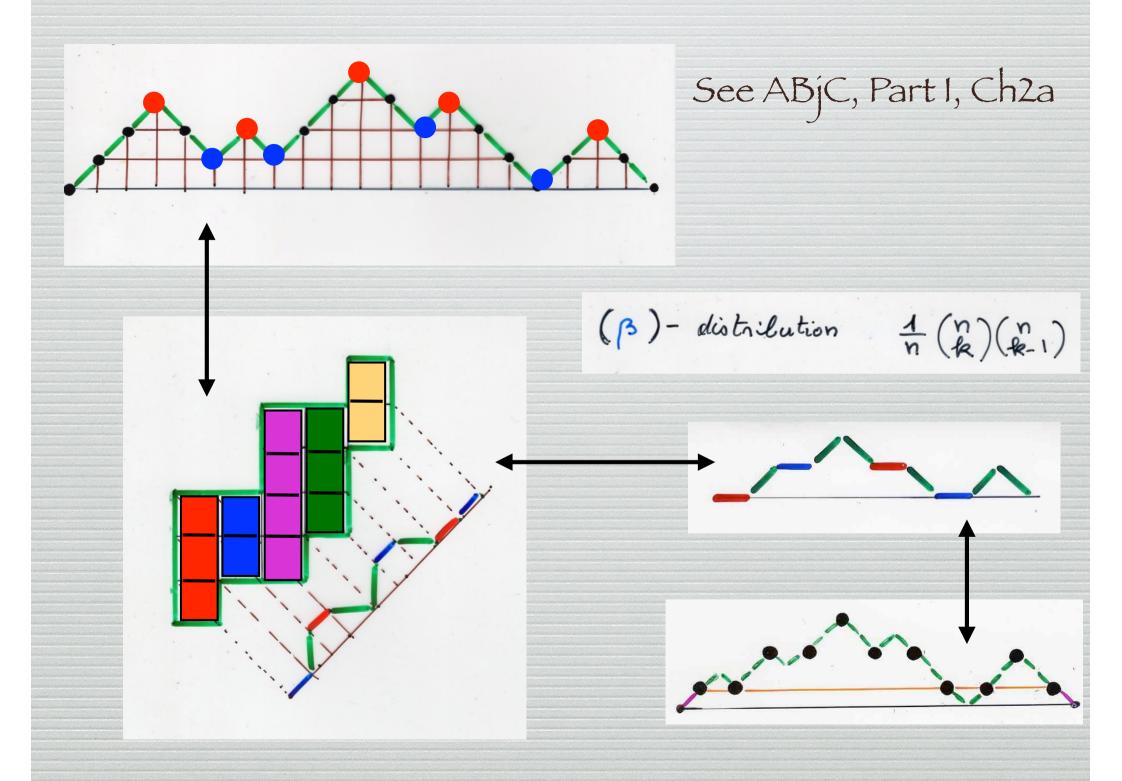
Proposition

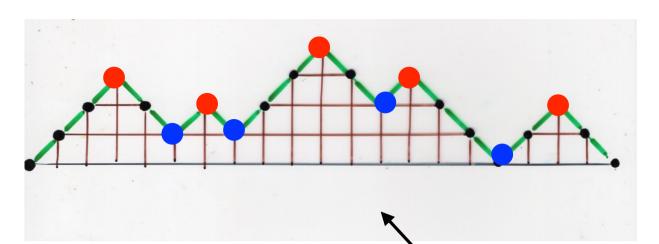
$$\lambda_k = 1$$
 k even
$$= \beta \quad \text{k odd}$$

(B) - distribution on Catalan numbers



number of columns in staircase polygons





moments

number of Dyck paths having k peaks

Proposition

$$\mu_{2n}(\beta) = \sum_{1 \leqslant k \leqslant n} \frac{1}{n} \binom{n}{k} \binom{n}{k-1}$$

