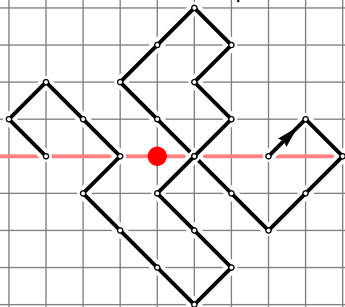


# Winding angles of simple walks on $\mathbb{Z}^2$

Timothy Budd

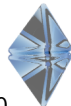
Based on arXiv:1709.04042 and w.i.p.



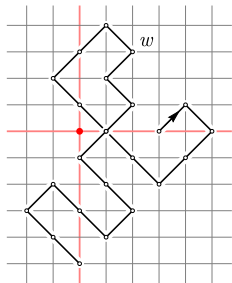
IPHT, CEA, Université Paris-Saclay

[timothy.budd@ipht.fr](mailto:timothy.budd@ipht.fr), <http://www.nbi.dk/~budd/>

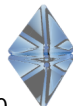
# Combinatorial problem involving winding angles



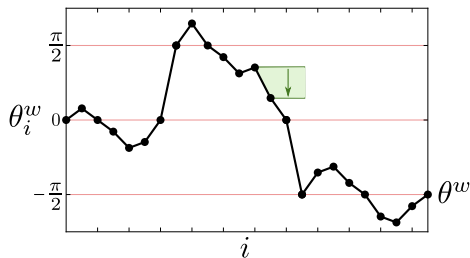
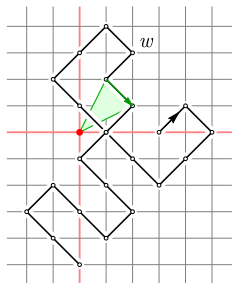
- ▶ Let  $w$  be a simple diagonal walk on  $\mathbb{Z}^2 \setminus \{\text{origin}\}$  of length  $|w| \geq 0$ .



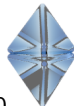
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- ▶ Let  $w$  be a simple diagonal walk on  $\mathbb{Z}^2 \setminus \{\text{origin}\}$  of length  $|w| \geq 0$ .
- ▶ Winding angle sequence  $(\theta_0^w, \theta_1^w, \dots, \theta_{|w|}^w)$ ,  $\theta_0^w = 0$ ,  $\theta^w := \theta_{|w|}^w$ .

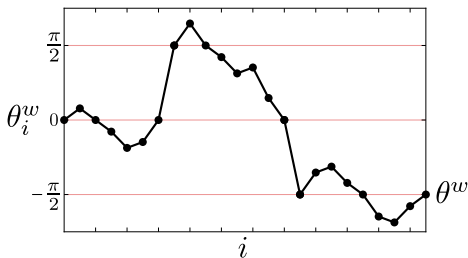
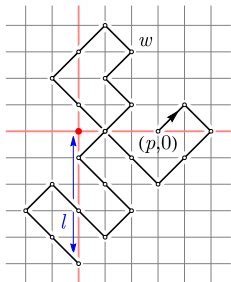


# Combinatorial problem involving winding angles

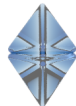


- ▶ Let  $w$  be a simple diagonal walk on  $\mathbb{Z}^2 \setminus \{\text{origin}\}$  of length  $|w| \geq 0$ .
- ▶ Winding angle sequence  $(\theta_0^w, \theta_1^w, \dots, \theta_{|w|}^w)$ ,  $\theta_0^w = 0$ ,  $\theta^w := \theta_{|w|}^w$ .
- ▶ Can we compute the following generating function?

$$W_{\ell, p}^{(\alpha)}(t) := \sum_w t^{|w|} \mathbf{1}_{\{w_0=(p,0), |w_{|w|}|=\ell, \theta^w=\alpha\}}. \quad (p, \ell \geq 1, \alpha \in \frac{\pi}{2}\mathbb{Z})$$

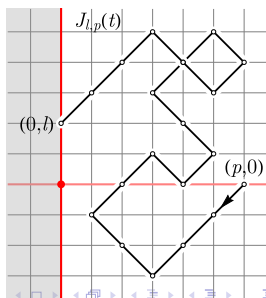
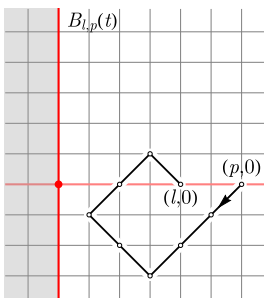
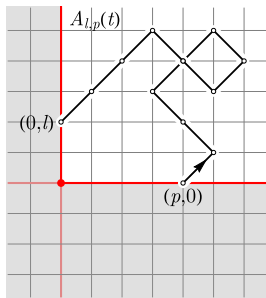


# Building blocks



- ▶ Three types of building blocks: type  $A$ ,  $B$ ,  $J$ .

$$\sum_{m=1}^{\infty} A_{l,m}(t) B_{m,p}(t) = J_{l,p}(t).$$



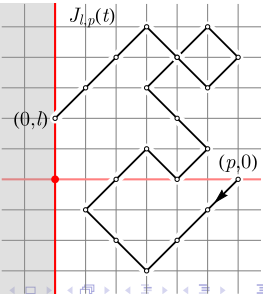
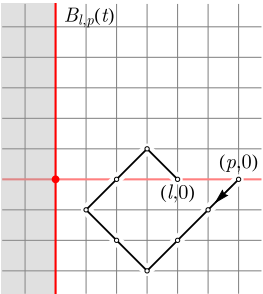
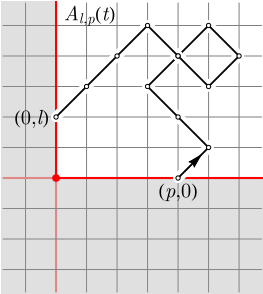
# Building blocks



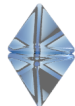
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$$\sum_{m=1}^{\infty} A_{l,m}(t)B_{m,p}(t) = J_{l,p}(t).$$

- ▶ Interpret  $A_{l,p}(t)$ ,  $B_{l,p}(t)$ ,  $J_{l,p}(t)$  as elements of “infinite matrices”:  
walk composition then corresponds to matrix multiplication



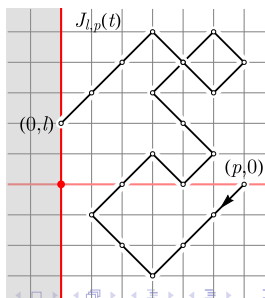
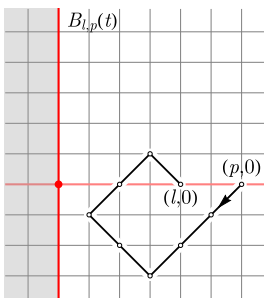
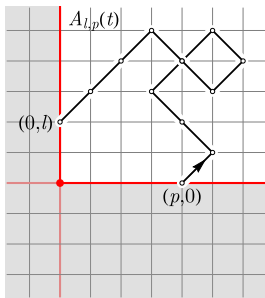
# Building blocks



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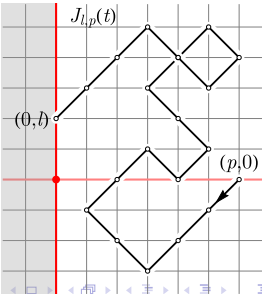
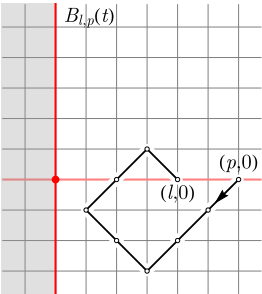
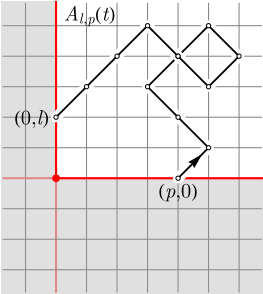
- ▶ Interpret  $A_{l,p}(t)$ ,  $B_{l,p}(t)$ ,  $J_{l,p}(t)$  as elements of “infinite matrices”: walk composition then corresponds to matrix multiplication
- ▶ To formalize this: fix  $k = 4t \in (0, 1)$  and choose convenient Hilbert space + basis.



# Building blocks (operators)



- ▶ Let basis  $(e_p)_{p=1}^\infty$  of  $\ell^2(\mathbb{C})$  be such that  $\langle e_l, e_p \rangle = p \mathbf{1}_{\{l=p\}}$  and let  $\langle e_l, \mathbf{A}_k e_p \rangle = lp A_{l,p}(t)$ ,  $\langle e_l, \mathbf{B}_k e_p \rangle = B_{l,p}(t)$ ,  $\langle e_l, \mathbf{J}_k e_p \rangle = l J_{l,p}(t)$ .



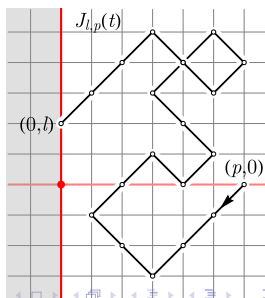
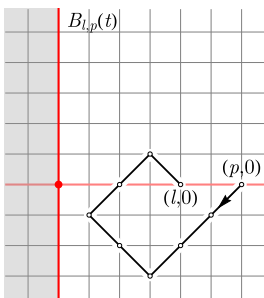
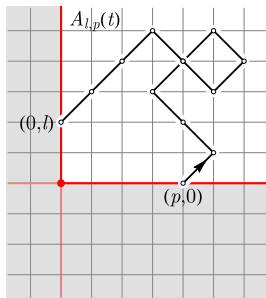


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- ▶ Then indeed  $\mathbf{J}_k = \mathbf{A}_k \mathbf{B}_k$ :

$$l J_{l,p}(t) = l \sum_{m=1}^{\infty} A_{l,m}(t) B_{m,p}(t) = \sum_{m=1}^{\infty} \langle e_l, \mathbf{A}_k e_m \rangle \frac{1}{m} \langle e_m, \mathbf{B}_k e_p \rangle = \langle e_l, \mathbf{A}_k \mathbf{B}_k e_p \rangle$$



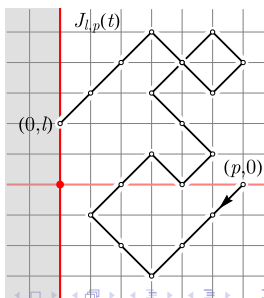
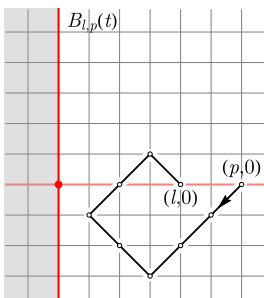
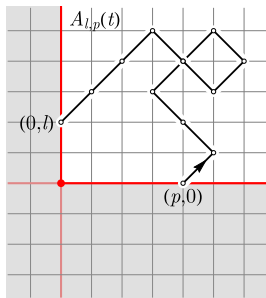
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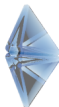
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$$\langle e_l, \mathbf{A}_k e_p \rangle = lp A_{l,p}(t), \quad \langle e_l, \mathbf{B}_k e_p \rangle = B_{l,p}(t), \quad \langle e_l, \mathbf{J}_k e_p \rangle = l J_{l,p}(t).$$
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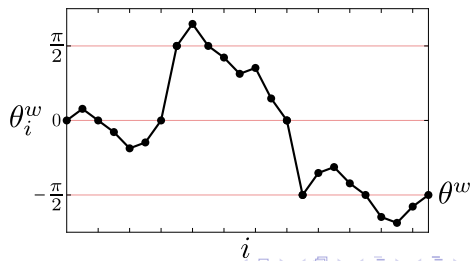
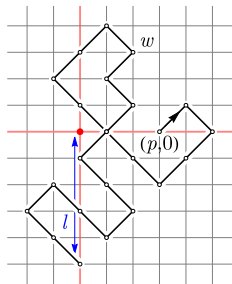
- ▶  $\mathbf{A}_k, \mathbf{B}_k, \mathbf{J}_k$  are bounded, self-adjoint and commuting! Simultaneous eigenvalue decomposition?



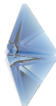
# Putting the building blocks together



$$W_{\ell, p}^{(\alpha)}(t) := \sum_w t^{|w|} \mathbf{1}_{\{w_0=(p,0), |w|_w|=\ell, \theta^w=\alpha\}}. \quad (p, \ell \geq 1, \alpha \in \frac{\pi}{2}\mathbb{Z})$$

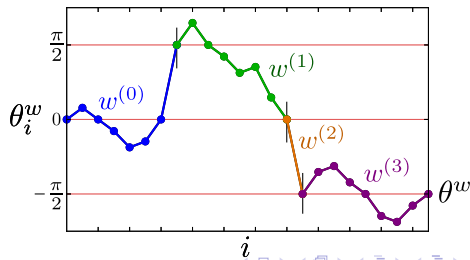
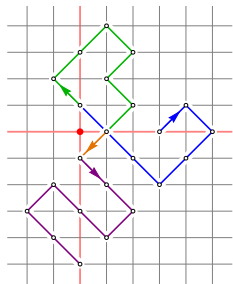


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- ▶  $w$  is encoded by a simple walk  $(\alpha_j)_{j=0}^N$  on  $\frac{\pi}{2}\mathbb{Z}$  from 0 to  $\alpha$  together with a sequence  $(w^{(0)}, \dots, w^{(N)})$  of “matching” walks with  $w^{(0)}, \dots, w^{(N-1)}$  of type  $J$  and  $w^{(N)}$  of type  $B$ .

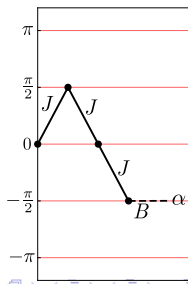
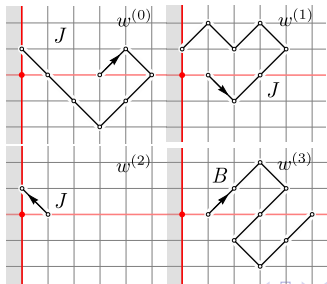
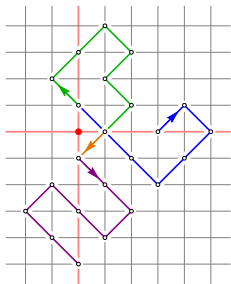


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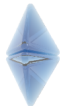


$$W_{\ell, \rho}^{(\alpha)}(t) := \sum_w t^{|w|} \mathbf{1}_{\{w_0 = (\rho, 0), |w|_w| = \ell, \theta^w = \alpha\}}. \quad (\rho, \ell \geq 1, \alpha \in \frac{\pi}{2}\mathbb{Z})$$

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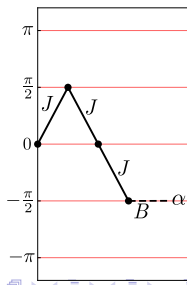
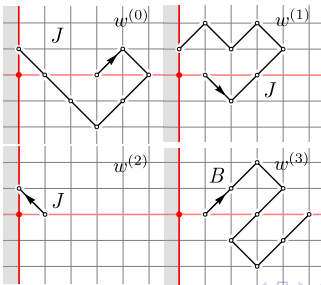
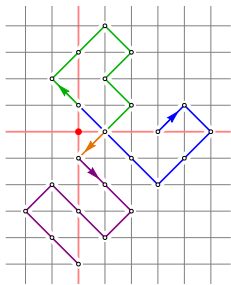
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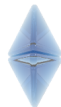
$$W_{\ell, \rho}^{(\alpha)}(t) := \sum_w t^{|w|} \mathbf{1}_{\{w_0=(\rho, 0), |w|_w|=\ell, \theta^w=\alpha\}}. \quad (\rho, \ell \geq 1, \alpha \in \frac{\pi}{2}\mathbb{Z})$$

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- ▶ Hence  $W_{\ell, \rho}^{(\alpha)}(t) = \langle e_\ell, \mathbf{Y}_k^{(\alpha)} e_\rho \rangle$  where  $\mathbf{Y}_k^{(\alpha)}$  is formally given by

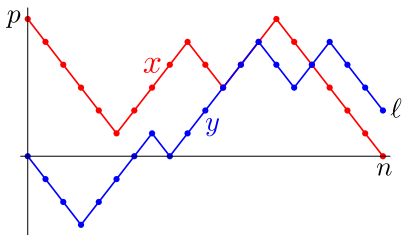
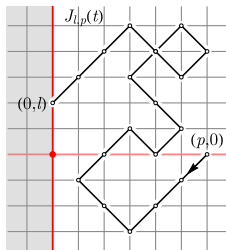
$$\mathbf{Y}_k^{(\alpha)} = \sum_{N=0}^{\infty} \#\{\text{simple walks from } 0 \text{ to } \alpha \text{ of length } N\} \cdot \mathbf{J}_k^N \mathbf{B}_k$$



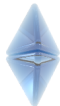
# The operator $J_k$



$$J_{\ell,p}(t) = \sum_{n=1}^{\infty} t^n \frac{p}{n} \binom{n}{\frac{n-p}{2}} \binom{n}{\frac{n-\ell}{2}} \mathbf{1}_{\{n-p \text{ and } n-\ell \text{ nonnegative and even}\}}$$



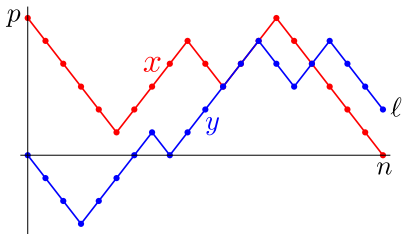
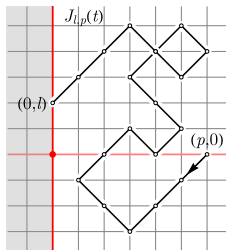
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- ▶ Not only is  $\mathbf{J}_k$  self-adjoint,  $\langle e_\ell, \mathbf{J}_k e_p \rangle = \ell J_{\ell,p}(t)$ , but also  $\mathbf{J}_k = \mathbf{R}_k^\dagger \mathbf{R}_k$  with (recall  $k = 4t$ )

$$\mathbf{R}_k e_p := \sum_{n=1}^{\infty} e_n \left(\frac{k}{4}\right)^{n/2} \frac{p}{n} \binom{n}{\frac{n-p}{2}} \mathbf{1}_{\{n-p \geq 0 \text{ and even}\}}$$





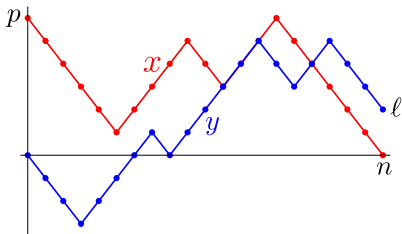
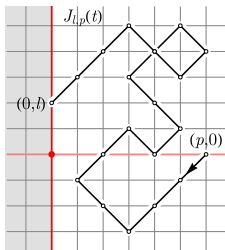
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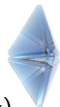
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$$\begin{aligned} \mathbf{R}_k e_p &:= \sum_{n=1}^{\infty} e_n \left(\frac{k}{4}\right)^{n/2} \frac{p}{n} \binom{n}{\frac{n-p}{2}} \mathbf{1}_{\{n-p \geq 0 \text{ and even}\}} \\ &= \sum_{n=1}^{\infty} e_n [z^n] \psi_k(z)^p, \quad \psi_k(z) := \frac{1 - \sqrt{1 - kz^2}}{\sqrt{k}z}. \end{aligned}$$

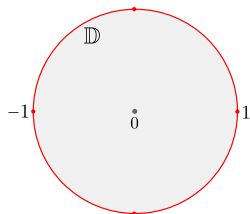


# Dirichlet space $\mathcal{D}$



- ▶  $\mathcal{D} = \mathcal{D}(\mathbb{D})$  is Hilbert space of analytic functions  $f$  on the unit disk  $\mathbb{D} \subset \mathbb{C}$  with  $f(0) = 0$  and finite norm w.r.t.  $(dA(x + iy) := \frac{1}{\pi} dx dy)$

$$\langle f, g \rangle_{\mathcal{D}} = \int_{\mathbb{D}} \overline{f'(z)} g'(z) dA(z)$$

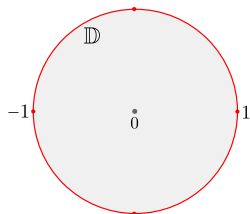


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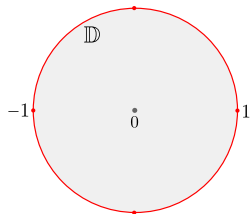
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# Dirichlet space $\mathcal{D}$

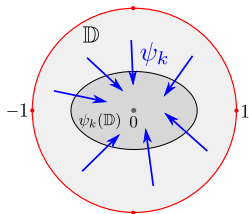


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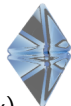
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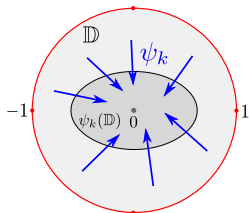
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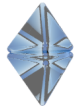
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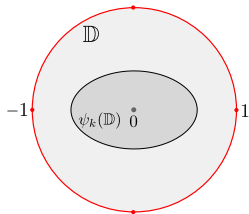
$$\langle f, \mathbf{J}_k g \rangle_{\mathcal{D}} = \langle f, \mathbf{R}_k^{\dagger} \mathbf{R}_k g \rangle_{\mathcal{D}} = \langle f \circ \psi_k, g \circ \psi_k \rangle_{\mathcal{D}} = \langle f, g \rangle_{\mathcal{D}(\psi_k(\mathbb{D}))}.$$



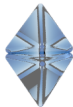
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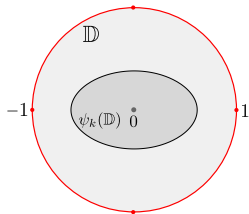
- ▶ To diagonalize  $\mathbf{J}_k$  it suffices to find a basis  $(f_m)$  that is orthogonal w.r.t. both  $\langle \cdot, \cdot \rangle_{\mathcal{D}(\mathbb{D})}$  and  $\langle \cdot, \cdot \rangle_{\mathcal{D}(\psi_k(\mathbb{D}))}$ .



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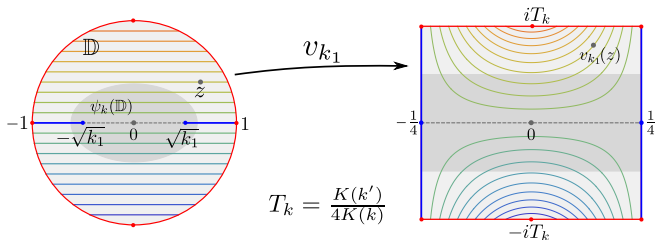


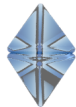


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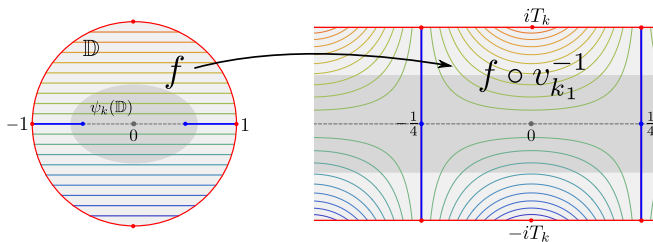
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- ▶ An elliptic integral does the job ( $k' = \sqrt{1 - k^2}$ ,  $k_1 = \frac{1 - k'}{1 + k'}$ )

$$v_{k_1}(z) = \frac{1}{4K(k_1)} \int_0^z \frac{dx}{\sqrt{(k_1 - x^2)(1 - k_1 x^2)}} = \frac{\operatorname{arcsn}\left(\frac{z}{\sqrt{k_1}}, k_1\right)}{4K(k_1)}$$



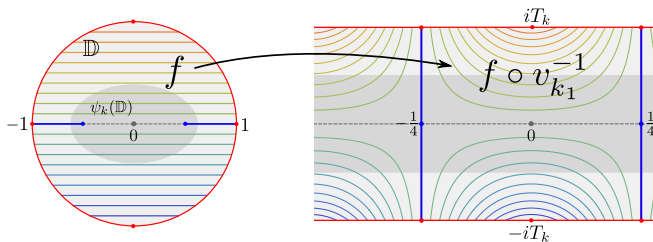


- ▶ The push-forward of  $f \in \mathcal{D}$  extends to an analytic function on the strip  $\mathbb{R} + i(-T_k, T_k)$  that is even around  $\pm 1/4$ , hence 1-periodic.





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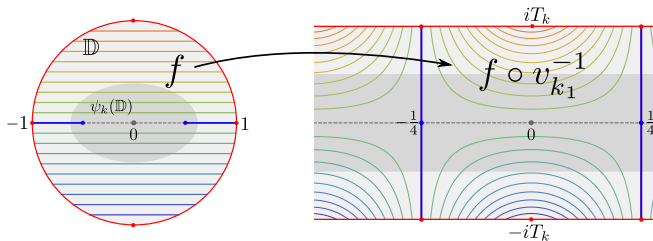




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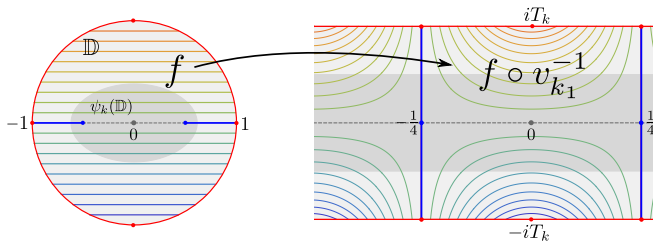
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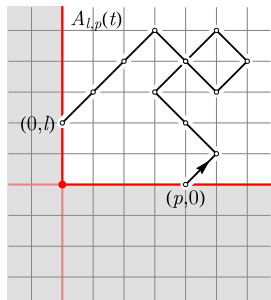
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- ▶ Conclusion:  $\mathbf{J}_k$  has eigenvectors  $(f_m)_{m \geq 1}$  and eigenvalues

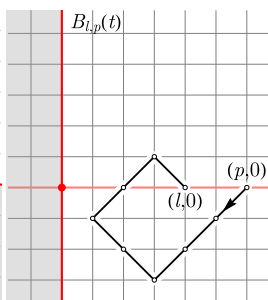
$$\frac{\langle f_m, f_m \rangle_{\mathcal{D}(\psi_k(\mathbb{D}))}}{\langle f_m, f_m \rangle_{\mathcal{D}(\mathbb{D})}} = \frac{\sinh(2m\pi T_k)}{\sinh(4m\pi T_k)} = \frac{1}{q_k^{m/2} + q_k^{-m/2}}, \quad q_k = e^{-\pi \frac{K(k')}{K(k)}} \quad \text{"nome"}$$



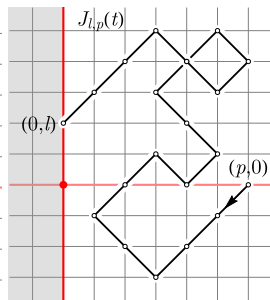
► May work out eigenvalues of  $\mathbf{A}_k$  and  $\mathbf{B}_k$  too (eigenvectors  $(f_m)_{m \geq 1}$ ):



$$\mathbf{A}_k : \frac{\pi}{2K(k)} \frac{m}{q_k^{-m/2} - q_k^{m/2}}$$

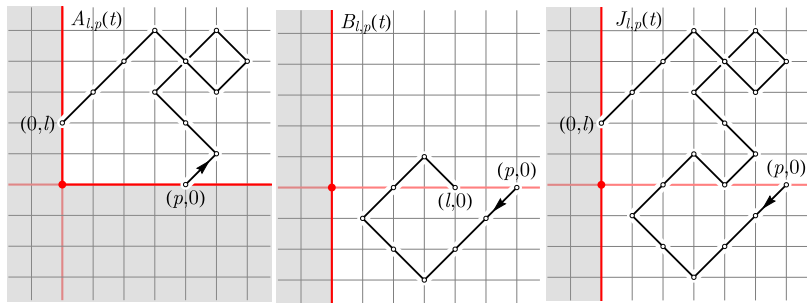


$$\mathbf{B}_k : \frac{2K(k)}{\pi} \frac{1}{m} \frac{1 - q_k^m}{1 + q_k^m}$$



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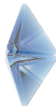
- Recall  $W_{\ell,p}^{(\alpha)}(t) = \langle e_\ell, \mathbf{Y}_k^{(\alpha)} e_p \rangle$ ,  $\alpha \in \frac{\pi}{2}\mathbb{Z}$ , where

$$\mathbf{Y}_k^{(\alpha)} = \sum_{N=0}^{\infty} \#\{\text{simple walks from } 0 \text{ to } \alpha \text{ of length } N\} \cdot \mathbf{J}_k^N \mathbf{B}_k.$$

It has eigenvalues

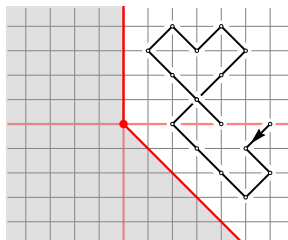
$$\mathbf{Y}_k^{(\alpha)} f_m = \frac{2K(k)}{\pi} \frac{1}{m} q_k^{m|\alpha|/\pi} f_m.$$

# Reflection principle

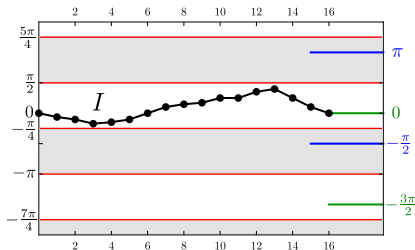


- ▶ For  $I = (\beta_-, \beta_+)$ ,  $\beta_{\pm} \in \frac{\pi}{4}\mathbb{Z}$ ,  $\alpha \in I \cap \frac{\pi}{2}\mathbb{Z}$  and  $p, \ell$  even, let

$$W_{\ell, p}^{(\alpha, I)}(t) = \sum_w t^{|w|} \mathbf{1}_{\{w_0=(p,0), |w|_w|=\ell, \theta^w=\alpha, \theta_i^w \in I \text{ for } 1 \leq i < |w|\}}.$$



$$\alpha = 0, I = \left(-\frac{\pi}{4}, \frac{\pi}{2}\right)$$





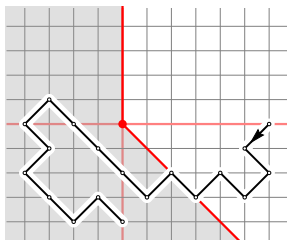
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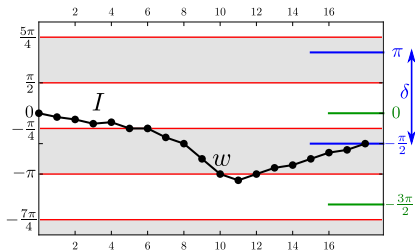
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- ▶ If  $\theta_w \notin I$ , reflect  $w \mapsto w'$  at first exit of  $I$ .

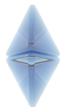


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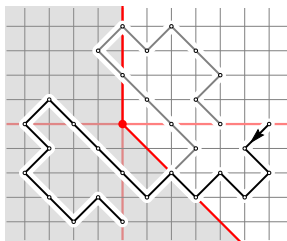


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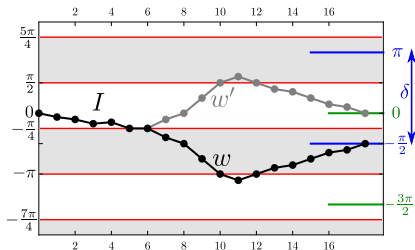
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- ▶ If  $\theta_w \notin I$ , reflect  $w \mapsto w'$  at first exit of  $I$ .
- ▶ If  $\theta^w \in 2\beta_+ - \alpha + \delta\mathbb{Z}$  then  $\theta^{w'} \in \alpha + \delta\mathbb{Z}$ ,  $\delta = 2(\beta_+ - \beta_-)$ .

$$W_{\ell, p}^{(\alpha, I)}(t) = \sum_{n=-\infty}^{\infty} \left( W_{\ell, p}^{(\alpha+n\delta)}(t) - W_{\ell, p}^{(2\beta_+-\alpha+n\delta)}(t) \right).$$

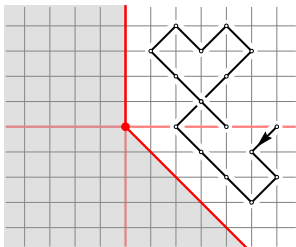


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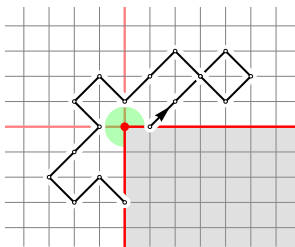




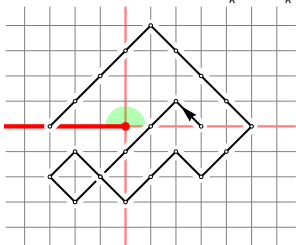
# More examples See [TB,'17, Theorem 1] for the general case.



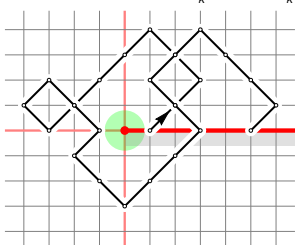
$$\langle e_l, \bullet e_p \rangle_{\mathcal{D}}, \frac{2K(k)}{\pi m} \frac{1-q_k^m}{1+q_k^{m/2}+q_k^m}$$



$$\frac{1}{lp} \langle e_l, \bullet e_p \rangle_{\mathcal{D}}, \frac{\pi m}{2K(k)} \frac{1}{q_k^{-m\alpha/\pi} - q_k^{m\alpha/\pi}}$$



$$\frac{1}{l} \langle e_l, \bullet e_p \rangle_{\mathcal{D}}, \frac{1}{q_k^{m\alpha/\pi} + q_k^{-m\alpha/\pi}}$$

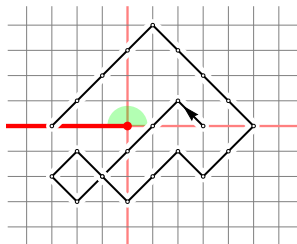


$$\frac{1}{p} \langle e_l, \bullet e_p \rangle_{\mathcal{D}}, q_k^{m\alpha/\pi}$$

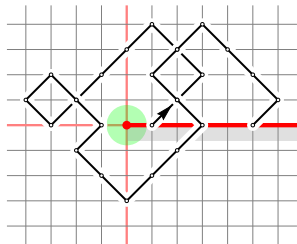
# Angle doubling $\leftrightarrow$ Landen transformation



- ▶ Disregarding  $K(k)$  the spectra only depend on  $\alpha$  and  $k = 4t$  through the combination  $q_k^{\alpha/\pi}$ .



$$\frac{1}{i} \langle e_\ell, \bullet e_p \rangle_{\mathcal{D}}, \frac{1}{q_k^{m\alpha/\pi} + q_k^{-m\alpha/\pi}}$$



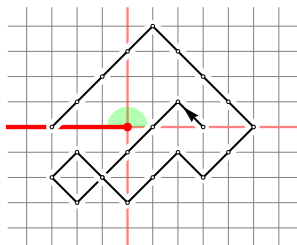
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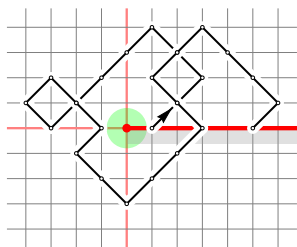


- ▶ Disregarding  $K(k)$  the spectra only depend on  $\alpha$  and  $k = 4t$  through the combination  $q_k^{\alpha/\pi}$ .
- ▶ Angle doubling  $\alpha \rightarrow 2\alpha$  has same effect as Landen transformation

$$k \rightarrow k_1 = \frac{1 - k'}{1 + k'}, \quad k' = \sqrt{1 - k^2}, \quad \text{since} \quad q_{k_1} = q_k^2.$$



$$\frac{1}{i} \langle e_\ell, \bullet e_p \rangle_{\mathcal{D}}, \quad \frac{1}{q_k^{m\alpha/\pi} + q_k^{-m\alpha/\pi}}$$



$$\frac{1}{p} \langle e_\ell, \bullet e_p \rangle_{\mathcal{D}}, \quad q_k^{m\alpha/\pi}$$

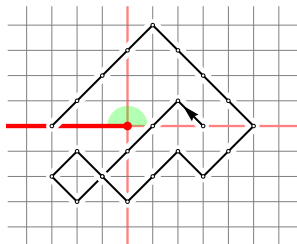
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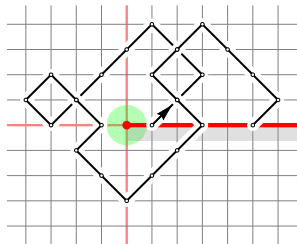
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- ▶ Deserves a combinatorial explanation!



$$\frac{1}{i} \langle e_\ell, \bullet e_p \rangle_{\mathcal{D}}, \quad \frac{1}{q_k^{m\alpha/\pi} + q_k^{-m\alpha/\pi}}$$



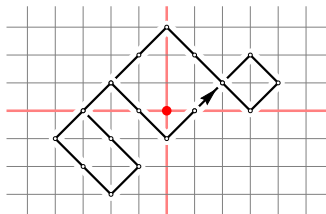
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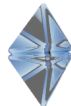
# A partial explanation



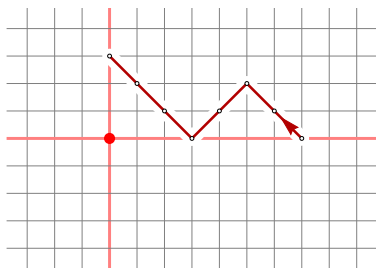
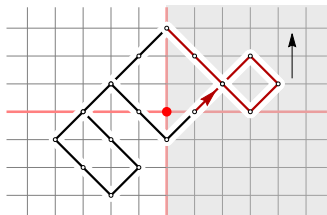
- ▶ Consider loops  $w$ , i.e.  $w_0 = w_{|w|} \in \{(1, 0), (2, 0), \dots\}$ , with winding angle  $\theta^w = \alpha \in 2\pi\mathbb{Z}$  and  $\theta_i^w < \alpha$  for  $i < |w|$ .
- ▶ The generating function of these is a trace:  $\frac{q_k^{\alpha/\pi}}{1 - q_k^{\alpha/\pi}}$ .



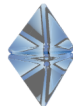
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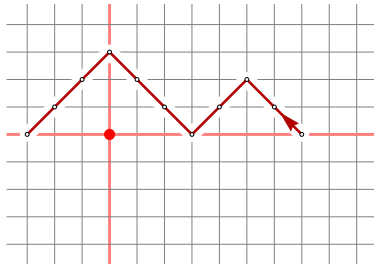
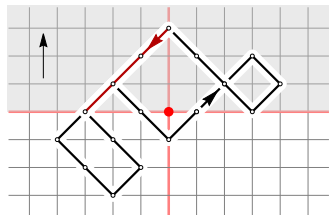
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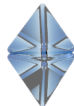
# A partial explanation



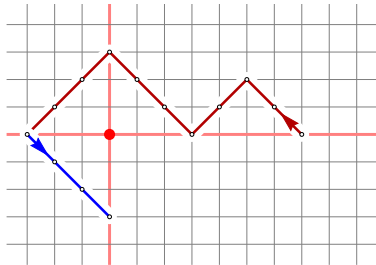
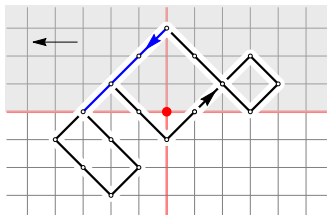
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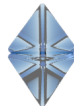
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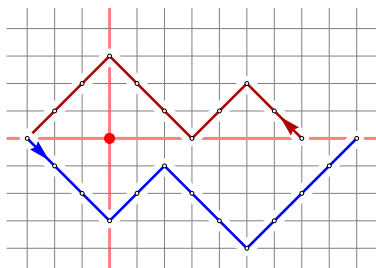
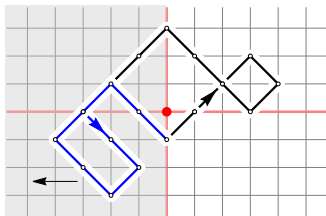
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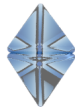
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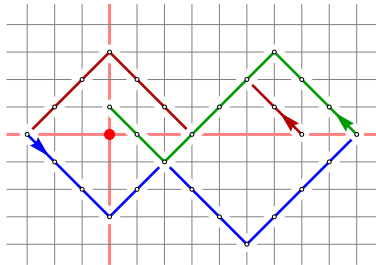
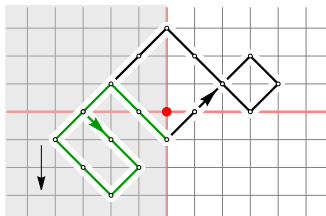
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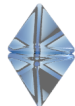
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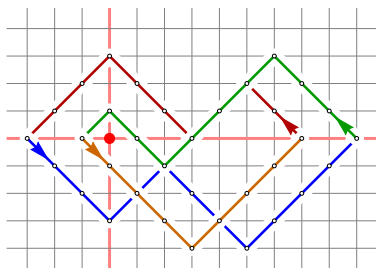
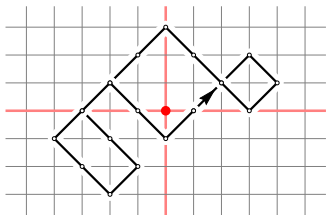
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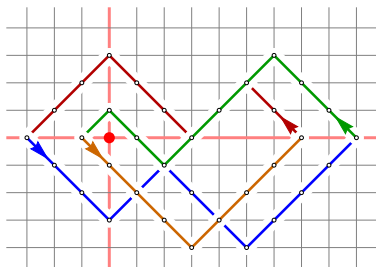
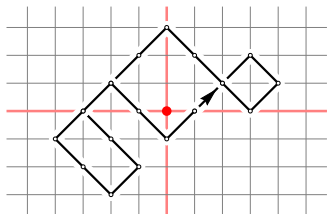
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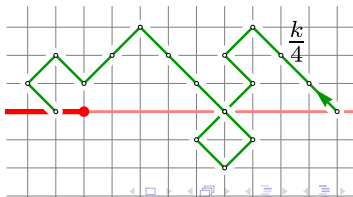
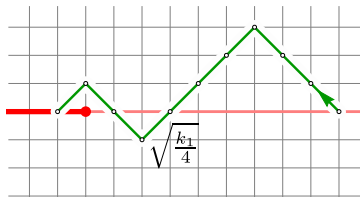
# A partial explanation



- ▶ Substituting  $x \rightarrow \sqrt{k_1(t)/4}$  in g.f. of Dyck paths on the slit plane with fixed endpoints yields the corresponding g.f. for diagonal walks.

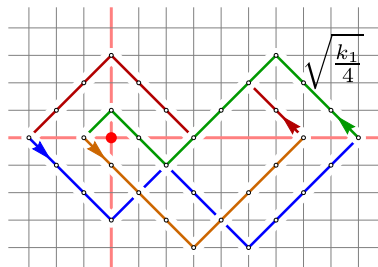
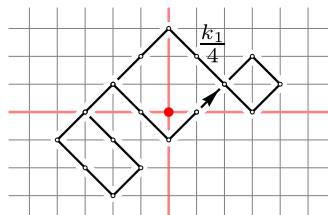
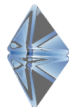
$$k_1(t) = \frac{1 - k'}{1 + k'}, \quad k' = \sqrt{1 - k^2}, \quad k = 4t$$

- ▶ Open problem: give a bijective explanation of this fact!





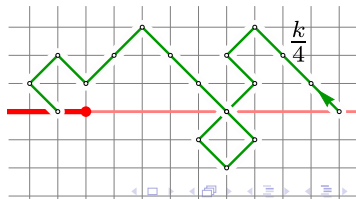
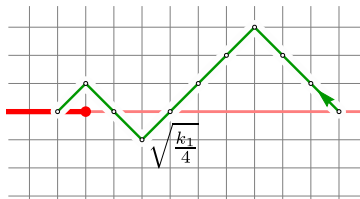
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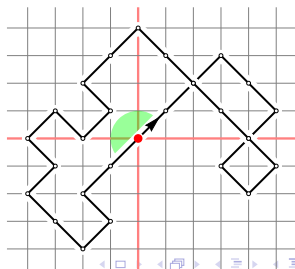
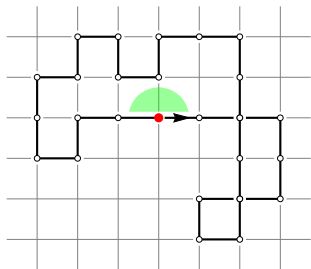


# Application: Excursions

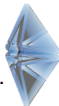


- ▶ Consider set  $\mathcal{E}$  of excursions from the origin (rectilinear or diagonal).

$$F^{(\alpha)}(t) := \sum_{w \in \mathcal{E}} t^{|w|} \mathbf{1}_{\{\theta^w = \alpha\}}, \quad \alpha \in \frac{\pi}{2} \mathbb{Z}.$$



# Application: Excursions

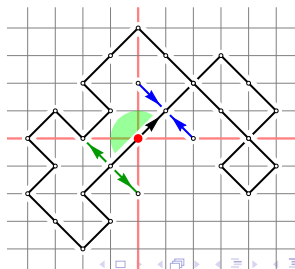
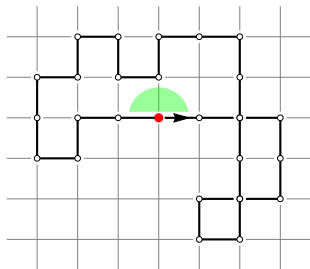


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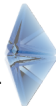
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However, a combinatorial trick (exercise!) shows

$$F^{(\alpha)}(t) = 4 \sum_{m,l,p=1}^{\infty} (-1)^{l+p+m+1} m W_{2l,2p}^{(|\alpha|+m\pi/2)}(t)$$



# Application: Excursions

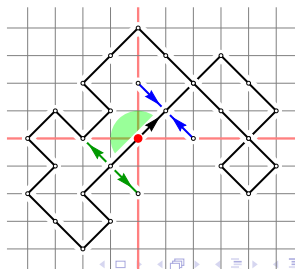
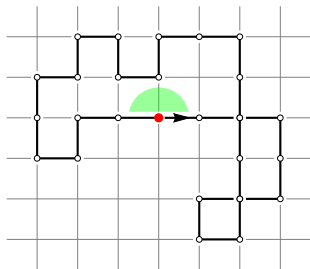


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$$\begin{aligned} F^{(\alpha)}(t) &= 4 \sum_{m,l,p=1}^{\infty} (-1)^{l+p+m+1} m W_{2l,2p}^{(|\alpha|+m\pi/2)}(t) \\ &= \frac{2\pi}{K(k)} \sum_{n=1}^{\infty} \frac{q_k^n (1 - q_k^n)^2}{1 - q_k^{4n}} q_k^{2n|\alpha|/\pi} \end{aligned}$$

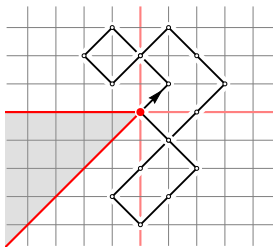


# Excursions in cones



- ▶ For  $I = (\beta_-, \beta_+)$ ,  $\beta_{\pm} \in \frac{\pi}{4}\mathbb{Z}$ ,  $\alpha \in I \cap \frac{\pi}{2}\mathbb{Z}$ , a reflection principle shows

$$\begin{aligned} F^{(\alpha, I)}(t) &:= \sum_{w \in \mathcal{E}} t^{|w|} \mathbf{1}_{\{w_1=(1,1), \theta^w=\alpha, \theta_i^w \in I \text{ for all } i\}} \\ &= \frac{1}{4} \sum_{n \in \mathbb{Z}} \left( F^{(\alpha+n\delta)}(t) - F^{(2\beta_+-\alpha+n\delta)}(t) \right), \quad \delta := 2(\beta_+ - \beta_-) \end{aligned}$$



$$\begin{aligned} \alpha &= -\pi/2 \\ \beta_- &= -\pi \\ \beta_+ &= 3\pi/4 \end{aligned}$$

# Excursions in cones

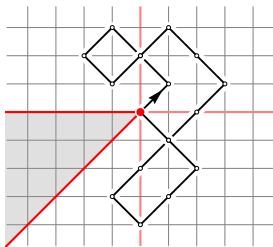


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 &= \frac{\pi}{8\delta} \sum_{\sigma \in (0, \delta) \cap \frac{\pi}{2}\mathbb{Z}} \left( \cos\left(\frac{4\sigma\alpha}{\delta}\right) - \cos\left(\frac{4\sigma(2\beta_+ - \alpha)}{\delta}\right) \right) F\left(t, \frac{4\sigma}{\delta}\right),
 \end{aligned}$$

where

$$F(t, b) := \sum_{\alpha \in \frac{\pi}{2}\mathbb{Z}} F^{(\alpha)}(t) e^{ib\alpha} = \frac{1}{\cos\left(\frac{\pi b}{2}\right)} \left[ 1 - \frac{\pi \tan\left(\frac{\pi b}{4}\right) \theta'_1\left(\frac{\pi b}{4}, \sqrt{qk}\right)}{2K(k) \theta_1\left(\frac{\pi b}{4}, \sqrt{qk}\right)} \right]$$

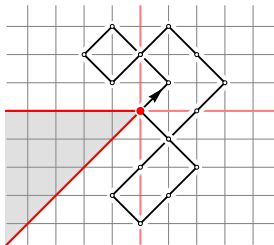


$$\begin{aligned}
 \alpha &= -\pi/2 \\
 \beta_- &= -\pi \\
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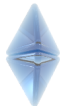


$$F^{(\alpha, l)}(t) = \frac{\pi}{8\delta} \sum_{\sigma \in (0, \delta) \cap \frac{\pi}{2}\mathbb{Z}} \left( \cos\left(\frac{4\sigma\alpha}{\delta}\right) - \cos\left(\frac{4\sigma(2\beta_+ - \alpha)}{\delta}\right) \right) F\left(t, \frac{4\sigma}{\delta}\right),$$

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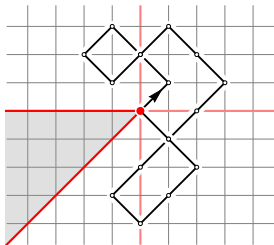


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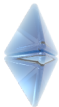
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$$= \frac{1}{\cos \frac{\pi b}{2}} \left[ 1 - \tan \frac{\pi b}{4} \left( 2Z(u, k) + \frac{\operatorname{cn}(u, k) \operatorname{dn}(u, k)}{\operatorname{sn}(u, k)} \right) \right], \quad u = \frac{K(k)b}{2}.$$



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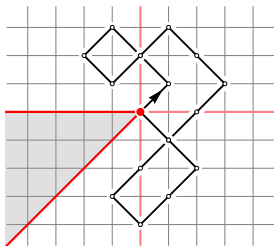


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►  $t \mapsto F(t, b)$  is algebraic for  $b \in \mathbb{Q} \setminus \mathbb{Z}$  and transcendental for  $b \in \mathbb{Z}$ !



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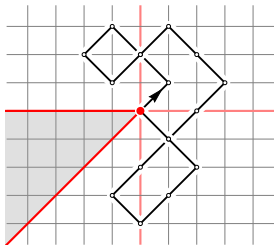
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- ▶  $t \mapsto F(t, b)$  is algebraic for  $b \in \mathbb{Q} \setminus \mathbb{Z}$  and transcendental for  $b \in \mathbb{Z}$ !
- ▶  $t \mapsto F^{(\alpha, l)}(t)$  is algebraic if  $\beta_+ - \beta_- \in \frac{\pi}{2}\mathbb{Z} + \frac{\pi}{4}$

(or if  $\beta_{\pm} \in \frac{\pi}{2}\mathbb{Z}$  and either  $\beta_+ - \beta_- \in \pi\mathbb{Z} + \frac{\pi}{2}$  or  $\alpha \in \pi\mathbb{Z} + \frac{\pi}{2}$  or  $\beta_+ - \alpha \in \pi\mathbb{Z}$ ).

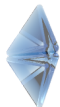


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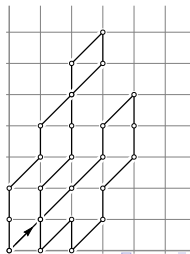
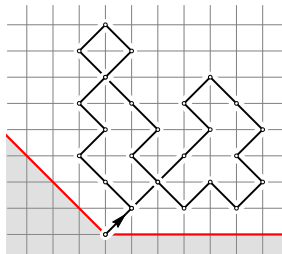
$$\beta_+ = 3\pi/4$$

# Gessel's sequence



- ▶ Special case  $\alpha = 0$ ,  $I = (-\pi/4, \pi/2)$ :

$$F^{(0,I)}(t) = \frac{1}{4} F\left(t, \frac{4}{3}\right) = \frac{1}{2} \left[ \frac{\sqrt{3}\pi}{2K(4t)} \frac{\theta_1'\left(\frac{\pi}{3}, \sqrt{q_k}\right)}{\theta_1\left(\frac{\pi}{3}, \sqrt{q_k}\right)} - 1 \right]$$



# Gessel's sequence

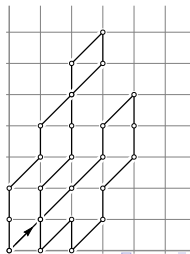
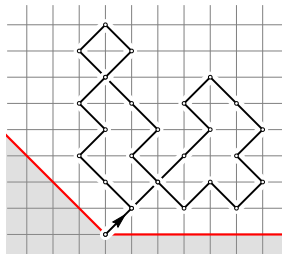


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- ▶ Gessel's conjecture, proved in [Kauers, Koutschan, Zeilberger, '09], [Bostan, Kurkova, Raschel, '13], [Bousquet-Mélou, '16], [Bernardi, Bousquet-Mélou, Raschel, '17]:

$$F^{(0,I)}(t) = \sum_{n=0}^{\infty} t^{2n+2} 16^n \frac{(5/6)_n (1/2)_n}{(2)_n (5/3)_n} = \frac{1}{2} \left[ {}_2F_1\left(-\frac{1}{2}, -\frac{1}{6}; \frac{2}{3}; (4t)^2\right) - 1 \right]$$



# Gessel's sequence



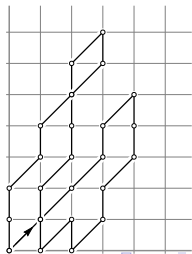
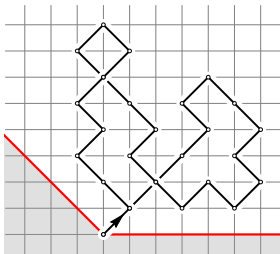
- ▶ Special case  $\alpha = 0$ ,  $I = (-\pi/4, \pi/2)$ :

$$F^{(0,I)}(t) = \frac{1}{4} F\left(t, \frac{4}{3}\right) = \frac{1}{2} \left[ \frac{\sqrt{3}\pi}{2K(4t)} \frac{\theta_1'\left(\frac{\pi}{3}, \sqrt{q_k}\right)}{\theta_1\left(\frac{\pi}{3}, \sqrt{q_k}\right)} - 1 \right]$$

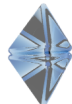
- ▶ Gessel's conjecture, proved in [Kauers, Koutschan, Zeilberger, '09], [Bostan, Kurkova, Raschel, '13], [Bousquet-Mélou, '16], [Bernardi, Bousquet-Mélou, Raschel, '17]:

$$F^{(0,I)}(t) = \sum_{n=0}^{\infty} t^{2n+2} 16^n \frac{(5/6)_n (1/2)_n}{(2)_n (5/3)_n} = \frac{1}{2} \left[ {}_2F_1\left(-\frac{1}{2}, -\frac{1}{6}; \frac{2}{3}; (4t)^2\right) - 1 \right]$$

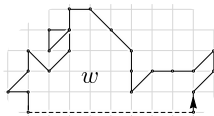
- ▶ Another proof: check that both satisfy same algebraic equation.



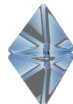
# Background: planar map combinatorics



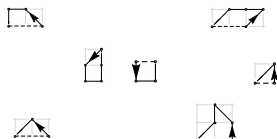
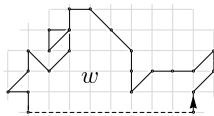
- ▶ Walks with small steps:  $\mathcal{S} \subset \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$
- ▶ Excursion  $w$  in upper-half plane from  $(0, 0)$  to  $(-p-2, 0)$ ,  $p \geq 1$ .



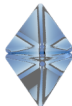
# Background: planar map combinatorics



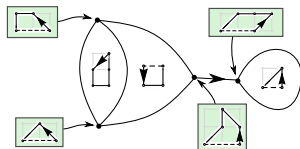
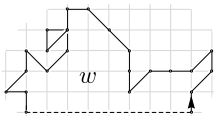
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# Background: planar map combinatorics

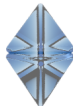


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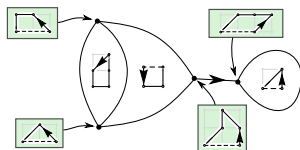
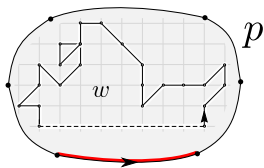




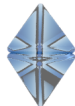
# Background: planar map combinatorics



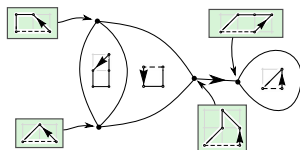
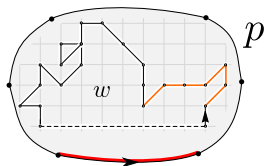
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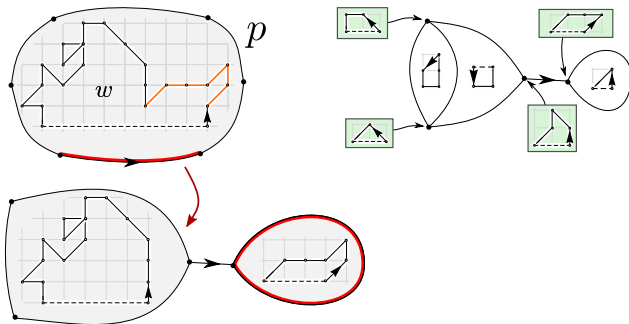
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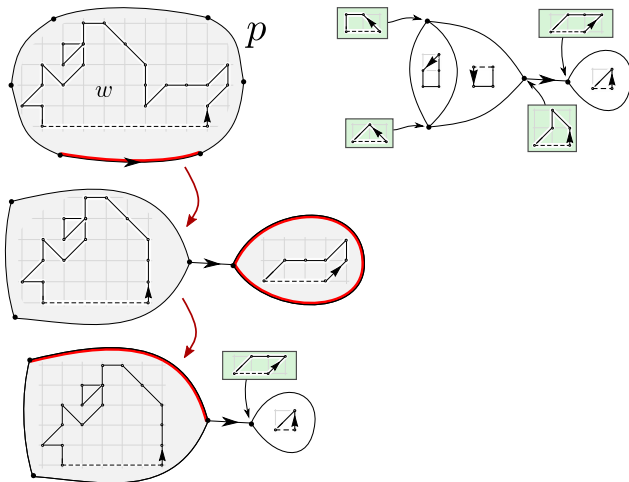
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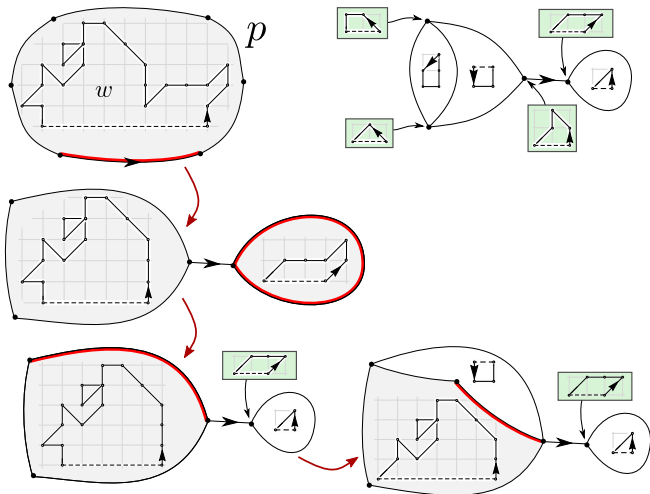
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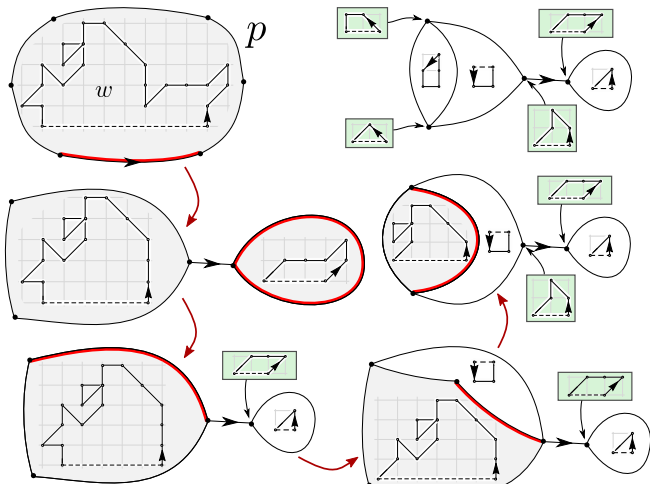
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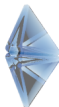
# Background: planar map combinatorics



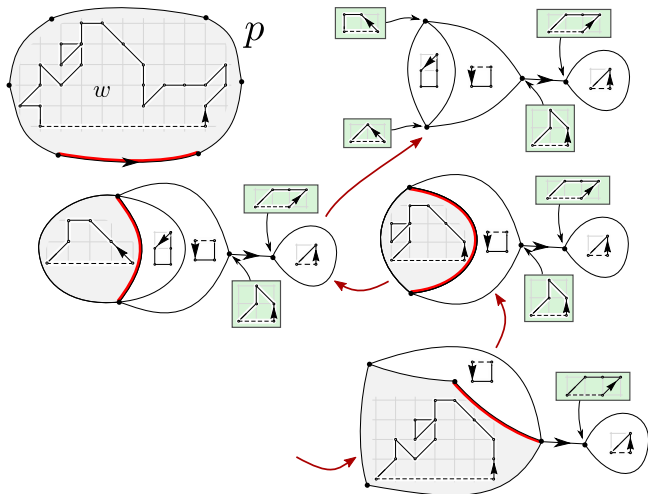
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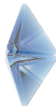
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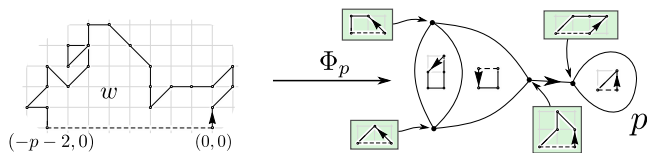
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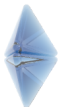


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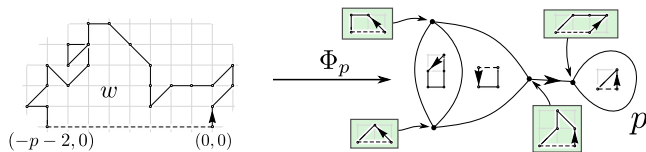




# Background: planar map combinatorics

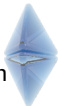


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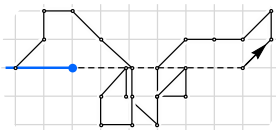


- ▶  $\Phi_p$  is a bijection with rooted planar maps of perimeter  $p$  with
  - ▶ for each face of degree  $d \geq 1$  an excursion above or below axis from  $(0, 0)$  to  $(d-2, 0)$
  - ▶ for each vertex an excursion above axis from  $(0, 0)$  to  $(-2, 0)$ .

# Walks on the slit plane



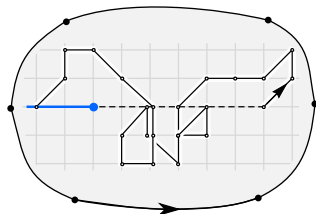
- ▶ This extends to a bijection  $\Phi_{l,p}$  between walks on the slit plane from  $(p, 0)$  to  $(-l, 0)$  and rooted planar maps with perimeter  $p$  and
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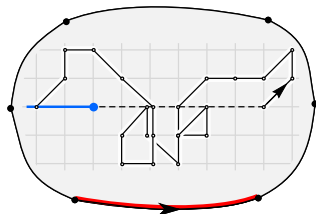
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# Walks on the slit plane



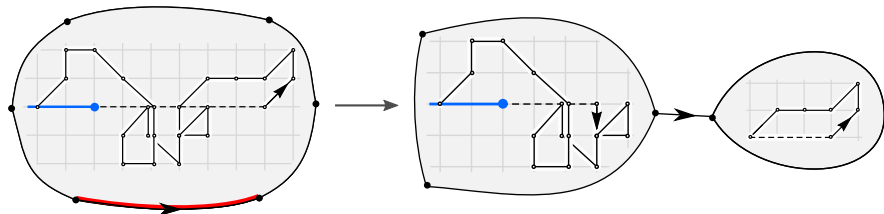
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# Walks on the slit plane



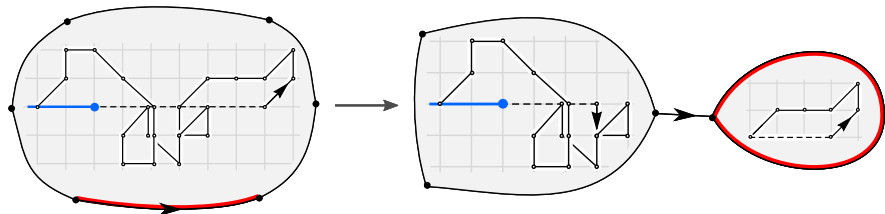
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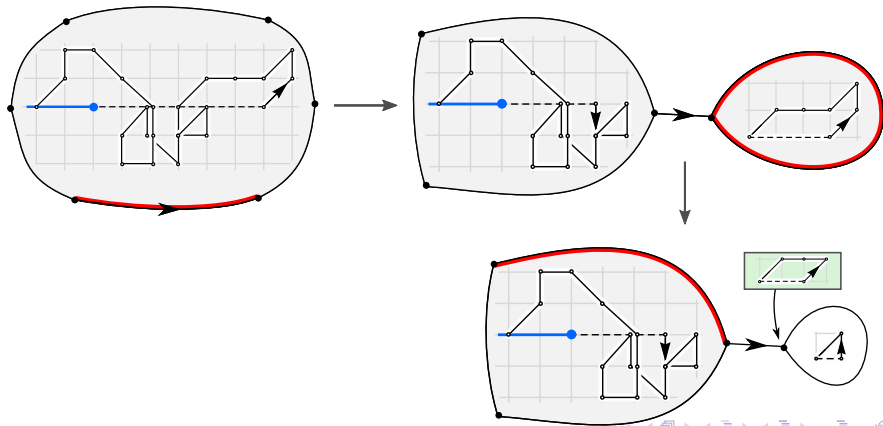
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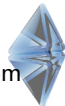
# Walks on the slit plane



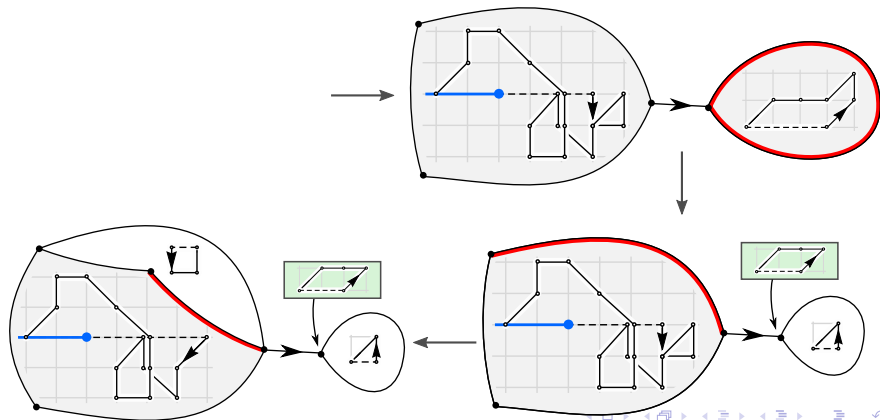
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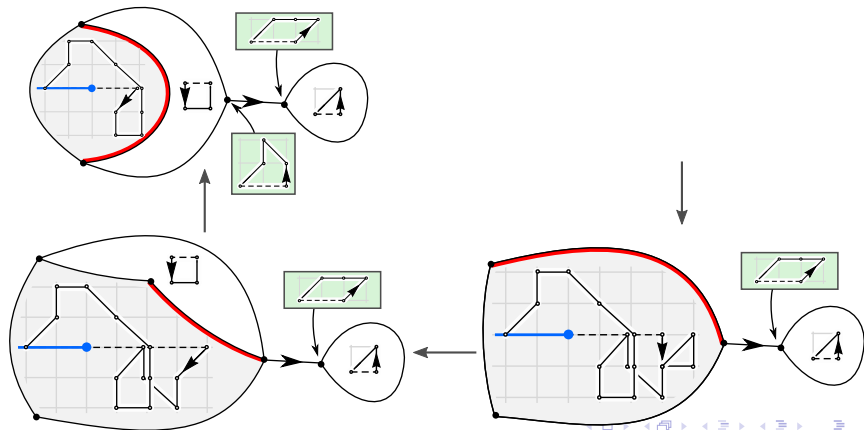




# Walks on the slit plane



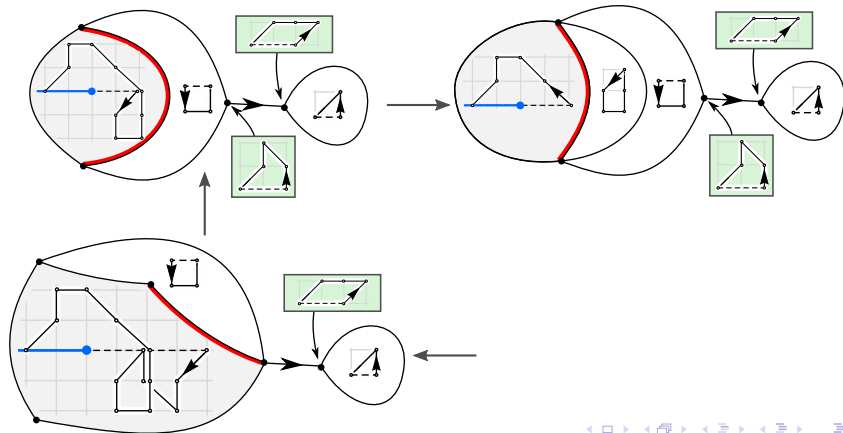
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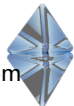
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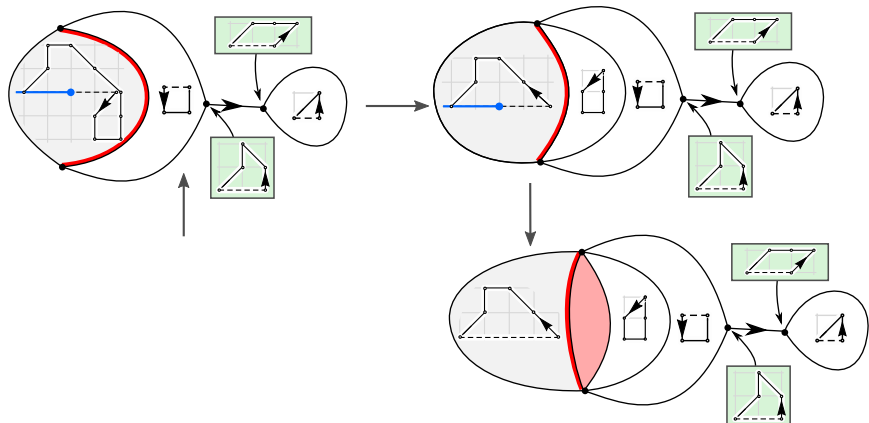
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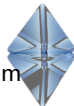
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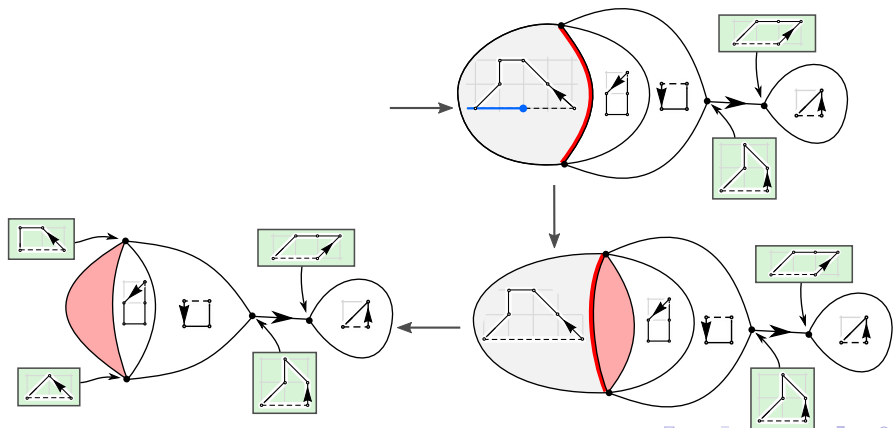
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# Walks on the slit plane



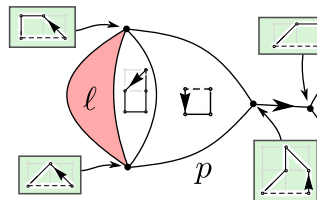
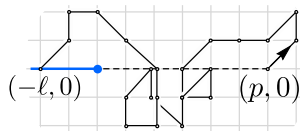
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# Walks on the slit plane

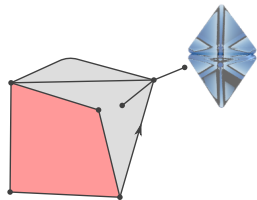
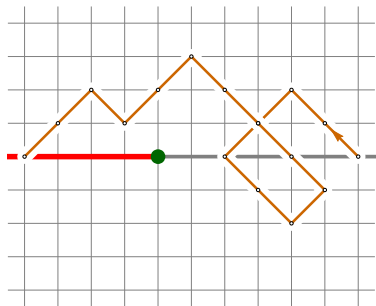


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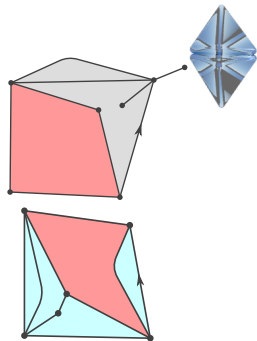
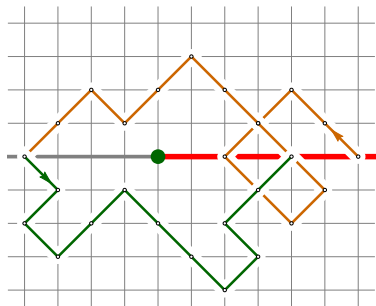


$\Phi_{l,p}$

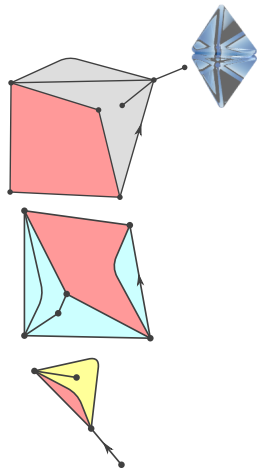
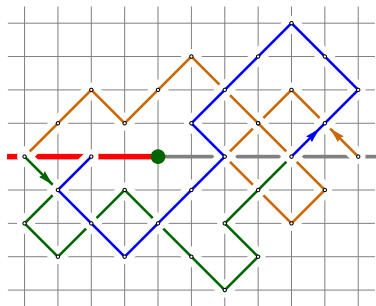
# From walks to loop-decorated maps



# From walks to loop-decorated maps

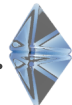
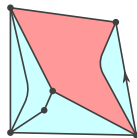
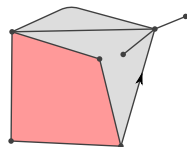
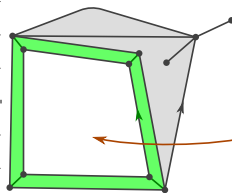
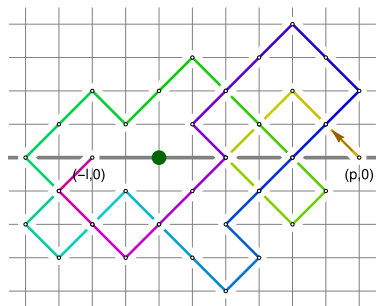


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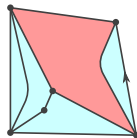
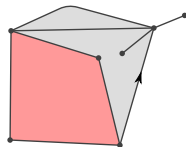
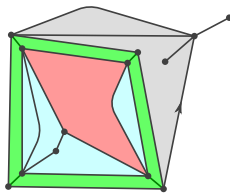
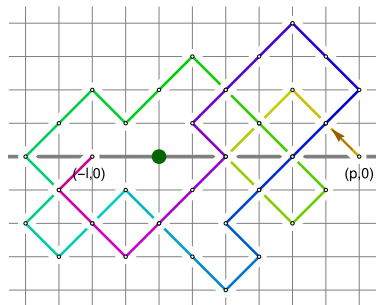




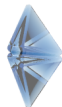
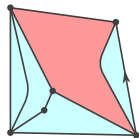
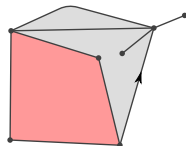
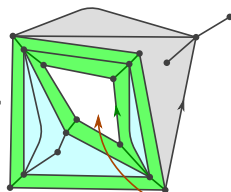
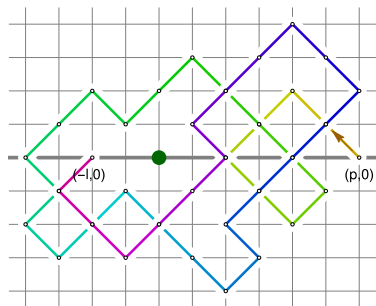
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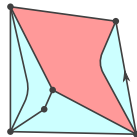
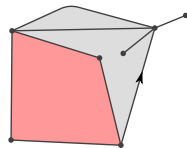
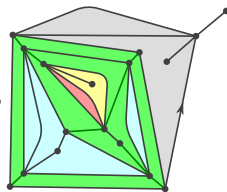
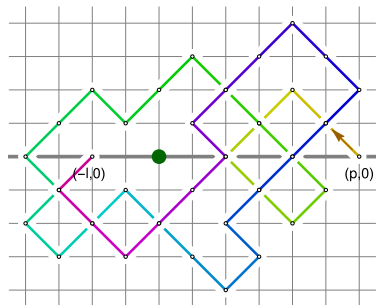
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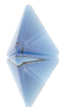
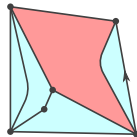
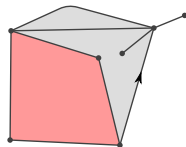
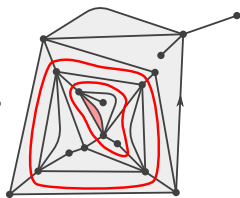
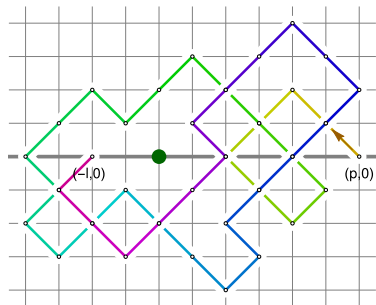
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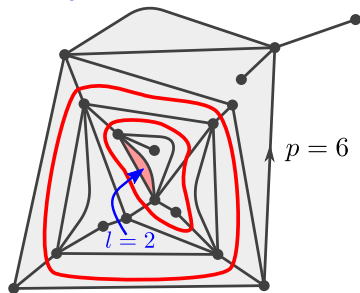
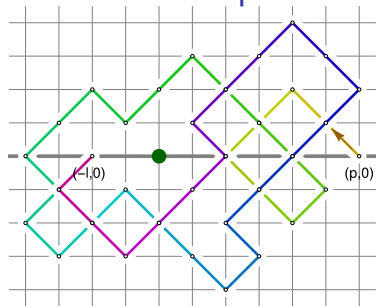
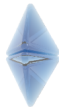
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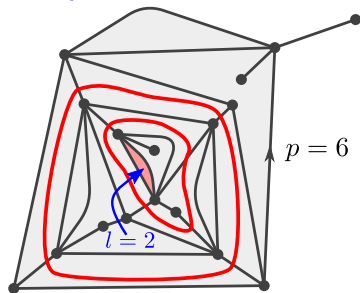
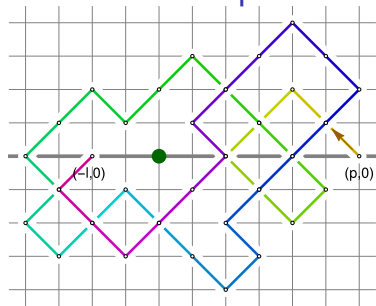
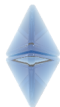
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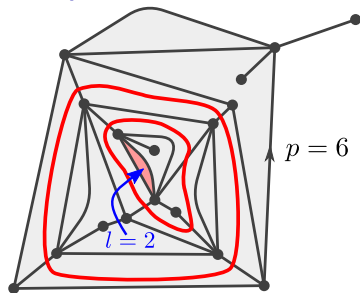
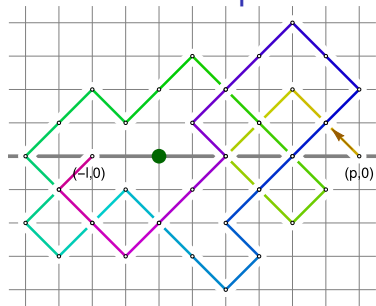
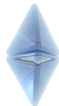


# From walks to loop-decorated maps



- ▶ This is a bijection between walks from  $(p, 0)$  to  $(\pm l, 0)$  with winding angle  $\alpha \in \pi\mathbb{Z}$  (and some extra conditions) and planar maps with perimeter  $p$  and marked face of degree  $l$  and
  - ▶ nested (rigid) loops each carrying an angle  $\pm\pi$ , such that they add up to  $\alpha$ ,
  - ▶ for each (unmarked & non-loop) face of degree  $d \geq 1$  an excursion above or below axis from  $(0, 0)$  to  $(d - 2, 0)$
  - ▶ for each vertex an excursion above axis from  $(0, 0)$  to  $(-2, 0)$ .

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- ▶ A very similar enumeration problem ( $O(n)$  loop model on random planar maps) has been solved in the mathematical physics literature.

[Borot, Bouttier, Guitter, '11] [Borot, Bouttier, Duplantier, '16]

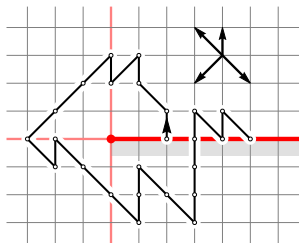


## Other walks with small steps?

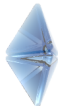


- ▶ Generalization to walks with step set  $\mathcal{S} \subset \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$ .

$$K(x, y) = xyt \left( \sum_{(i,j) \in \mathcal{S}} x^i y^j - \frac{1}{t} \right)$$



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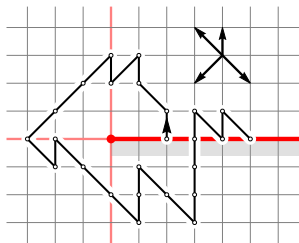


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[Fayolle, Iasnogordski, Malyshev]



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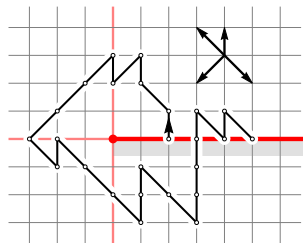
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[Fayolle, Iasnogorski, Malyshev]

$$q = e^{-i\pi \frac{\omega_2}{\omega_1}}, \quad \omega_1 = i \int_{x_1}^{x_2} \frac{dx}{\sqrt{-d(x)}}, \quad \omega_2 = \int_{x_2}^{x_3} \frac{dx}{\sqrt{d(x)}} \quad (d(x_i) = 0)$$



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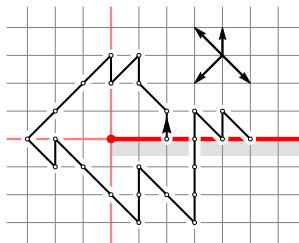
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$$\sum_{S\text{-walk } w} t^{|w|} \mathbf{1}_{\{w_0=(p,0), |w|_w|=l, \theta^w=\alpha, \theta_i^w > 0\}}$$



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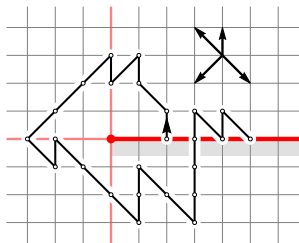
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has eigenvalues  $q^{m|\alpha|/\pi}$ ,  $m \geq 1$ .



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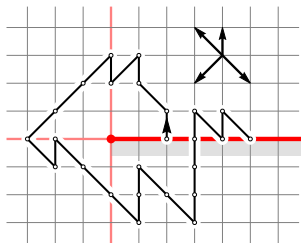
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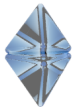
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- Depending on symmetries of  $\mathcal{S}$ :

$$\alpha \in 2\pi\mathbb{Z}, \quad \alpha \in \pi\mathbb{Z}, \quad \text{or} \quad \alpha \in \frac{\pi}{2}\mathbb{Z}$$





Thanks for you attention!  
Comments?