

On the Nature of Generating Functions for Singular Walks in the Quarter Plane

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A Quarter Century for a Quarter Plane

Marseille, 15 April 2025

Lattice walks with small steps in the quarter plane

- ▷ Walks in $\mathbb{N}^2$ starting at $(0,0)$ and using steps in a fixed subset $\mathcal{S}$ of

$$\{\nearrow, \uparrow, \nearrow, \rightarrow, \searrow, \downarrow, \swarrow, \leftarrow\}.$$

- ▷ Counting sequence $q_{\mathcal{S}}(i, j; n)$: number of walks of length n ending at (i, j) .

- ▷ Full generating function:

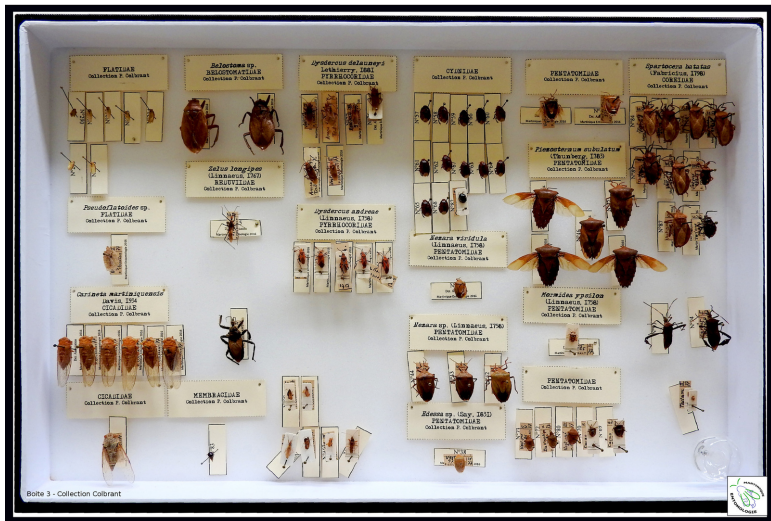
$$Q_{\mathcal{S}}(x, y; t) = \sum_{i, j, n=0}^{\infty} q_{\mathcal{S}}(i, j; n) x^i y^j t^n \in \mathbb{Z}[[x, y, t]].$$

- ▷ Length generating function:

$$Q_{\mathcal{S}}(1, 1; t) = \sum_{i, j, n=0}^{\infty} q_{\mathcal{S}}(i, j; n) t^n \in \mathbb{Z}[[t]].$$



Main task: classify generating functions $Q_S(1, 1; t)$ and $Q_S(x, y; t)$



Singular

Classification of functions

D-transcendental

$$\Gamma(t) = \int_0^\infty x^{t-1} e^{-x} dx$$

D-algebraic
(solutions of polynomial differential equations)

D-finite
(solutions of linear differential equations)

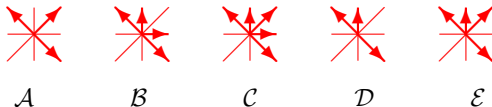
algebraic
(roots of polynomials)

$$\sqrt{1-t}$$

$$\exp(t)$$

$$t/(\exp(t) - 1)$$

This talk: focus on singular models



Also called *genus-zero models*, for the following reason:

In all the five cases, the *kernel polynomial*

$$K_S(x, y, t) := xy(1 - t \cdot \chi_S(x, y))$$

is irreducible in $\mathbb{C}(t)[x, y]$ and defines an algebraic curve of *genus zero* for generic t , where χ_S is the characteristic (generating/inventory) polynomial

$$\chi_S(x, y) := \sum_{(i,j) \in S} x^i y^j.$$

▷ [Baker 1893] $\text{genus}(K) \leq \#\{\text{lattice points in interior of NewtonPolygon}(K)\}$

Task: solve

$$K_{\mathcal{S}}(x, y, t) Q_{\mathcal{S}}(x, y; t) = xy - tx^2 Q_{\mathcal{S}}(x, 0; t) - ty^2 Q_{\mathcal{S}}(0, y; t)$$

where

$$K_{\mathcal{S}}(x, y, t) := xy - t \cdot \sum_{(i,j) \in \mathcal{S}} x^{i+1} y^{j+1}$$

Theorem [Mishna, Rechnitzer, 2009], [Melczer, Mishna, 2013]

- $Q_{\mathcal{S}}(x, y; t)$ *is not D -finite* w.r.t. t ;
- $Q_{\mathcal{S}}(1, 1; t), Q_{\mathcal{S}}(x, 0; t), Q_{\mathcal{S}}(0, y; t), Q_{\mathcal{S}}(1, 0; t), Q_{\mathcal{S}}(0, 1; t)$ *are not D -finite* w.r.t. t .

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Theorem [Dreyfus, Hardouin, Roques, Singer, 2020]

If $t_0 \in (0, 1/\#\mathcal{S}) \setminus \overline{\mathbb{Q}}$, then $Q_{\mathcal{S}}(x, y; t_0)$ *is D-transcendental* w.r.t. x and y .

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▷ Natural question: Is this true for all $t_0 \in (0, 1/\#\mathcal{S})$?

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$Q_{\mathcal{S}}(x, y; t)$ *is D-transcendental* w.r.t. t .

▷ Open: is the length generating function $Q_{\mathcal{S}}(1, 1; t)$ *D-transcendental w.r.t. t* ?

- ① From the kernel equation, get **functional equations satisfied by the sections $Q(x, 0)$ and $Q(0, y)$** on the kernel curve $K(x, y) = 0$
- ② Exhibit a **rational parametrization** of the kernel curve, with a special symmetry property
- ③ Use the parametrization to deduce a **q -difference equation**
- ④ Use **Galois theory** for q -difference equations (Ishizaki-Ogawara)
- ⑤ Conclude D-transcendence by **reasoning on poles** of a rational function

...based on an influential little yellow book

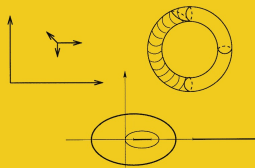
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40

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New results

Obtained jointly with Lucia Di Vizio and Kilian Raschel

Theorem (radius of convergence $1/2$ w.r.t. t)

The series $Q_{\mathcal{S}}(x, y, t)$ converges for $|x|, |y| < 1$ and $|t| < 1/2$. Moreover,

$$Q_{\mathcal{S}}(x, y, \tfrac{1}{2}) = \sum_{i, j \geq 0} \left(\sum_{n \geq 0} \frac{\#\mathcal{S}\{(0, 0) \xrightarrow{n} (i, j)\}}{2^n} \right) x^i y^j \in \mathbb{Q}[[x, y]]$$

is well defined (i.e., all its coefficients are finite and define rational numbers).

▷ Proof inspired by [\[Mishna, Rechnitzer, 2009\]](#)

Theorem (radius of convergence $1/2$ w.r.t. t)

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is well defined (i.e., all its coefficients are finite and define rational numbers).

▷ E.g.,

- $Q_{\mathcal{A}}(x, 0, \pm \frac{1}{2}) = 1 + \frac{1}{2}x^2 + x^4 + \frac{17}{4}x^6 + 31x^8 + \frac{691}{2}x^{10} + 5461x^{12} + \dots$
- $Q_{\mathcal{B}}(x, 0, \frac{1}{2}) = 1 + x + 2x^2 + 7x^3 + 38x^4 + 295x^5 + 3098x^6 + 42271x^7 + \dots$
- $Q_{\mathcal{B}}(x, 0, -\frac{1}{2}) = 1 - \frac{1}{3}x + \frac{1}{15}x^3 - \frac{1}{21}x^5 + \frac{1}{15}x^7 - \frac{5}{33}x^9 + \frac{691}{1365}x^{11} + \dots$
- $Q_{\mathcal{C}}(x, 0, \frac{1}{2}) = 1 + x + \frac{5}{2}x^2 + 10x^3 + \frac{119}{2}x^4 + 493x^5 + \frac{21739}{4}x^6 + \dots$
- $Q_{\mathcal{C}}(x, 0, -\frac{1}{2}) = 1 - \frac{1}{3}x + \frac{1}{2}x^2 - \frac{2}{5}x^3 + \frac{5}{6}x^4 - x^5 + \frac{11}{4}x^6 - \frac{197}{45}x^7 + \dots$
- $Q_{\mathcal{D}}(x, 0, \pm \frac{1}{2}) = 1 + \frac{1}{3}x + \frac{1}{3}x^2 + \frac{3}{5}x^3 + \frac{5}{3}x^4 + \frac{691}{105}x^5 + 35x^6 + \frac{3617}{15}x^7 + \dots$
- $Q_{\mathcal{E}}(x, 0, \pm \frac{1}{2}) = 1 + \frac{1}{3}x + \frac{5}{6}x^2 + \frac{28}{15}x^3 + \frac{41}{6}x^4 + \frac{3422}{105}x^5 + \frac{12137}{60}x^6 + \dots$

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▷ Numerical coincidence?!

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▷ 12th Bernoulli number: $B_{12} = -691/(2 \cdot 13 \cdot 105)$

Intermezzo: Bernoulli numbers [Bernoulli, 1713]

$(B_n)_{n \geq 0} = \left(1, -\frac{1}{2}, \frac{1}{6}, 0, -\frac{1}{30}, 0, \frac{1}{42}, \dots\right)$, the sequence of Bernoulli numbers

Summae Potestatum

$$f n = \frac{1}{2} n n + \frac{1}{2} n$$

$$f n n = \frac{1}{3} n^3 + \frac{1}{2} n n + \frac{1}{6} n$$

$$f n^3 = \frac{1}{4} n^4 + \frac{1}{2} n^3 + \frac{1}{4} n n$$

$$f n^4 = \frac{1}{5} n^5 + \frac{1}{2} n^4 + \frac{1}{3} n^3 - \frac{1}{30} n$$

$$f n^5 = \frac{1}{6} n^6 + \frac{1}{2} n^5 + \frac{5}{12} n^4 - \frac{1}{12} n n$$

$$f n^6 = \frac{1}{7} n^7 + \frac{1}{2} n^6 + \frac{1}{2} n^5 - \frac{1}{6} n^3 + \frac{1}{42} n$$

$$f n^7 = \frac{1}{8} n^8 + \frac{1}{2} n^7 + \frac{7}{12} n^6 - \frac{7}{24} n^4 + \frac{1}{12} n n$$

$$f n^8 = \frac{1}{9} n^9 + \frac{1}{2} n^8 + \frac{5}{6} n^7 - \frac{7}{15} n^5 + \frac{2}{3} n^3 - \frac{1}{30} n$$

$$f n^9 = \frac{1}{10} n^{10} + \frac{1}{2} n^9 + \frac{3}{4} n^8 - \frac{7}{10} n^6 + \frac{1}{2} n^4 - \frac{1}{12} n n$$

$$f n^{10} = \frac{1}{11} n^{11} + \frac{1}{2} n^{10} + \frac{5}{6} n^9 - 1 n^7 + 1 n^5 - \frac{1}{2} n^3 + \frac{5}{66} n$$

Quin imò qui legem progressionis inibi attentius ensperexit, eundem etiam continuare poterit absque his ratiociniorum ambabimus: Sumtâ enim c pro potestatis cujuslibet exponente, fit summa omnium n^c seu

$$\int n^c = \frac{1}{c+1} n^{c+1} + \frac{1}{2} n^c + \frac{c}{2} A n^{c-1} + \frac{c \cdot c - 1 \cdot c - 2}{2 \cdot 3 \cdot 4} B n^{c-3}$$

$$+ \frac{c \cdot c - 1 \cdot c - 2 \cdot c - 3 \cdot c - 4}{2 \cdot 3 \cdot 4 \cdot 5 \cdot 6} C n^{c-5}$$

$$+ \frac{c \cdot c - 1 \cdot c - 2 \cdot c - 3 \cdot c - 4 \cdot c - 5 \cdot c - 6}{2 \cdot 3 \cdot 4 \cdot 5 \cdot 6 \cdot 7 \cdot 8} D n^{c-7} \dots \& \text{ita deinceps,}$$

exponentem potestatis ipsius n continué minuendo binario, quosque perveniat ad n vel nn. Literae capitales A, B, C, D & c. ordine denotant coefficients ultimarum terminorum pro $f n n$, $f n^4$, $f n^6$, $f n^8$, & c. nempe

$$A = \frac{1}{6}, B = -\frac{1}{30}, C = \frac{1}{42}, D = -\frac{1}{30}.$$

$$\sum_{k=0}^n k^{12} = \frac{1}{13} n^{13} + \frac{1}{2} n^{12} + n^{11} - \frac{11}{6} n^9 + \frac{22}{7} n^7 - \frac{33}{10} n^5 + \frac{5}{3} n^3 - \frac{691}{2730} n$$

Intermezzo: Bernoulli numbers [Bernoulli, 1713]

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▷ Explicit formula [Kronecker, 1883]

$$B_n = \sum_{k=0}^n (-1)^k \binom{n+1}{k+1} \frac{0^n + 1^n + \dots + k^n}{k+1}$$

▷ Its *exponential generating function* (EGF)

$$\sum_{n \geq 0} B_n \frac{x^n}{n!} = \frac{x}{e^x - 1}$$

is *D-algebraic*

▷ Its *ordinary generating function* (OGF)

$$B(x) = \sum_{n \geq 0} B_n x^n$$

satisfies

$$B\left(\frac{x}{1+x}\right) = (x+1)B(x) - \frac{x}{1+x}$$

so it is *strongly D-transcendental* [B., Di Vizio, Raschel, 2024]

(IIa) Exceptional points $t = \pm \frac{1}{2}$: link with Bernoulli numbers

Theorem A

$$Q_{\mathcal{A}}(x, 0; \pm 1/2) = 2 \sum_{n=0}^{\infty} (2^{2n+2} - 1) \frac{(-1)^n}{n+1} B_{2n+2} x^{2n}.$$

Theorem B+

$$Q_{\mathcal{B}}(x, 0; 1/2) = 2 \cdot \sum_{n=0}^{\infty} \left(-\frac{x}{2}\right)^n \sum_{k=0}^{n+1} \binom{n+1}{k} (2^{n+k+2} - 1) B_{n+k+2}.$$

Theorem B−

$$Q_{\mathcal{B}}(x, 0; -1/2) = -2 \cdot \sum_{n=0}^{\infty} B_{n+1} x^n.$$

Theorem D

$$Q_{\mathcal{D}}(x, 0; \pm 1/2) = 2 \cdot \sum_{n=0}^{\infty} (2n+3) B_{2n+2} (-x)^n.$$

▷ Direct proof of *D-transcendence of $Q_{\mathcal{S}}(x, 0; t)$* w.r.t. x for $\mathcal{S} \in \{\mathcal{A}, \mathcal{B}, \mathcal{D}\}$

(IIb) Exceptional points $t = \pm \frac{1}{2}$: D-algebraicity vs. D-transcendence

Theorem A

Let $Q_A(x, 0; \pm 1/2) = \sum_{n \geq 0} a_n x^n$. Then $F_A(x) := \sum_{n \geq 0} \frac{a_n}{(n+1)!} x^n$ is *D-algebraic*:

$$x^2 F_A(x)^2 - 4x F'_A(x) - 4F_A(x) + 4 = 0.$$

Theorem B—

Let $Q_B(x, 0; -1/2) = \sum_{n \geq 0} b_n x^n$. Then $F_B(x) := \sum_{n \geq 0} \frac{b_n}{(n+1)!} x^n$ is *D-algebraic*:

$$x F_B(x)^2 - (2x + 4) F'_B(x) - 2x F_B(x) + 4 = 0.$$

Theorem D

Let $Q_D(x, 0; \pm 1/2) = \sum_{n \geq 0} d_n x^n$. Then $F_D(x) := \sum_{n \geq 0} \frac{d_n}{(2n+3)!} x^n$ is *D-algebraic*:

$$x F_D(x)^2 - 4x F'_D(x) - 6F_D(x) + 1 = 0.$$

(IIb) Exceptional points $t = \pm \frac{1}{2}$: D-algebraicity vs. D-transcendence

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Theorem D

Let $Q_D(x, 0; \pm 1/2) = \sum_{n \geq 0} d_n x^n$. Then $F_D(x) := \sum_{n \geq 0} \frac{d_n}{(2n+3)!} x^n$ is *D-algebraic*:

$$x F_D(x)^2 - 4x F'_D(x) - 6F_D(x) + 1 = 0.$$

▷ Another instance of the [Pak-Yeliussizov conjecture \(2018\)](#)

(IIIa) Parametrization of kernel at the exceptional point $t = \frac{1}{2}$



$$K_S \left(x, y, \frac{1}{2} \right) := xy - \frac{1}{2} \cdot \left(ax^2y^2 + bxy^2 + cx^2y + x^2 + y^2 \right)$$

Theorem (uniform parametrization)

When $b + c \neq 0$, the curve $K_S \left(x, y, \frac{1}{2} \right) = 0$ is parametrized by

$$(x(s), y(s)) := \left(\frac{-s^2}{\frac{a}{b+c} s^2 - c s + (b+c)}, \frac{-s^2}{\frac{a}{b+c} s^2 + b s + (b+c)} \right)$$

with the additional property that

$$(\tilde{x}(s), y(s)) := \left(x \left(\frac{s}{s+1} \right), y(s) \right)$$

is another parametrization of the same curve.

▷ Similar (simpler) parametrization if $b + c = 0$

(IIIb) Difference equation at the exceptional point $t = \frac{1}{2}$



Theorem (uniform difference equation)

When $b + c \neq 0$, the power series $Q_S \left(x, 0, \frac{1}{2} \right) =$

$$1 + \left(\frac{b}{3} + \frac{2c}{3} \right) x + \left(\frac{1}{3}b^2 + bc + \frac{2}{3}c^2 + \frac{1}{2}a \right) x^2 + \left(\frac{3}{5}b^3 + \frac{12}{5}b^2c + \frac{44}{15}c^2b + \frac{16}{15}c^3 + \frac{19}{15}ab + \frac{26}{15}ac \right) x^3 + \dots$$

satisfies $G(s) - G \left(\frac{s}{1+s} \right) = R(s)$, where $R(s) =$

$$\frac{(bs + 2(b+c))s^5}{\left(\frac{a}{b+c}s^2 + bs + (b+c) \right) \left(\frac{a}{b+c}s^2 - cs + (b+c) \right) \left(\left(\frac{a}{b+c} + b \right)s^2 + (2b+c)s + (b+c) \right)}$$

$$\text{and } G(s) = \frac{1}{2} \cdot \left(\frac{-s^2}{\frac{a}{b+c}s^2 - cs + (b+c)} \right)^2 \cdot Q_S \left(\frac{-s^2}{\frac{a}{b+c}s^2 - cs + (b+c)}, 0, \frac{1}{2} \right).$$

▷ Similar statement for $t = -1/2$

(IIIc) Strong D-transcendence for $t = \frac{1}{2}$



Theorem (Strong D-transcendence)

For $\mathcal{S} \in \{\mathcal{A}, \mathcal{B}, \mathcal{C}, \mathcal{D}, \mathcal{E}\}$, the power series $Q_{\mathcal{S}}\left(x, 0, \frac{1}{2}\right) =$

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▷ Implies the strong D-transcendence of the generating functions

- If $(a, b, c) = (1, 0, 0)$, then $Q_{\mathcal{A}}(x, 0, \frac{1}{2}) = 1 + \frac{1}{2}x^2 + x^4 + \frac{17}{4}x^6 + 31x^8 + \dots$

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(IIIc) Strong D-transcendence for $t = \frac{1}{2}$



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- If $(a, b, c) = (1, 1, 0)$, then $Q_{\mathcal{E}}(x, 0, \frac{1}{2}) = 1 + \frac{1}{3}x + \frac{5}{6}x^2 + \frac{28}{15}x^3 + \frac{41}{6}x^4 + \dots$

▷ Refines [Dreyfus, Hardouin, Roques, Singer, 2020]: for $t_0 \in \left[-\frac{1}{2}, \frac{1}{2}\right]$, the function $Q_{\mathcal{S}}(x, y; t_0)$ is *D-transcendental* w.r.t. x and y .

(IV) A new phenomenon: D-algebraic cases for $t = \frac{1}{2}$



Theorem (D-algebraic cases)

Let $b + c \neq 0$, $\ell \in \mathbb{Z} \setminus \{0, -1\}$ and

$$a = -\frac{\ell(\ell+1)(\ell b + (\ell+1)c)((\ell+1)b + \ell c)}{(2\ell+1)^2}.$$

Then the power series $Q_S\left(x, 0, \frac{1}{2}\right)$ is rational.

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▷ If $(a, b, c, \ell) = (-24, 2, 5, 1)$, then $Q_S\left(x, 0, \frac{1}{2}\right) = \frac{1}{1-4x}$

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- ▷ More generally, if $(a, b, c) = (-\ell(\ell+1), 1, 1)$, with $\ell \in \mathbb{N} \setminus \{0\}$ then

$$Q_S\left(x, 0, \frac{1}{2}\right) = 1 + x + \left(-\frac{\ell^2 + \ell}{2} + 2\right)x^2 + (-3\ell^2 - 3\ell + 7)x^3 + \left(\ell^4 + 2\ell^3 - \frac{39}{2}\ell^2 - \frac{41}{2}\ell + 38\right)x^4 + \dots$$

is in $\mathbb{Q}(x)$, of degree ℓ , of the form $\sum_{m=1}^{\ell} \frac{c_m}{(m\ell - \binom{m}{2})x - 1}$

The model $\mathcal{B} = \{N, E, NW, SE\}$



(V) Explicit expression for model $\mathcal{B} = \{N, E, NW, SE\}$

Theorem (model $\mathcal{B}$)

Let $(M_n)_{n \geq 0} = (1, 2, 8, 56, 608, \dots)$ be *median Genocchi numbers* (A005439).

$$Q_{\mathcal{B}}\left(x, 0; \frac{1}{2}\right) = 1 + x + 2x^2 + 7x^3 + 38x^4 + 295x^5 + 3098x^6 + \dots$$

is strongly D-transcendental, equal to $\sum_{n \geq 0} \frac{M_n}{2^n} x^n$.

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▷ Kernel curve $K_{\mathcal{B}}(x, y, \frac{1}{2}) = xy - \frac{1}{2}(x^2y + xy^2 + x^2 + y^2)$ parametrized by

$$x(s) = -\frac{2s^2}{s+1} \quad \text{and} \quad y(s) = -\frac{2s^2}{1-s}.$$

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▷ Kernel equation implies that $f(s) := Q_{\mathcal{B}}(s, 0; \frac{1}{2})$ satisfies the equation

$$\frac{1}{(s+1)^2} f\left(-\frac{2s^2}{s+1}\right) + \frac{1}{(1-s)^2} f\left(-\frac{2s^2}{1-s}\right) = \frac{2}{1-s^2}. \quad (\star)$$

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▷ [Dumont, Zeng, 1994]: $f(s) := \sum_{n \geq 0} M_n (s/2)^n$ also satisfies (*)

▷ [Barsky, Dumont, 1981]: coefficients are integers! (*Dellac sequence* A000366)

(VIa) D-algebraicity for model $\mathcal{B} = \{N, E, NW, SE\}$

Theorem (D-algebraicity for $\mathcal{B}$)

Let $C(t) = \frac{1-\sqrt{1-4t^2}}{2t} = \sum_{n \geq 0} \text{Cat}_n t^{2n+1} = t + t^3 + 2t^5 + 5t^7 + 14t^9 + \dots$, and let $\theta_2(q)$ and $\theta_3(q)$ be the Jacobi theta series

$$\theta_2(q) = 1 + 2 \left(q + q^4 + q^9 + q^{16} + q^{25} + \dots \right),$$

$$\theta_3(q) = 2 \left(q^{1/4} + q^{9/4} + q^{25/4} + q^{49/4} + \dots \right).$$

Then,

$$Q_{\mathcal{B}}(-1, 0; t) = \frac{1 - 4t^2}{t^3} \cdot \frac{\theta_2^4(C(t)) + \theta_3^4(C(t)) - 1}{24} - \frac{t + 1}{t^2}.$$

$$(= 1 - t + t^3 - t^4 + t^5 - t^6 + t^8 - 3t^9 + 6t^{10} - 9t^{11} + 14t^{12} - 17t^{13} + 20t^{14} - 17t^{15} + 2t^{16} + 30t^{17} - 110t^{18} + \dots)$$

In particular, $Q_{\mathcal{B}}(-1, 0; t)$ and $Q_{\mathcal{B}}(-1, -1; t)$ are D-algebraic.

► Proof combines the iterated kernel method [Mishna, Reznitzer, 2009] and an identity due to Jacobi-Ramanujan.

Theorem (model $\mathcal{B}$)

Let $T = q/(1 + q^2)$ and $X = (1 - q)^2/(2q)$. Then, $Q_{\mathcal{B}}(X, 0; T)$ is D-algebraic (in q).

Moreover, the following identity holds:

$$1 + T \cdot X \cdot Q_{\mathcal{B}}(X, 0; T) = (X + 2)/2 \cdot (1 - \theta_4(q)^4),$$

where $\theta_4(q)$ is the Jacobi theta series

$$\theta_4(q) = 1 - 2q + 2q^4 - 2q^9 + 2q^{16} - 2q^{25} + \dots .$$

▷ Similar proof.

- ▷ *Bernoulli numbers* pop up in models $\mathcal{S} \in \{\mathcal{A}, \mathcal{B}, \mathcal{D}\}$ for $t = \pm \frac{1}{2}$.
 - Is there a *combinatorial explanation*?
 - Are there similar results for models $\mathcal{C}, \mathcal{E}$?
 - Is there a lifting to some *q -Bernoulli polynomials* for all $t = q/(q^2 + 1)$?
 - Are there systematically some D-algebraic EGFs behind the scenes?

 - ▷ Characterize all weighted models with *D-algebraic* $Q(x, 0, \pm 1/2)$
-
- ▷ Coeffs. of D-transcendental series *may satisfy* non-linear recurrences!
 - Is the concept of D-transcendence pertinent to combinatorics?

 - ▷ The Pak-Yeliussizov problem: Characterize the power series $F(x) = \sum_n a_n x^n$ such that *both F and $F \odot \exp(x) = \sum_n a_n \frac{x^n}{n!}$ are D-algebraic.*

Thanks for your attention!

Long Live Guy and the Little Yellow Book!



Alin Bostan

On the nature of generating functions for singular walks in the quarter plane