Tianjin-4

A introduction to the combinatorial theory of orthogonal polynomials and continued fractions

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Orthogonal polynomials

classical analysis

special functions

trigonometric
hypergeometric
Bessel, elliptic
) functions

numerical analysis

interpolation
mechanical quadrature
differential and integral equations

Probalities
theory

quantum
statistical
mechanics

$$\sin((n+1)\theta) = \sin\theta \, U_n(\cos\theta)$$

$U_n(x)$ Tchebychef polynomial 2nd kind

$$\int_{-1}^{+1} U_m(x)\, U_n(x)\, (1-x^2)^{1/2} = \frac{\pi}{2}\, \delta_{m,n}$$

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

$T_n(x)$ Tchebychef polynomial 1st kind

$\{P_n(x)\}_{n\geq 0}$

sequence of polynomials

$P_n(x) \in \mathbb{R}[x]$

$\deg(P_n(x)) = n$

degree

$f(P(x)Q(x)) = \int_{\mathbb{R}} P(x)Q(x)\, d\mu(x)$

measure μ on $\mathbb{R}$

origin: continued fractions

Euler

§. 21. Datur vero alius modus in ſummam huius ſeriei inquirendi ex natura fractionum continuarum petitus, qui multo facilius et promtius negotium conficit: ſit enim formulam generalius exprimendo:

$$A = 1 - 1x + 2x^2 - 6x^3 + 24x^4 - 120x^5 + 720x^6 - 5040x^7 + \text{etc.} = \frac{1}{1+B}$$

$$A = \cfrac{1}{1 + \cfrac{x}{1 + \cfrac{x}{1 + \cfrac{2x}{1 + \cfrac{2x}{1 + \cfrac{3x}{1 + \cfrac{3x}{1 + \cfrac{4x}{1 + \cfrac{4x}{1 + \cfrac{5x}{1 + \cfrac{5x}{1 + \cfrac{6x}{1 + \cfrac{6x}{1 + \cfrac{7x}{\text{etc.}}}}}}}}}}}}}}$$

§. 22. Quemadmodum autem huiusmodi fractio-

DE FRACTIONIBVS CONTINVIS. DISSERTATIO.

AVCTORE
Leonh. Euler.

§. 1.

VArii in Analyſin recepti ſunt modi quantitates, quae alias difficulter aſſignari queant, commode exprimendi. Quantitates ſcilicet irrationales et transcendentes, cuiusmodi ſunt logarithmi, arcus circulares, aliarumque curuarum quadraturae, per ſeries infinitas exhiberi ſolent, quae, cum terminis conſtent cognitis, valores illarum quantitatum ſatis diſtincte indicant. Series autem iſtae duplicis ſunt generis, ad quorum prius pertinent illae ſeries, quarum termini additione ſubtractioneue ſunt connexi; ad poſterius vero referri poſſunt eae, quarum termini multiplicatione coniunguntur. Sic vtroque modo area circuli, cuius diameter eſt $= 1$, exprimi ſolet; priore nimirum area circuli aequalis dicitur $1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} -$ etc. in infinitum; poſteriore vero modo eadem area aequatur huic expreſſioni $\frac{2.4.4.6.6.8.8.10.10}{3.3.5.5.7.7.9.9.11}$ etc. in infinitum. Quarum ſerierum illae reliquis merito praeferuntur, quae maxime conuergant, et pauciſſimis ſumendis terminis valorem quantitatis quaeſitae proxime praebeant.

§. 2. His duobus ſerierum generibus non immerito ſuperaddendum videtur tertium, cuius termini continua diui-

continued fractions

Stieltjes

$$\underbrace{\cfrac{1}{1-\cfrac{\lambda_1 t}{1-\cfrac{\lambda_2 t}{\cdots\cdots \cfrac{}{1-\cfrac{\lambda_k t}{\cdots\cdots}}}}}}_{S(t;\lambda)}$$

$$\lambda_k = \left\lceil \frac{k}{2} \right\rceil$$

$$\sum_{n \geq 0} n!\, t^n = \cfrac{1}{1 - 1t \cfrac{}{1 - 1t \cfrac{}{1 - 2t \cfrac{}{1 - 2t \cfrac{}{1 - 3t \cfrac{}{1 - \cdots}}}}}}$$

Euler

$$\cfrac{1}{1-b_0t-\cfrac{\lambda_1 t^2}{1-b_1t-\cfrac{\lambda_2 t^2}{\cfrac{\cdots\cdots}{\cfrac{}{1-b_kt-\cfrac{\lambda_{k+1}t^2}{\cdots\cdots}}}}}}$$

$$J(t;b,\lambda)$$

Jacobi

continued fraction

$$b=\{b_k\}_{k\geq 0} \qquad \lambda=\{\lambda_k\}_{k\geq 1}$$

equivalence

orthogonal polynomials $\longleftrightarrow$ continued fractions

classical theory

continued fractions

J-fraction

$$J(t) = \cfrac{1}{1 - b_0 t - \cfrac{\lambda_1 t^2}{\cfrac{\cdots\cdots}{1 - b_k t - \cfrac{\lambda_{k+1} t^2}{\cdots}}}}$$

orthogonal polynomials

$$P_{k+1}(x) = (x - b_k) P_k(x) - \lambda_k P_{k-1}(x)$$

$$f(x^n) = \mu_n$$

moments

classical theory

continued fractions

J-fraction

$$\sum_{n\geq 0} \mu_n t^n = \cfrac{1}{1-b_0t-\cfrac{\lambda_1 t^2}{\cdots\cdots\cfrac{}{1-b_kt-\cfrac{\lambda_{k+1}t^2}{\cdots}}}}$$

moments

generating function

orthogonal polynomials

$$P_{k+1}(x) = (x-b_k)P_k(x)-\lambda_k P_{k-1}(x)$$

$$f(x^n) = \mu_n$$

moments

classical theory

continued fractions

J-fraction

$$\sum_{n\geq 0} \mu_n t^n = \cfrac{1}{1-b_0t-\cfrac{\lambda_1 t^2}{\cfrac{\cdots\cdots}{1-b_k t \cdots}}}$$

moments generating function

orthogonal polynomials

$$P_{k+1}(x) = (x-b_k)P_k(x) - \lambda_k P_{k-1}(x)$$

$$f(x^n) = \mu_n$$

moments

convergents

$$J_k(t) = \frac{\delta P_k^*(x)}{P_{k+1}^*(x)}$$

late 70's, early 80's

combinatorial interpretations

of classical orthogonal polynomials

Hermite, Laguerre, Jacobi

combinatorial interpretations

of linearization coefficients

$$P_k(x)\, P_\ell(x) = \sum_n a_{k\ell}^{n}\, P_n(x)$$

positivity

Combinatorial interpretation of some orthogonal polynomials

Hermite polynomials

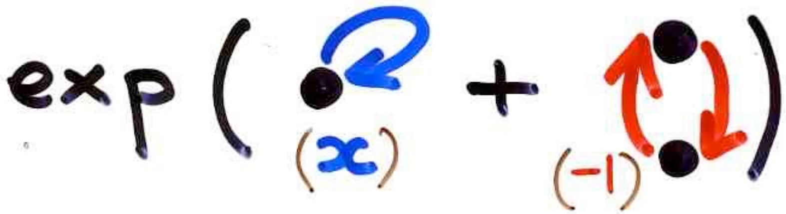
Hermite polynomial

$$\mathbf{H}_n(x)$$

$$\int_{-\infty}^{+\infty} \mathbf{H}_n(x)\,\mathbf{H}_m(x)\,e^{-x^2}\,dx = \sqrt{\pi}\,2^n\,n!\,\delta_{nm}$$

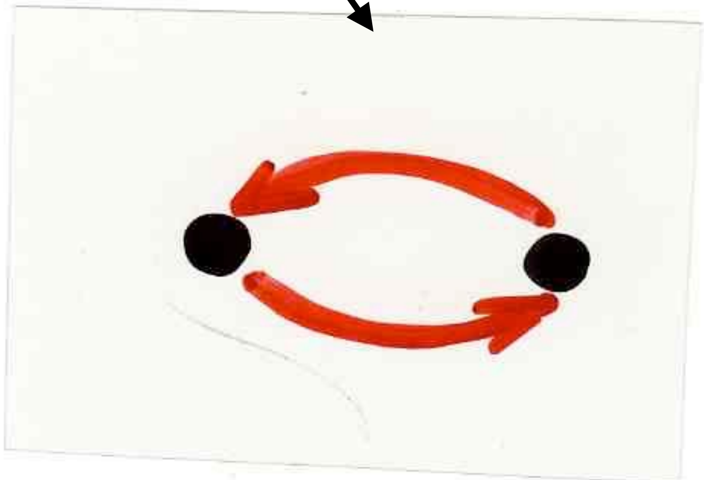
"physicists" Hermite polynomial $\mathbf{H}_n(x)$

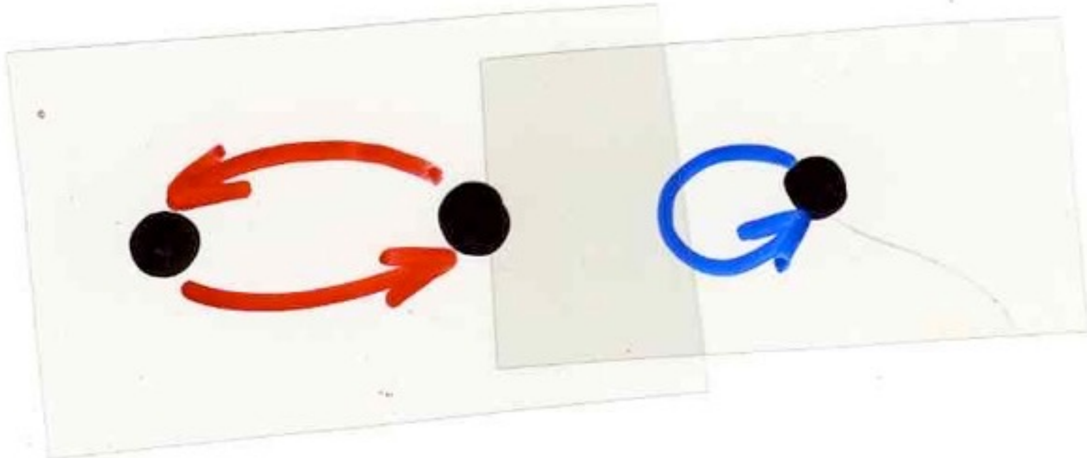
$$\sum_{n\geqslant 0} \mathbf{H}_n(x)\frac{t^n}{n!} = \exp(2xt - t^2)$$

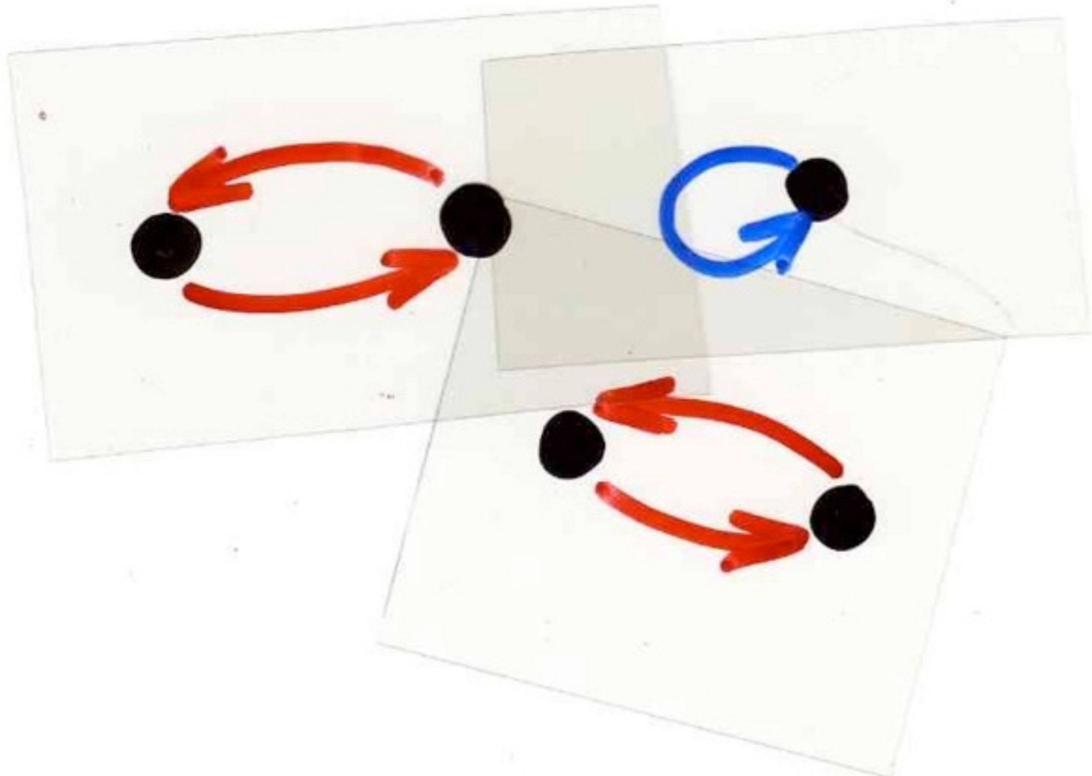


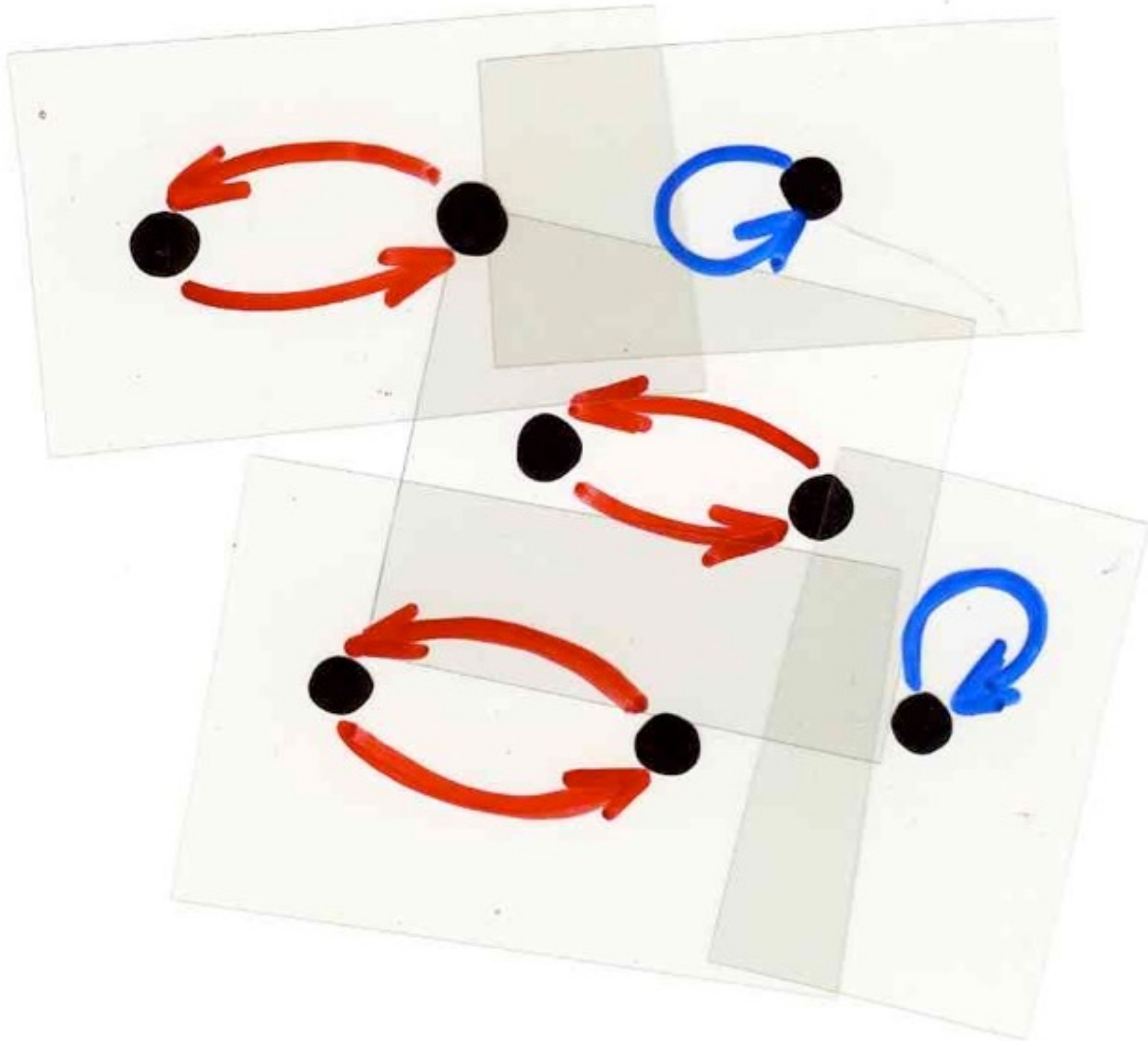
$$\sum_{n \geq 0} H_n(x) \frac{t^n}{n!} = \exp\left(x t - \frac{t^2}{2}\right)$$

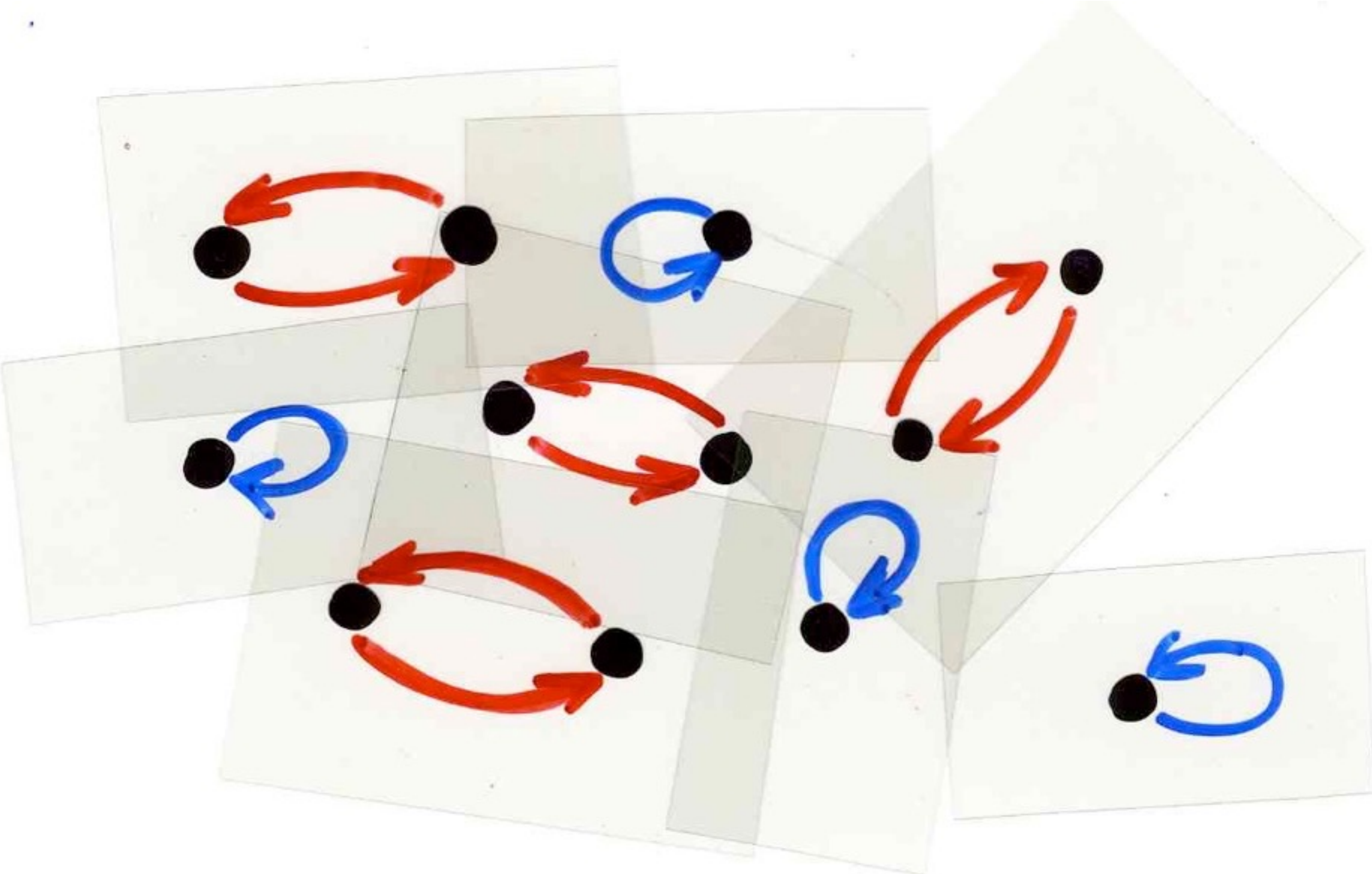
(combinatorial)
Hermite polynomials

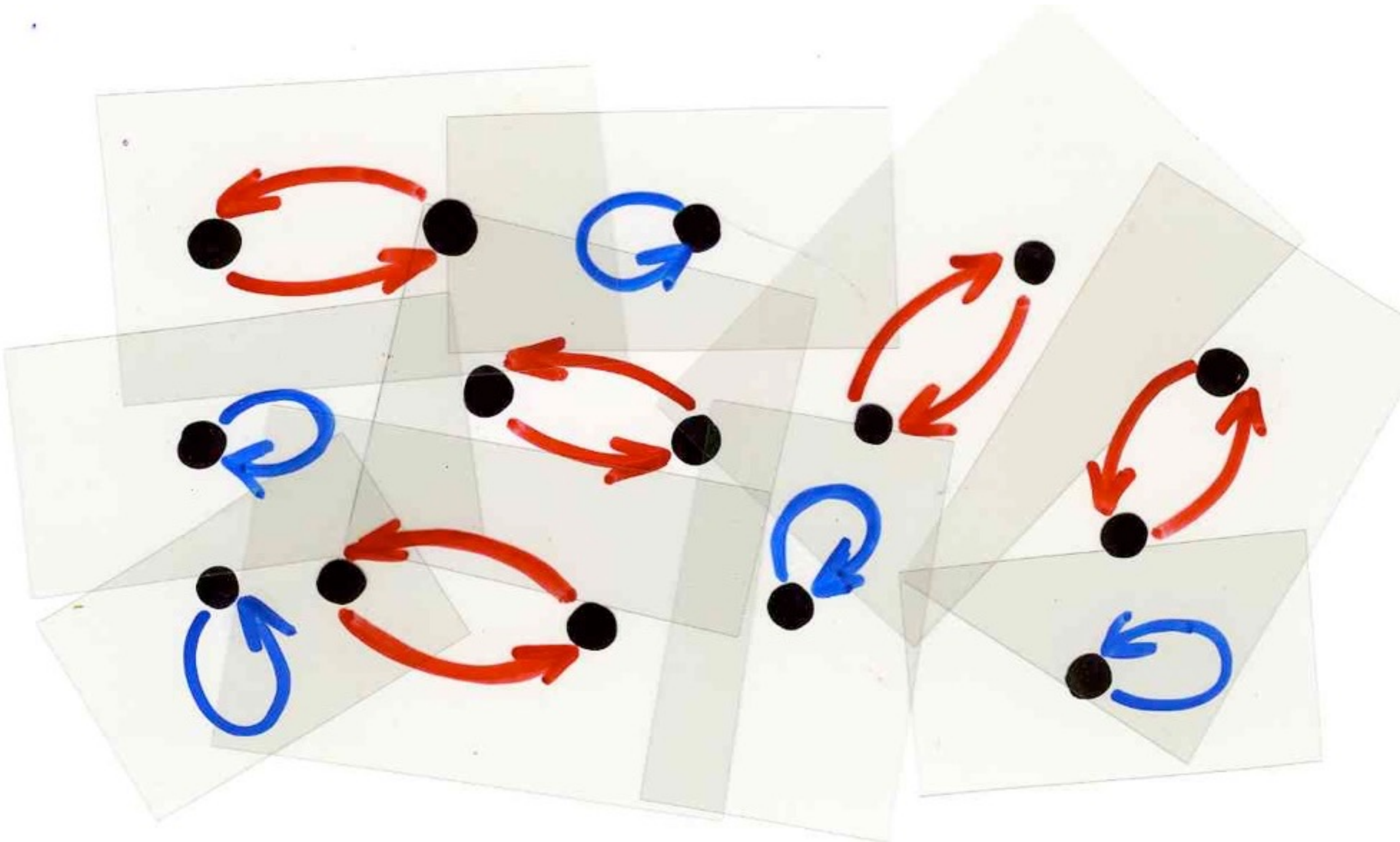




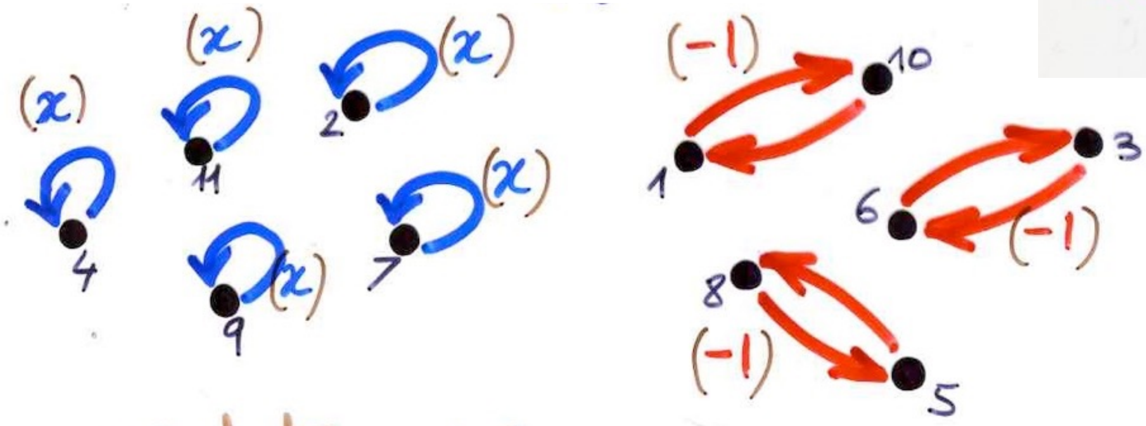








Hermite configuration



weight (x)

(-1)

$$H_n(x) = \sum_{\substack{\sigma \in \mathfrak{S}_n \\ \text{involution}}} (-1)^{d(\sigma)} x^{fix(\sigma)}$$

(combinatorial)
Hermite polynomials

$$\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 & 11 \\ 10 & 2 & 6 & 4 & 8 & 3 & 7 & 5 & 9 & 1 & 11 \end{pmatrix}$$

$$H_n(x) = \sum_{0 \leq 2k \leq n} (-1)^k \frac{n!}{2^k\, k!\, (n-2k)!}\, x^{n-2k}$$

(combinatorial)
Hermite polynomials

$$H_n(x) = \sum_{\substack{\sigma \in \mathfrak{S}_n \\ \text{involution}}} (-1)^{d(\sigma)}\, x^{\mathrm{fix}(\sigma)}$$

Mehler identity
for Hermite polynomials

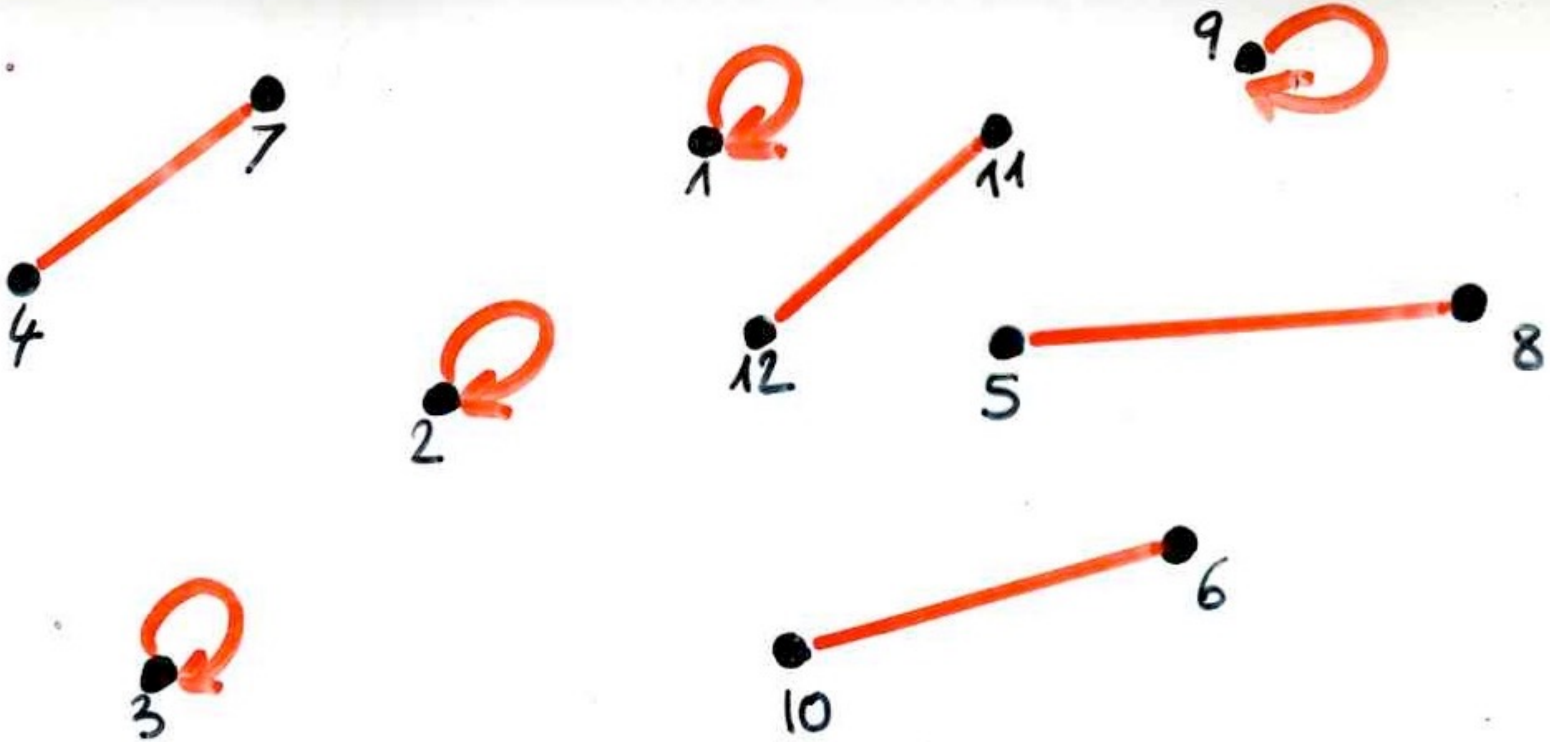
Foata (1978)

Combinatorial proof
of formulae

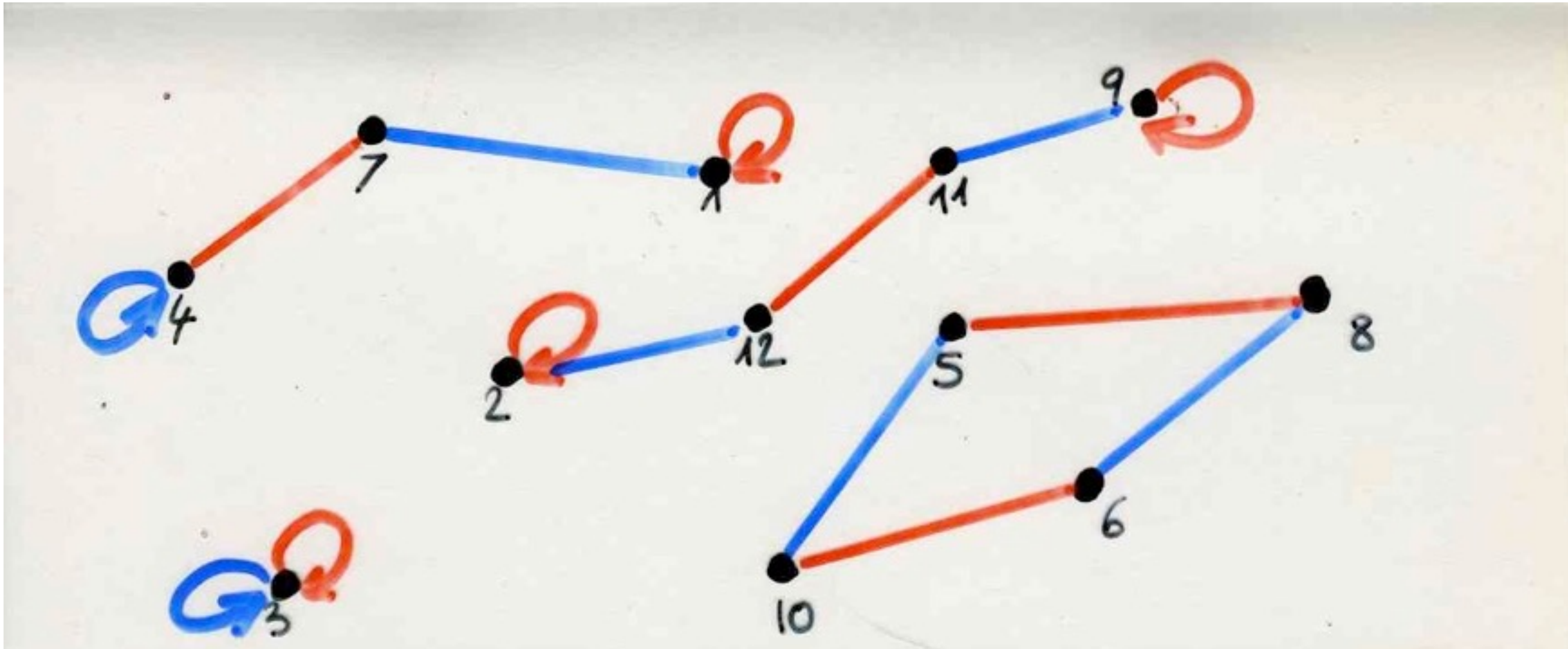
Mehler identity

$$\sum_{n\geq 0} H_n(x) H_n(y) \frac{t^n}{n!}$$

$$= (1-4t^2)^{-1/2} \exp\left[\frac{4xyt - 4(x^2+y^2)t^2}{1-4t^2}\right]$$



$$\sum_{n\geq 0} H_n(x) \quad \frac{t^n}{n!}$$



$$\sum_{n \geq 0} H_n(x) H_n(y) \frac{t^n}{n!}$$

$$(1-4t^2)^{-1/2} \exp\left[\frac{4xyt - 4(x^2+y^2)t^2}{1-4t^2}\right]$$

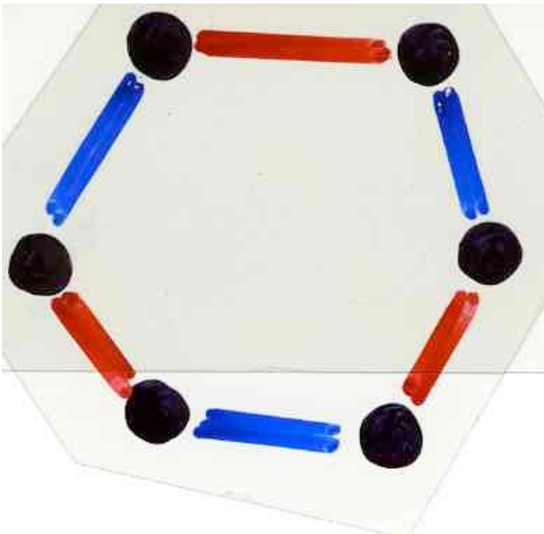
$$\frac{4xyt}{(1-4t^2)}$$

$$\frac{-4x^2t^2}{(1-4t^2)}$$

$$\frac{-4y^2t^2}{(1-4t^2)}$$

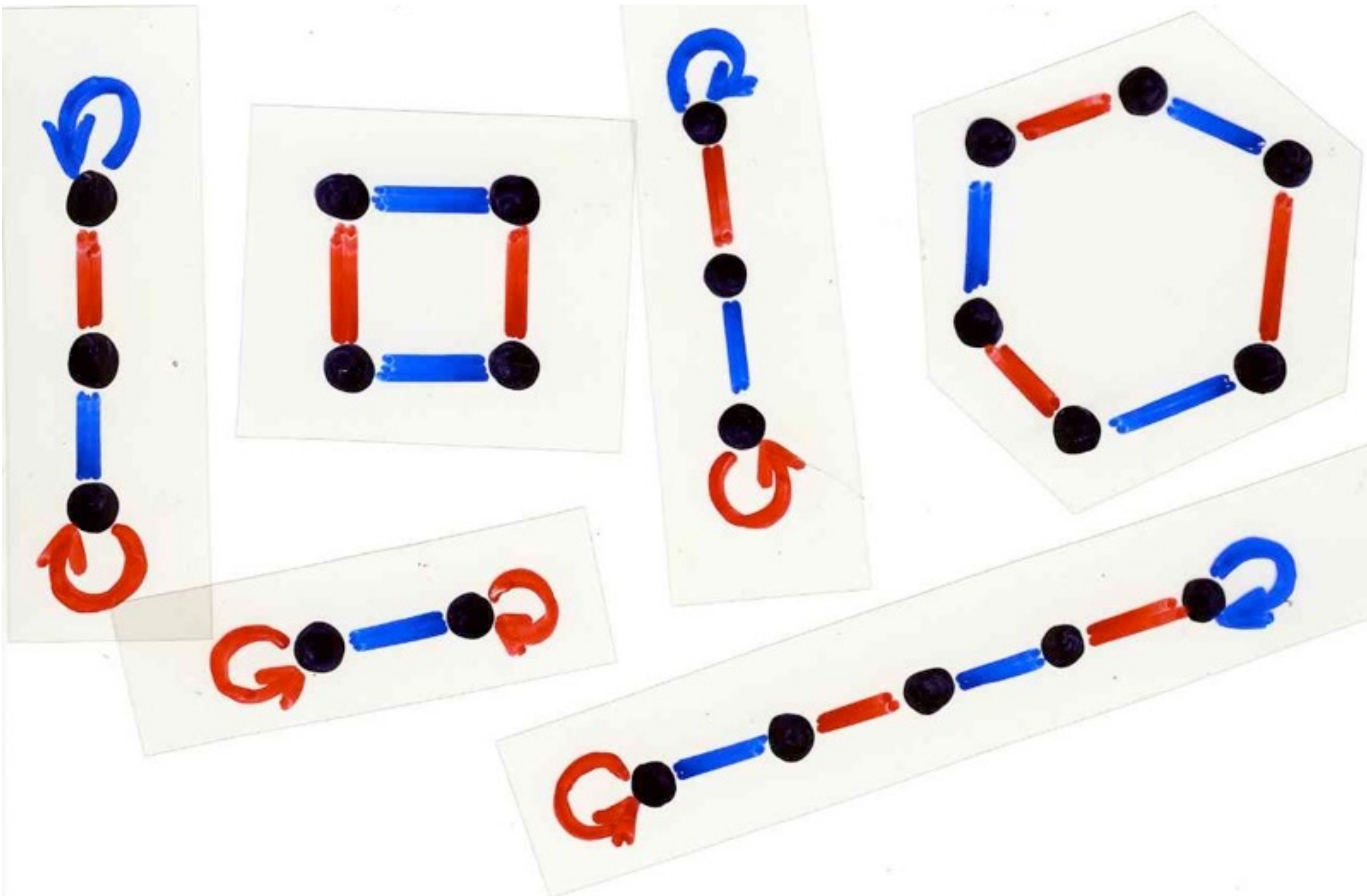
$$= (1-4t^2)^{-1/2} \exp\left[\frac{4xyt - 4(x^2+y^2)t^2}{1-4t^2}\right]$$

$$\exp\left[\frac{1}{2} \log \frac{1}{(1-4t^2)}\right]$$



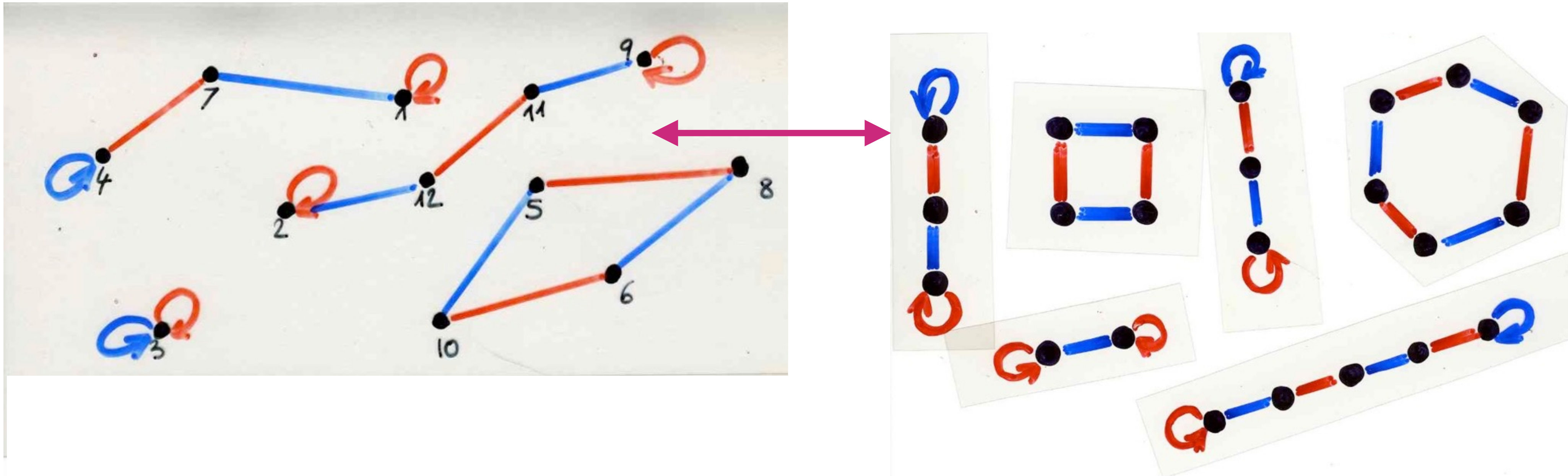
$$\exp\left[\frac{1}{2}\log\frac{1}{(1-4t^2)}\right]$$

$$\exp\left[\frac{4xyt-4(x^2+y^2)t^2}{1-4t^2}\right]$$



$$\sum_{n\geq 0} \mathbf{H}_n(x)\,\mathbf{H}_n(y)\,\frac{t^n}{n!}$$

$$= (1-4t^2)^{-1/2}\exp\left[\frac{4xyt-4(x^2+y^2)t^2}{1-4t^2}\right]$$



Laguerre polynomials

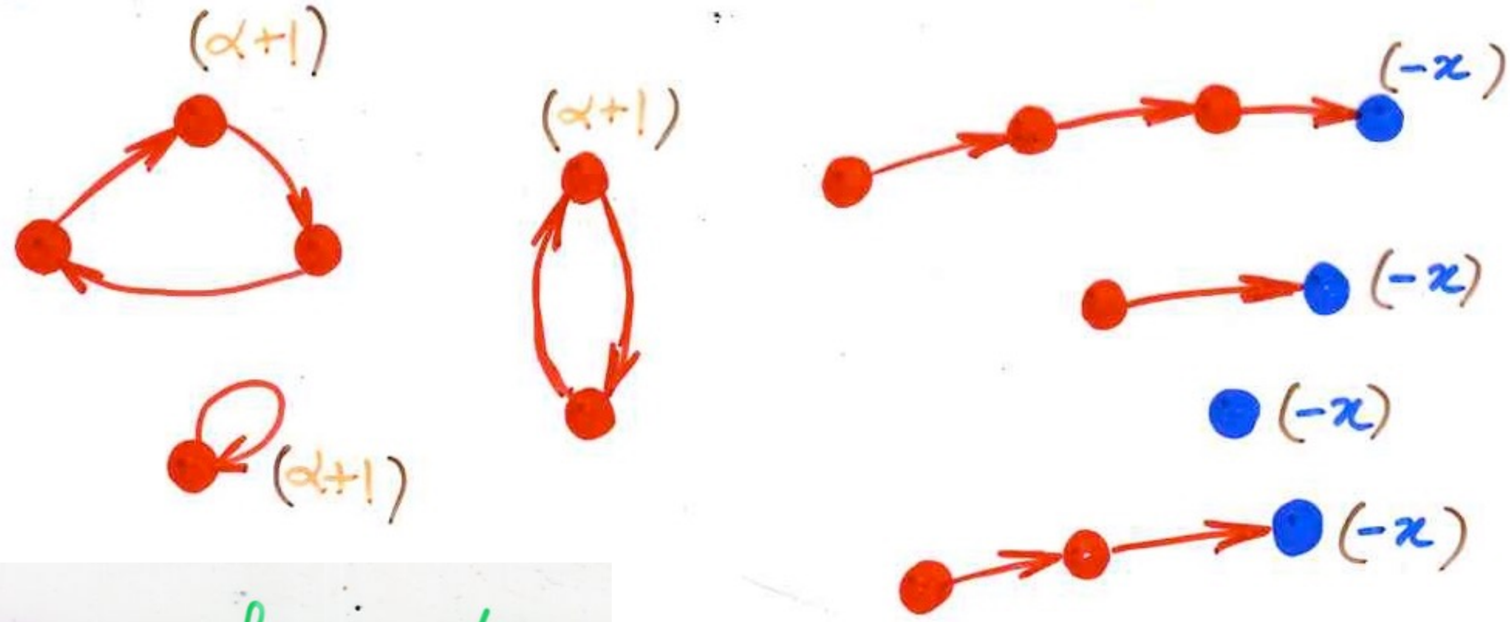
valued combinatorial objects

weight function

Laguerre polynomials

$$\int_0^\infty L_m^{(\alpha)}(x)\, L_n^{(\alpha)}(x)\, e^{-x} x^{\alpha}\, dx = \frac{\Gamma(n+\alpha+1)}{n!}\, \delta_{mn}$$

$$\sum_{n\geq 0} \tilde{L}_n^{(\alpha)}(x)\frac{t^n}{n!} = \frac{1}{(1-t)^{\alpha+1}} \exp\left(\frac{-xt}{1-t}\right)$$



Laguerre configuration

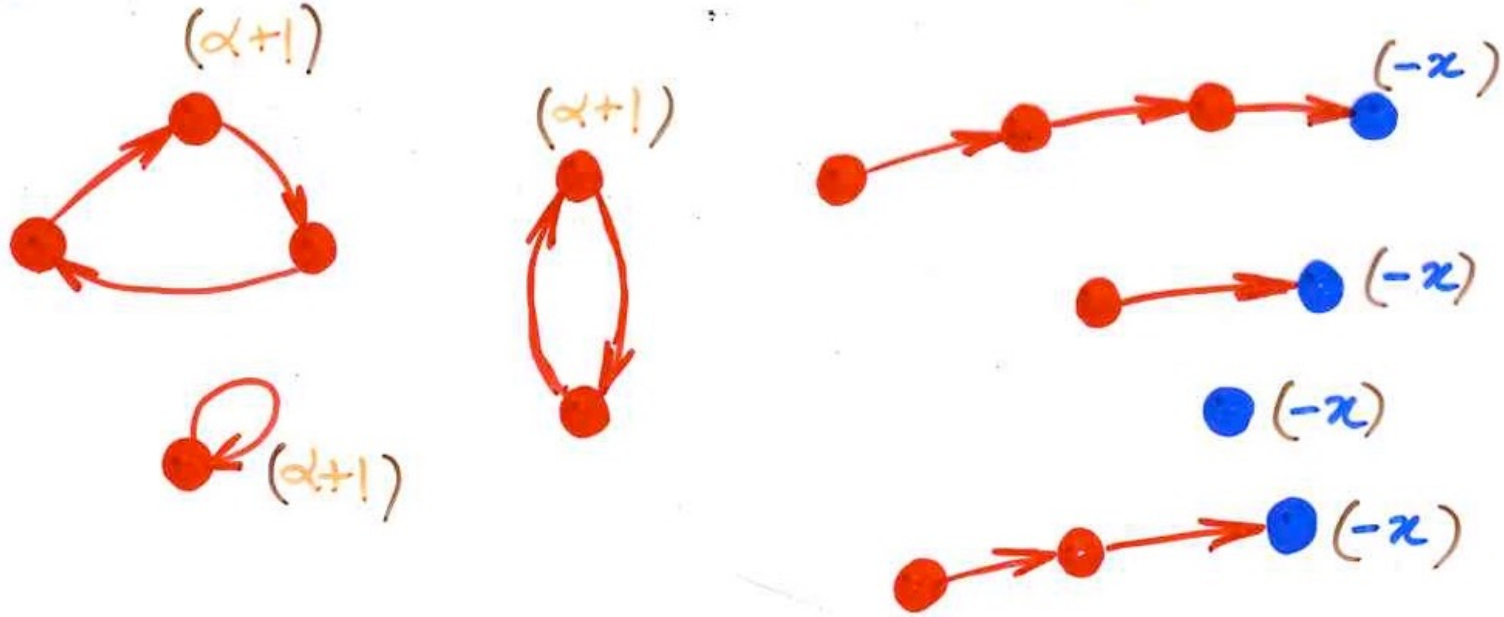
$$L_n^{\alpha}(x) = \sum_{LC} v(LC)$$

Laguerre configurations on $[1,n]$

$$v(LC) = (\alpha+1)^{i}(-x)^{j}$$

i = number cycles

j = number of chains



南阳画像石

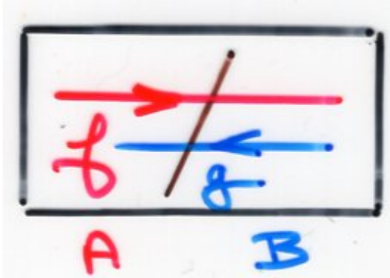
牛郎·织女星座摹绘

Jacobi polynomials

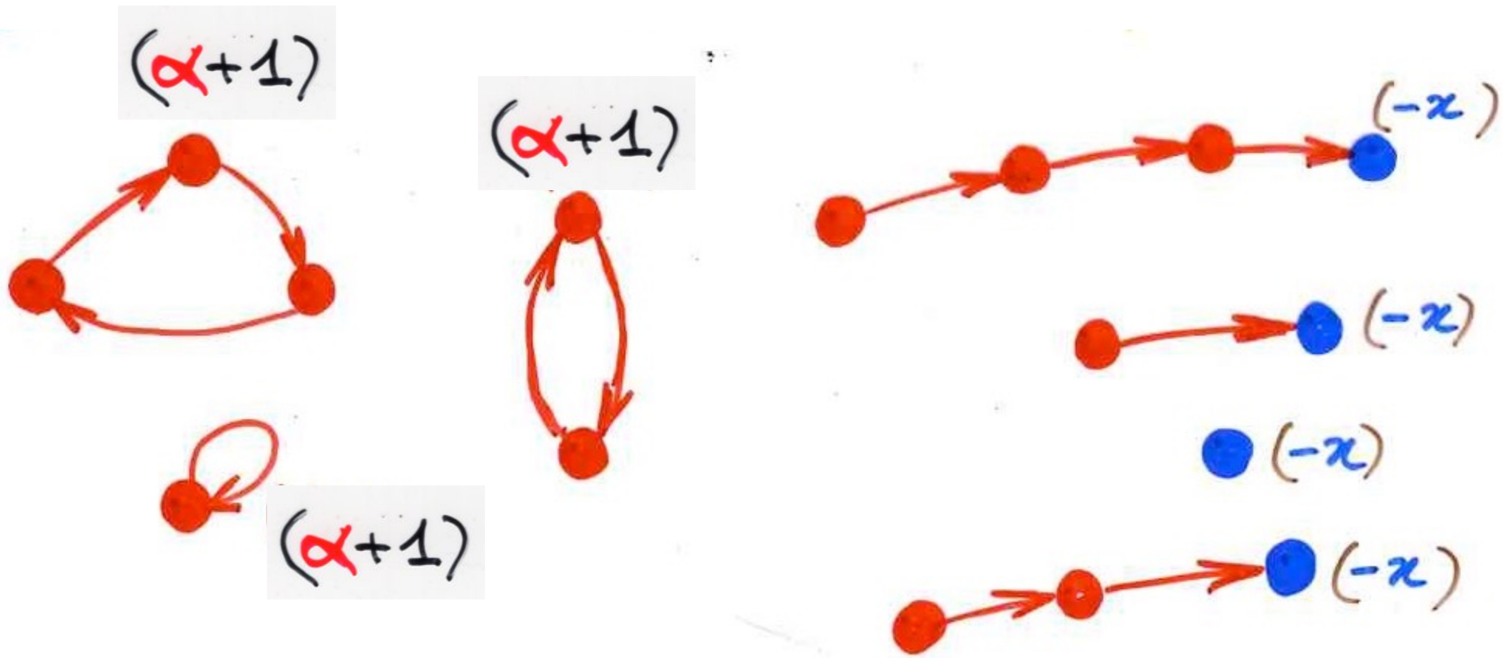
Foata, Leroux (1983)

Jacobi configurations

$$\mathbf{J}[A,B] = \mathbf{L}[A,B] \times \mathbf{L}[B,A]$$

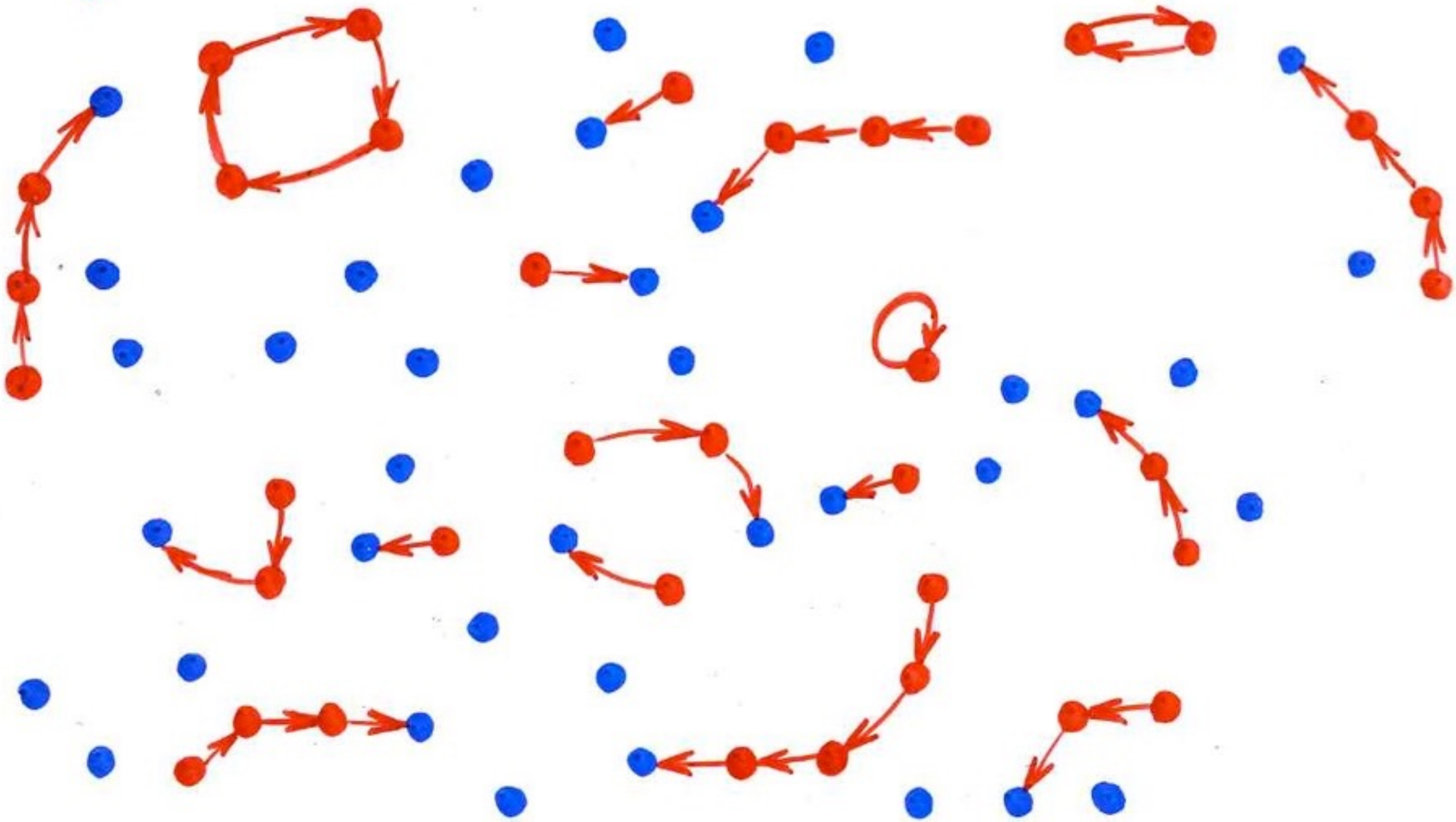


Laguerre configuration

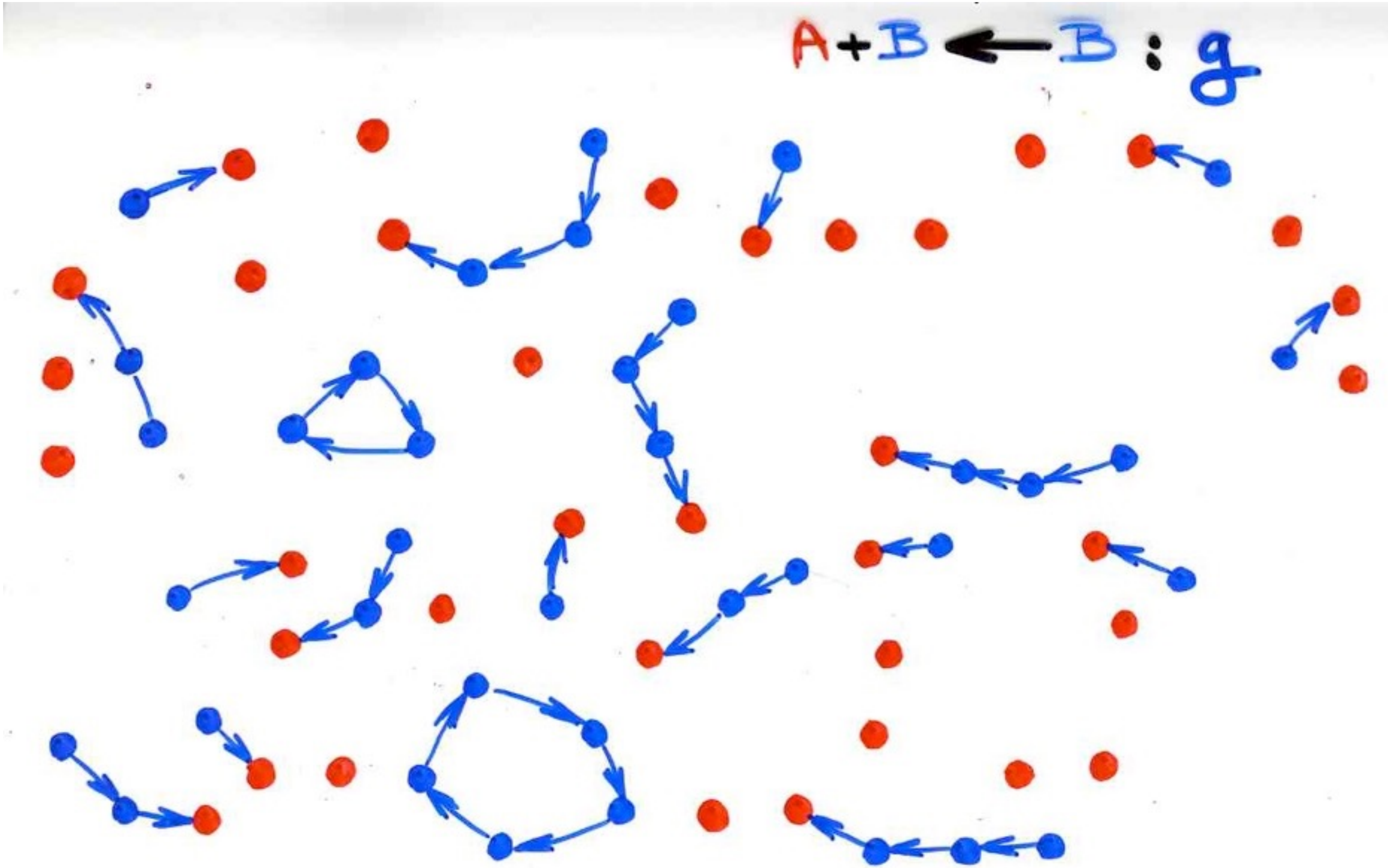


(A, B)

$f : A \to A + B$

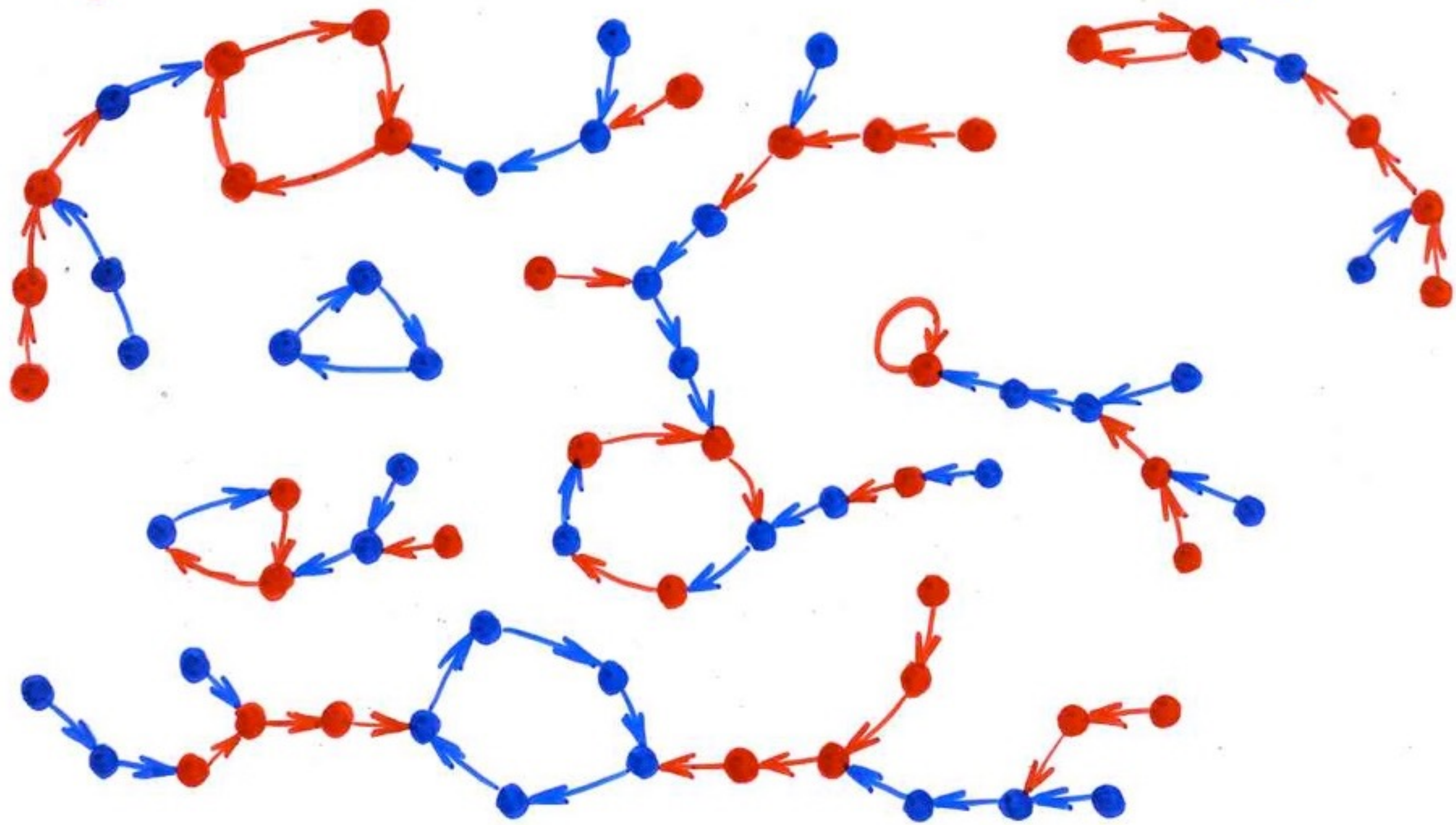


(A, B)



(A, B)

$f : A \to A + B \qquad A + B \leftarrow B : g$

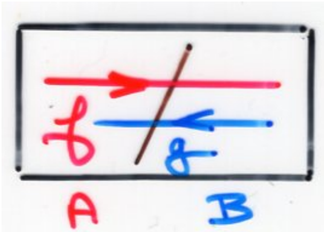


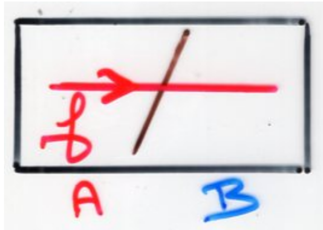
limit formula

example

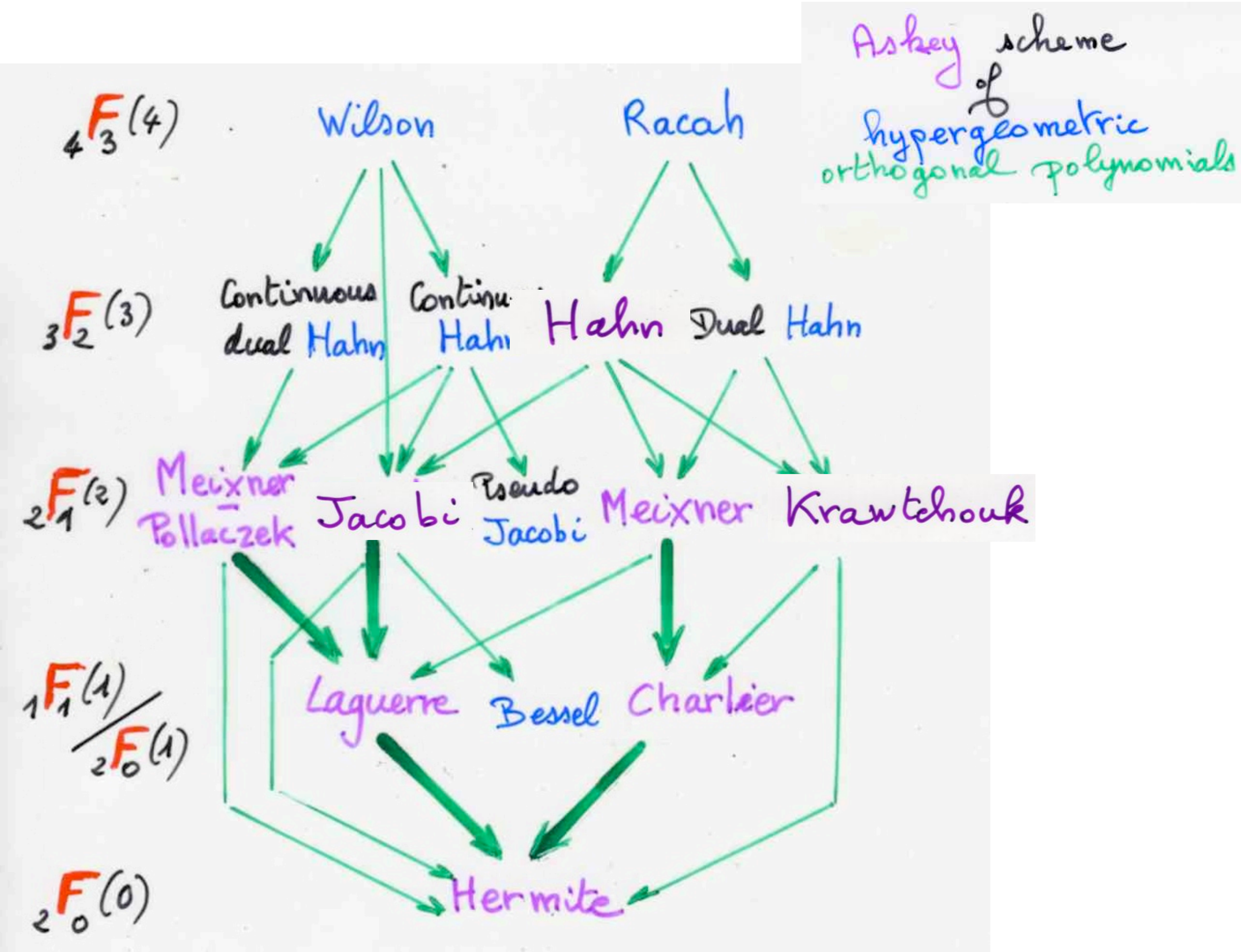
$$\lim_{\beta \to \infty} P_n^{(\alpha,\beta)}(1-2x\beta^{-1}) = L_n^{(\alpha)}(x)$$

Jacobi → Laguerre

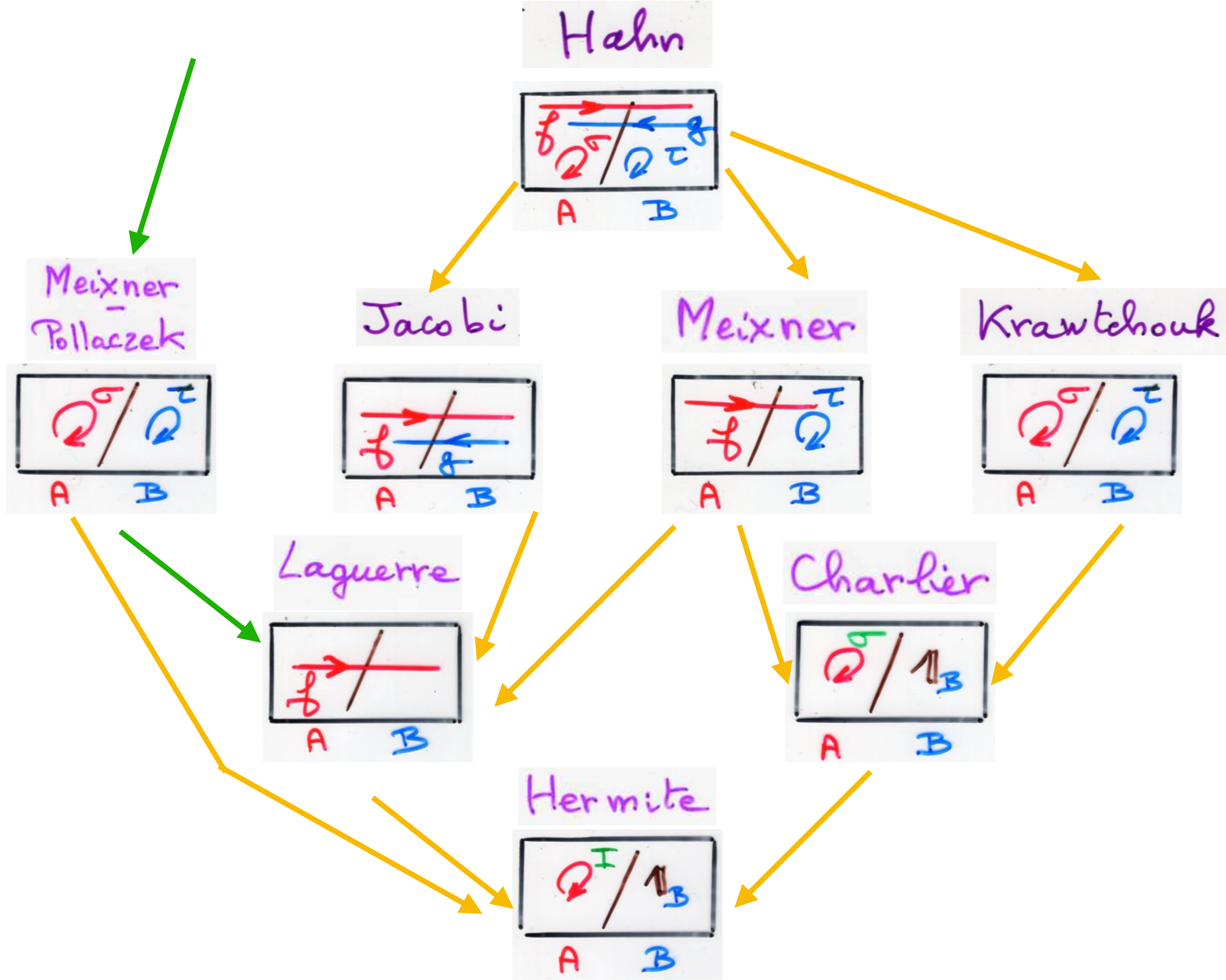




J. Labelle, Y.N. Yeh (1989)



Askey scheme of hypergeometric orthogonal polynomials
$_4F_3(4)$
Wilson
Racah
$_3F_2(3)$
Continuous dual Hahn
Continuous Hahn
Hahn
Dual Hahn
$_2F_1(2)$
Meixner Pollaczek
Jacobi
Pseudo Jacobi
Meixner
Krawtchouk
$_1F_1(1)$ / $_2F_0(1)$
Laguerre
Bessel
Charlier
$_2F_0(0)$
Hermite



Hahn
A
B
Meixner-Pollaczek
A
B
Jacobi
A
B
Meixner
A
B
Krawtchouk
A
B
Laguerre
A
B
Charlier
A
B
Hermite
A
B

(formal)
orthogonal
polynomials

$$\mathfrak{f}\big(P(x)\,Q(x)\big) = \int_{\mathbb{R}} P(x)\,Q(x)\,d\mu(x)$$

measure μ on $\mathbb{R}$

$$\mathfrak{f}(x^n) = \int_{\mathbb{R}} x^n\,d\mu(x)$$

moments problem

$$\mathfrak{f}(x^n) = \mu_n$$

moments

$\mathbb{K}$ ring

field $\mathbb{R}$, $\mathbb{C}$
or $\mathbb{Q}[\alpha, \beta, \ldots]$

$\mathbb{K}[x]$
polynomials in x

$\{P_n(x)\}_{n\geq 0}$
sequence of polynomials

$P_n(x) \in \mathbb{K}[x]$.

Definition $\{P_n(x)\}_{n\geq 0}$ sequence of polynomials orthogonal iff $\exists$

$\mathfrak{f} : \mathbb{K}[x] \longrightarrow \mathbb{K}$ linear functional

(i) $\deg(P_n) = n$, for $n \geq 0$

degree

(ii) $\mathfrak{f}(P_k P_l) = 0$, for $k \neq l \geq 0$

(iii) $\mathfrak{f}(P_k^2) \neq 0$, for $k \geq 0$

$$\mathcal{f}(x^n) = \mu_n$$

moments

$$\begin{cases} \mu_{2n} = \binom{2n}{n} \\ \mu_{2n+1} = 0 \end{cases}$$

moments of (Tchebychev) 1st kind / 2nd kind

$$\begin{cases} \mu_{2n} = C_n \\ \mu_{2n+1} = 0 \end{cases}$$

Catalan number

$$\frac{2}{\pi}\int_{-1}^{+1} x^{2n} (1-x^2)^{1/2} \, dx = \frac{1}{4^n} C_n$$

Catalan

E_{2n}

secant number

$$\begin{tikzcd}
\text{Meixner–Pollaczek} \arrow[d] & \text{Jacobi} \arrow[dl] & \text{Meixner} \arrow[d] \\
\text{Laguerre} \arrow[dr] & & \text{Charlier} \arrow[dl] \\
& \text{Hermite} &
\end{tikzcd}$$

number of ordered partitions

$\mu_n = n!$

$(\alpha+1)(\alpha+2)\cdots(\alpha+n)$

B_n Bell number

number of partitions

$\mu_{2n+1} = 0$

$\mu_{2n} = 1 \cdot 3 \cdot \ldots \cdot (2n-1)$

number of involutions no fixed point on $\{1, 2, \ldots, 2n\}$

Combinatorial theory of orthogonal polynomials

$\{P_n(x)\}_{n\geq 0}$ sequence of monic orthogonal polynomials

There exist $\{b_k\}_{k\geq 0}$, $\{\lambda_k\}_{k\geq 1}$ coefficients in $\mathbb{K}$ such that

$$P_{k+1}(x) = (x - b_k)\,P_k(x) - \lambda_k\,P_{k-1}(x)$$

for every $k \geq 1$

(formal) Favard's Theorem

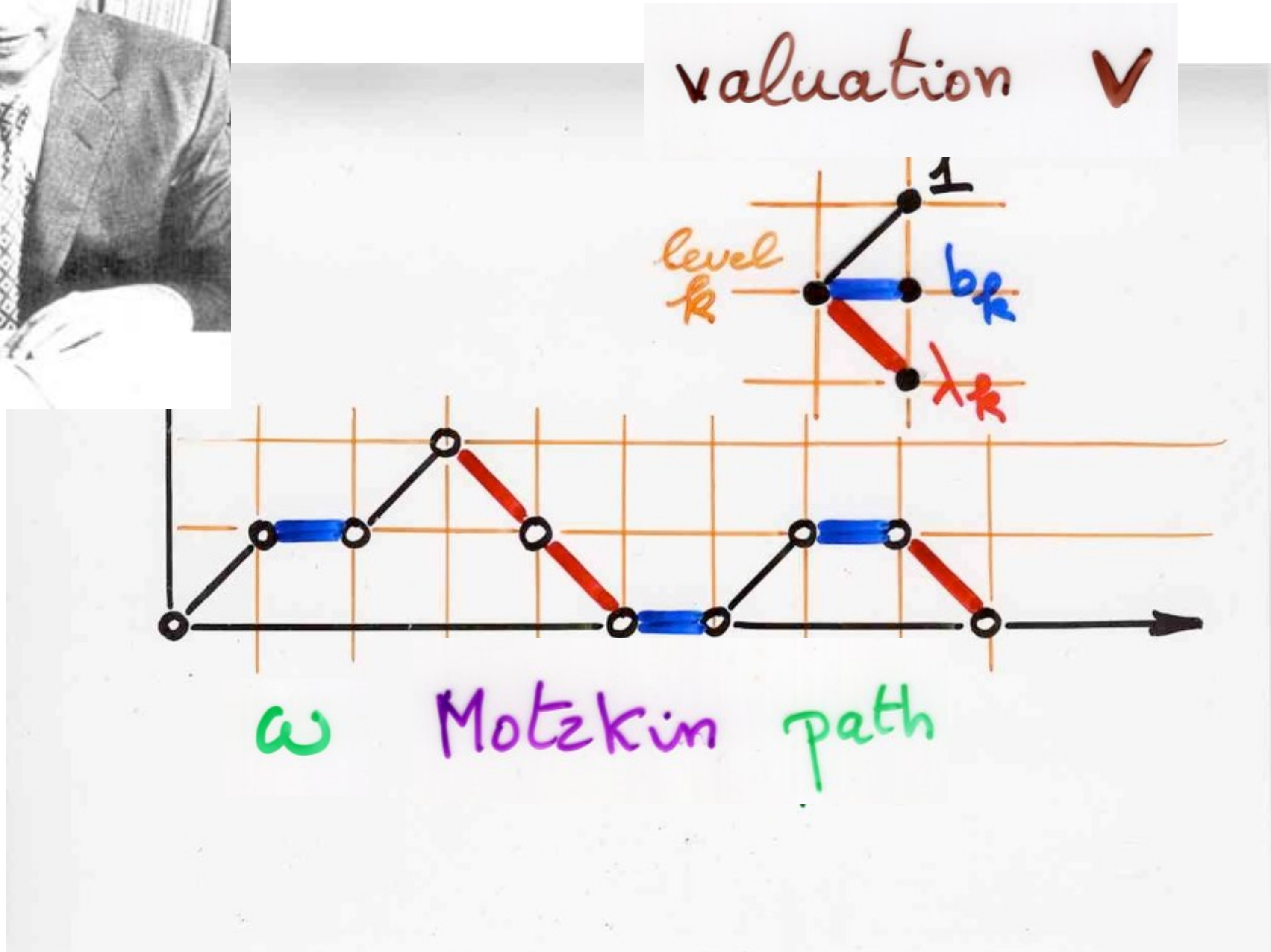
3-terms linear recurrence relation

$\Rightarrow$ orthogonality

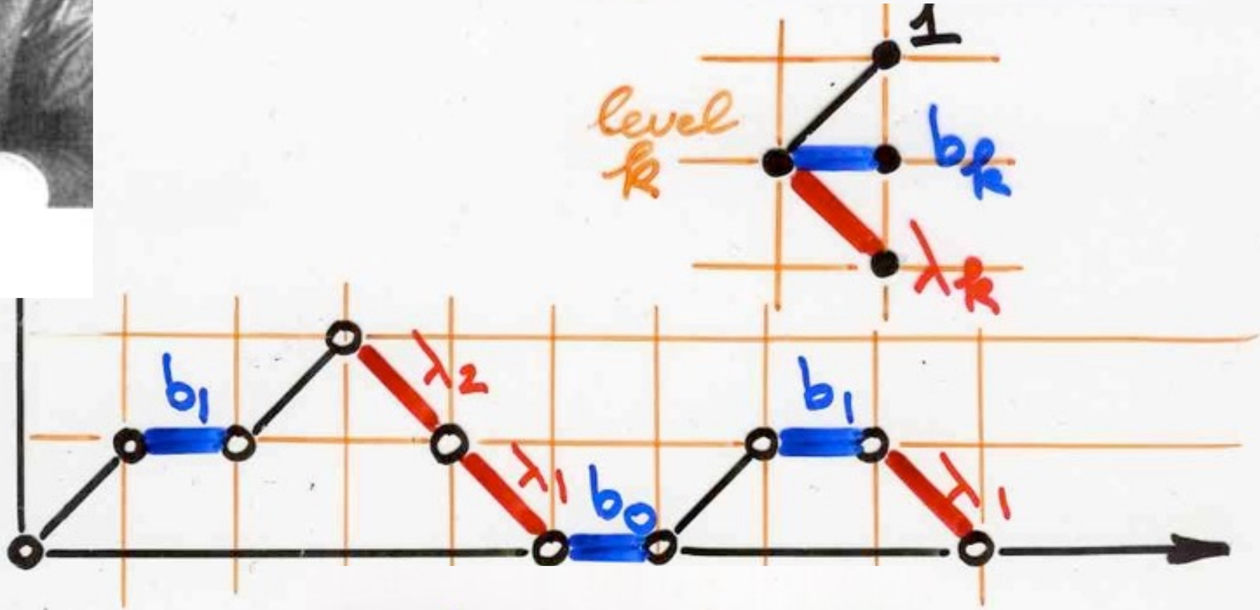
$\{b_k\}_{k\geq 0}$ $\{\lambda_k\}_{k\geq 1}$

$b_k, \lambda_k \in \mathbb{K}$
ring

μ_n ?


valuation v
1
level k
b_k
λ_k
ω Motzkin path

valuation v



ω Motzkin path

$$v(\omega) = b_0\, b_1^2\, \lambda_1^2\, \lambda_2$$

$$P_{k+1}(x) = (x - b_k)\, P_k(x) - \lambda_k\, P_{k-1}(x)$$

for every $k \geq 1$

moments

$$\mu_n = \sum_{\omega} v(\omega)$$

Motzkin path

$|\omega| = n$

length

$$f(x^n) = \mu_n$$

combinatorial proof

3-terms recurrence relation

implies orthogonaliy

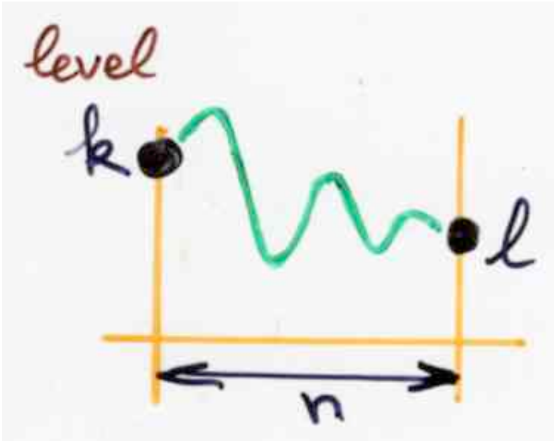
Theorem

(X.V. 1983)

$$f(P_k P_l x^n) = \sum_{\omega} v(\omega)\, \lambda_1 \cdots \lambda_l$$

ω "Motzkin path"

$|\omega| = n$ level $k \rightsquigarrow l$

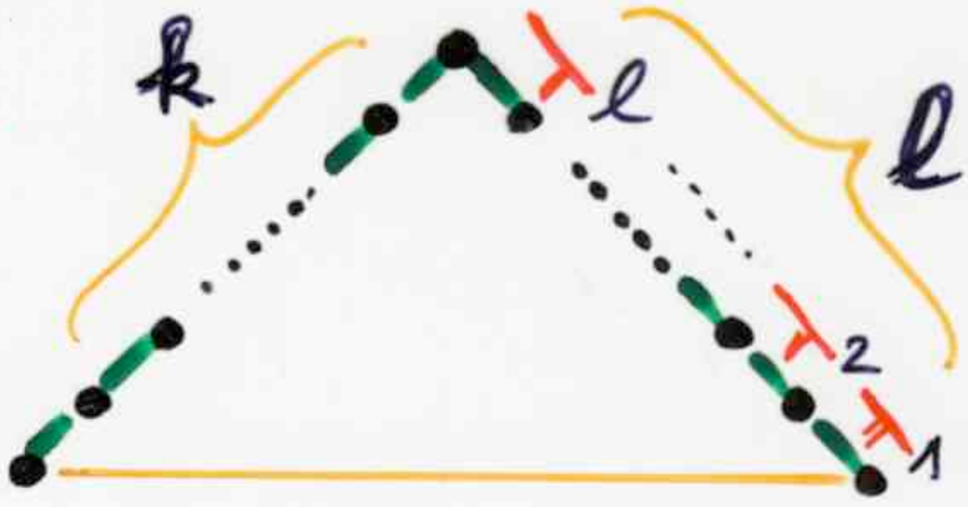


Corollary

$\Rightarrow$ orthogonality

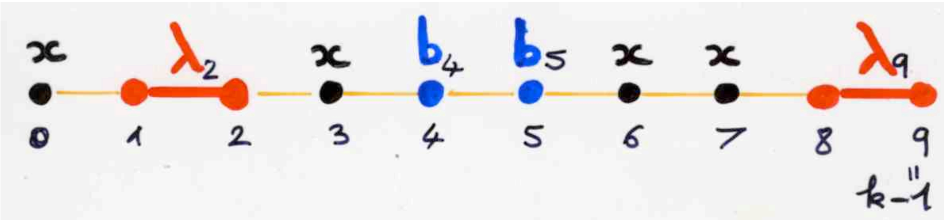
$n=0$

$$\mathcal{f}(P_k P_\ell) = 0 \quad k \neq \ell$$
$$= \lambda_1 \cdots \lambda_\ell \quad k = \ell$$



orthogonal
polynomial

$\{P_n(x)\}_{n\geq 0}$

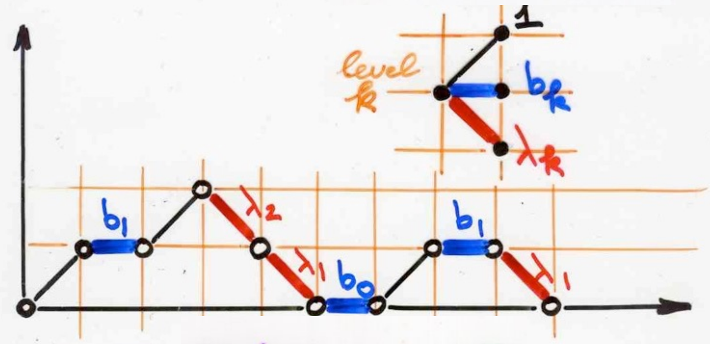


$f(x^n) = \mu_n$

moments
μ_n

weighted
Motzkin
paths

valuation v



ω Motzkin path

$v(\omega) = b_0\, b_1^2\, \lambda_1^2\, \lambda_2$

bijective proof

$$f(P_k P_l x^n) = \sum_{\alpha,\beta,\omega} (-1)^{|\alpha|+|\beta|} v(\alpha)v(\beta)v(\omega)$$

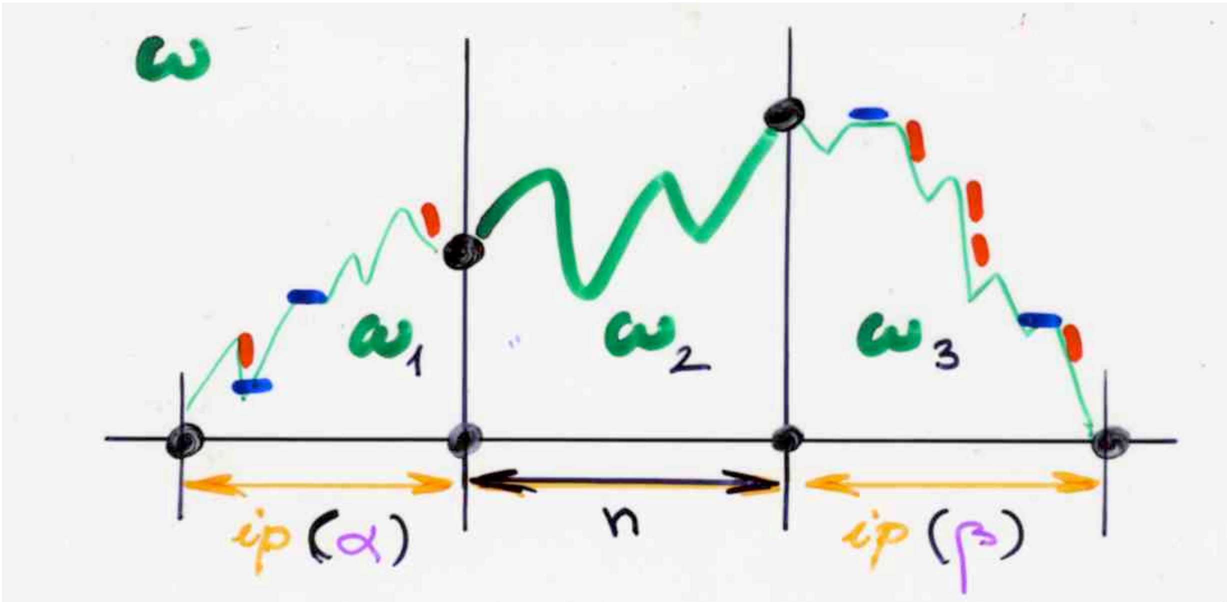
α pavage of $[0, k-1]$

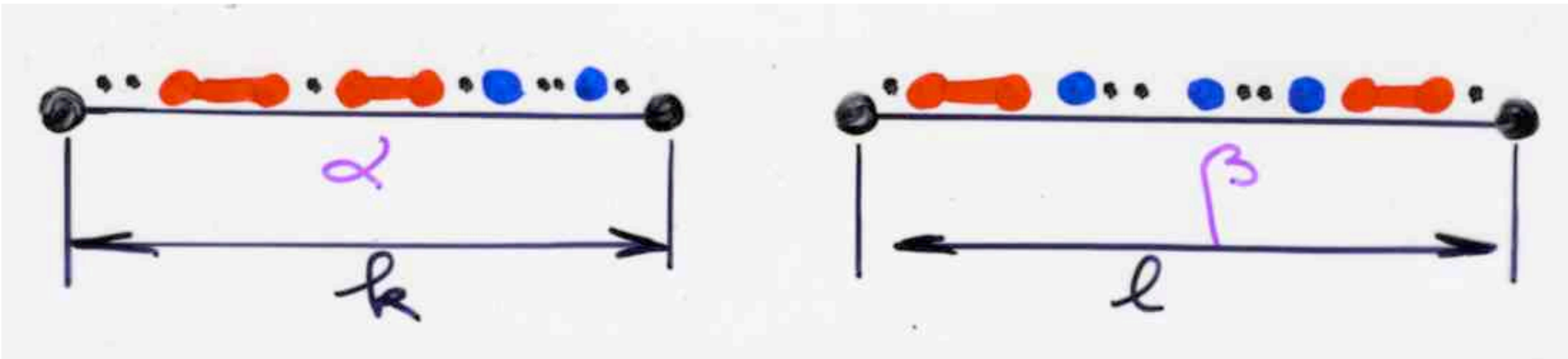
β pavage of $[0, l-1]$

ω Motzkin path (level $0 \rightsquigarrow 0$)

$$|\omega| = ip(\alpha) + ip(\beta) + n$$

$$(\alpha, \beta, \omega) \in E_{n,k,l}$$





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

Hankel determinants

Hankel determinant

any minor of the matrix

$$\mathbf{H}\left(\{\mu_n\}_{n\geq 0}\right)$$

$$\begin{array}{c|cccccc}
 & & & & & j & \\
\hline
 & \mu_0 & \mu_1 & \mu_2 & \mu_3 & \cdots & \\
 & \mu_1 & \mu_2 & \mu_3 & & & \\
 & \mu_2 & \mu_3 & & & & \\
 & \mu_3 & & & & & \\
i & & & & & \mu_{i+j} & \\
 & \vdots & & & & &
\end{array}$$

LGV Lemma

determinant $\longleftrightarrow$ configuration of non-intersecting paths

$$\Delta_n = \det \begin{bmatrix} \mu_0 & \mu_1 & \cdots & \mu_n \\ \mu_1 & \mu_2 & \cdots & \mu_{n+1} \\ \vdots & \vdots & & \vdots \\ \mu_n & \mu_{n+1} & \cdots & \mu_{2n} \end{bmatrix}$$

$$\chi_n = \det \begin{vmatrix} \mu_1 & \mu_2 & \cdots & \mu_{n-1} & \mu_{n+1} \\ \mu_2 & \mu_3 & \cdots & \mu_n & \mu_{n+2} \\ \vdots & \vdots & & \vdots & \vdots \\ \mu_n & \mu_{n+1} & & \mu_{2n-1} & \mu_{2n+1} \end{vmatrix}$$

analytic continued fractions

continued fractions

Stieltjes

$$\underbrace{\cfrac{1}{1-\cfrac{\lambda_1 t}{1-\cfrac{\lambda_2 t}{\cdots\cdots\cfrac{}{1-\cfrac{\lambda_k t}{\cdots\cdots}}}}}}_{S(t;\lambda)}$$

$$\cfrac{1}{1-b_0 t - \cfrac{\lambda_1 t^2}{1-b_1 t - \cfrac{\lambda_2 t^2}{\cfrac{\cdots\cdots}{1-b_k t - \cfrac{\lambda_{k+1} t^2}{\cdots\cdots}}}}}$$

$J(t; b, \lambda)$

Jacobi

continued fraction

$b = \{b_k\}_{k\geq 0}$ $\lambda = \{\lambda_k\}_{k\geq 1}$

The fundamental Flajolet Lemma

combinatorial interpretation of a
continued fraction with weighted paths

$$\sum_{\substack{\omega \\ \text{Motzkin} \\ \text{path}}} v(\omega)\, t^{|\omega|} = \cfrac{1}{1-b_0t-\cfrac{\lambda_1 t^2}{1-b_1t-\cfrac{\lambda_2 t^2}{\cfrac{\cdots\cdots}{1-b_kt-\cfrac{\lambda_{k+1}t^2}{\cdots\cdots}}}}}$$

$$J(t;\mathbf{b},\boldsymbol{\lambda})$$

Jacobi continued fraction

Philippe Flajolet fundamental Lemma

$$\mathbf{b}=\{b_k\}_{k\geq 0} \qquad \boldsymbol{\lambda}=\{\lambda_k\}_{k\geq 1}$$

continued fractions

J-fraction

$$\sum_{\omega} v(\omega) = \cfrac{1}{1 - b_0 t - \cfrac{\lambda_1 t^2}{\cdots\cdots\cfrac{}{1 - b_k t - \cfrac{\lambda_{k+1} t^2}{\cdots}}}}$$

Motzkin path

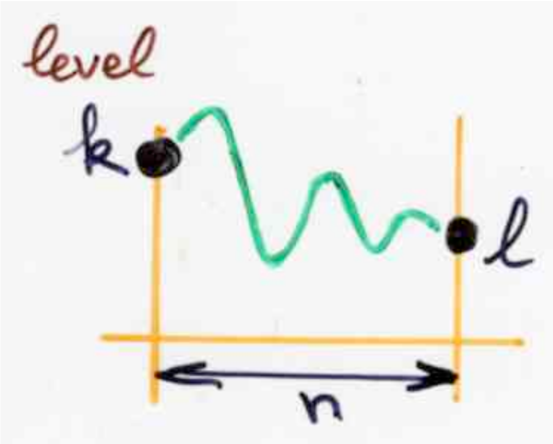
$|\omega| = n$

Philippe Flajolet

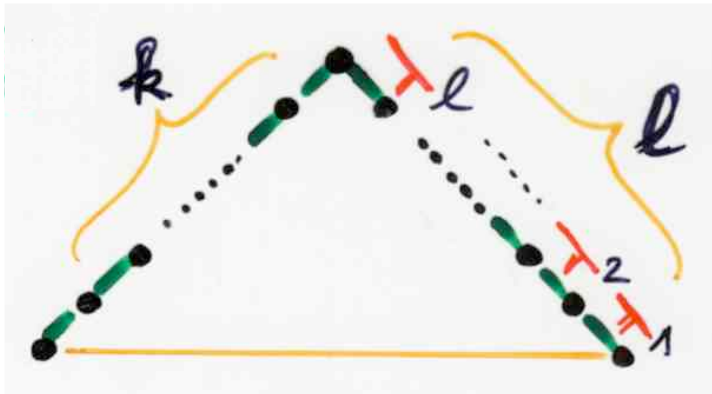
fundamental

Lemma

$$f(P_k P_\ell x^n) =$$



$$f(P_k P_\ell) = 0 \qquad k \neq \ell$$
$$= \lambda_1 \cdots \lambda_\ell \qquad k = \ell$$



orthogonal polynomials

$$P_{k+1}(x) = (x - b_k)P_k(x) - \lambda_k P_{k-1}(x)$$

$$f(x^n) = \mu_n$$

moments

$$\mu_n = \sum_{\omega} v(\omega)$$

Motzkin path
$|\omega| = n$

classical theory

continued fractions

J-fraction

$$\mu_n = \sum_{\omega} v(\omega) = \cfrac{1}{1 - b_0 t - \cfrac{\lambda_1 t^2}{\cdots\cdots \cfrac{}{1 - b_k t - \cfrac{\lambda_{k+1} t^2}{\cdots}}}}$$

Motzkin path
$|\omega| = n$

orthogonal polynomials

$$P_{k+1}(x) = (x - b_k) P_k(x) - \lambda_k P_{k-1}(x)$$

$$f(x^n) = \mu_n$$

moments

$$\mu_n = \sum_{\omega} v(\omega)$$

Motzkin path
$|\omega| = n$

same « essence »

for various bijective proofs

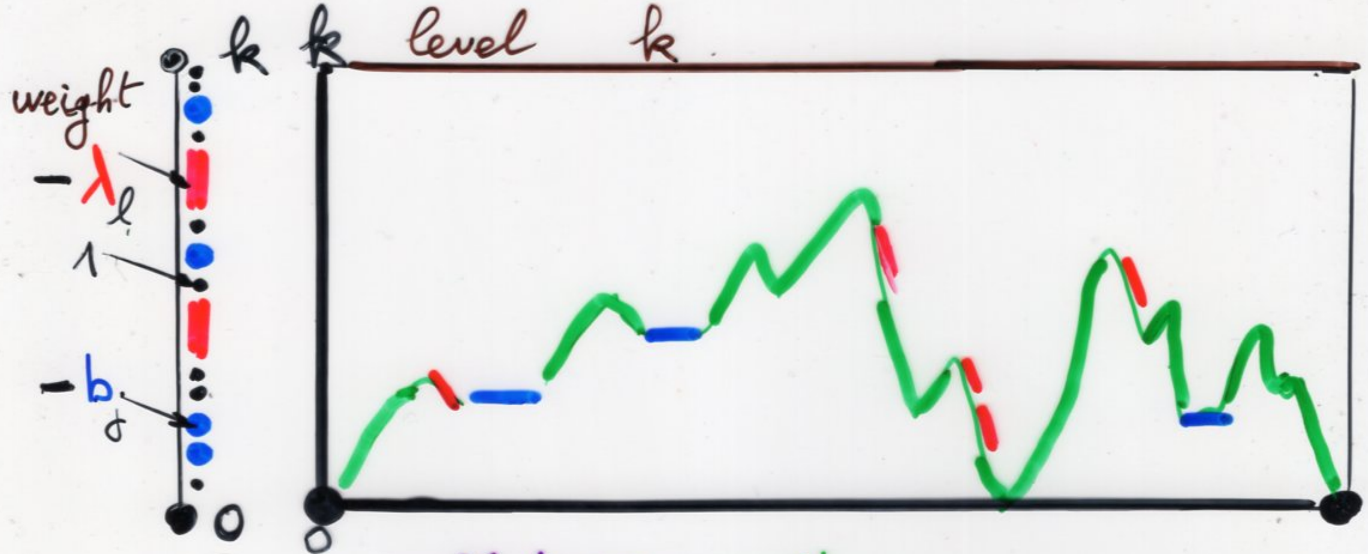
- Ramanuján's formula
  (Notebook, entry 17, Ch. 12)
- The "main theorem" Ch 1
  ⇒ Favard's theorem
- Convergents of continued fractions

- . . . .

same "essence" of the involution

sign-reversing, weight preserving

(with some variations
and different "border conditions"



Motzkin path

The notion of histories

example: Hermite histories

Hermite polynomials

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

moments

Hermite polynomials

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

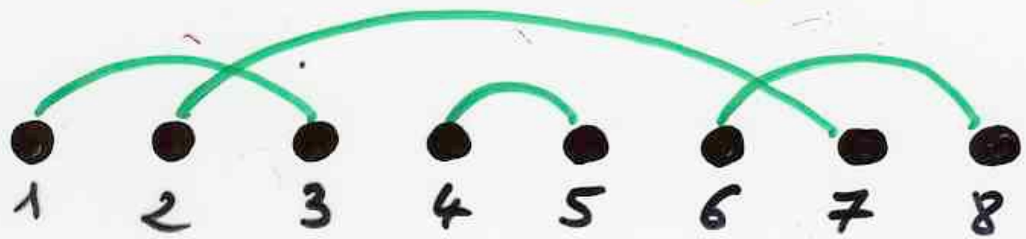
$$\mu_{2n+1} = 0$$

$$\mu_{2n} = 1 \cdot 3 \cdot \ldots \cdot (2n-1)$$

number of involutions no fixed point on $\{1, 2, \ldots, 2n\}$

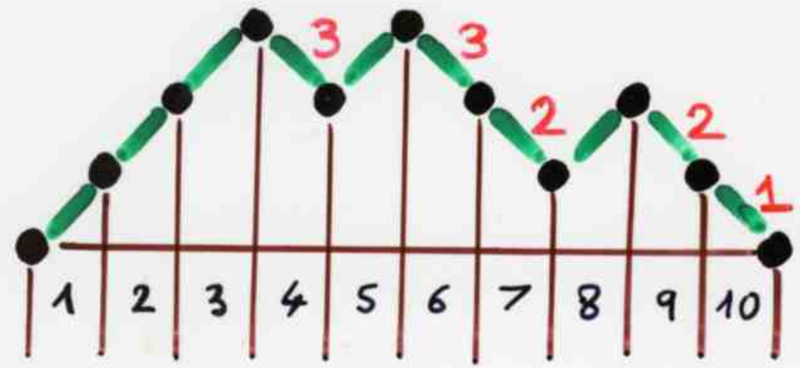
chord diagrams

perfect matching



moments

Hermite polynomials



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

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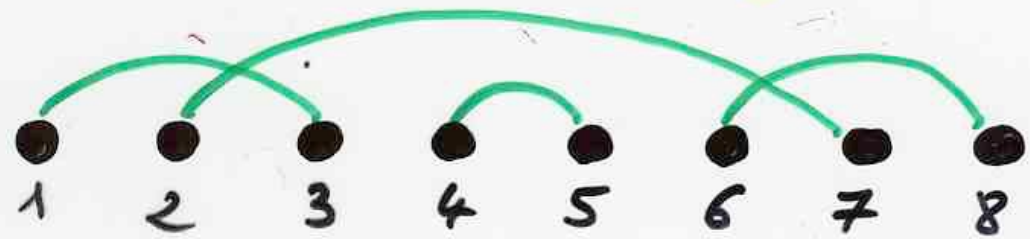


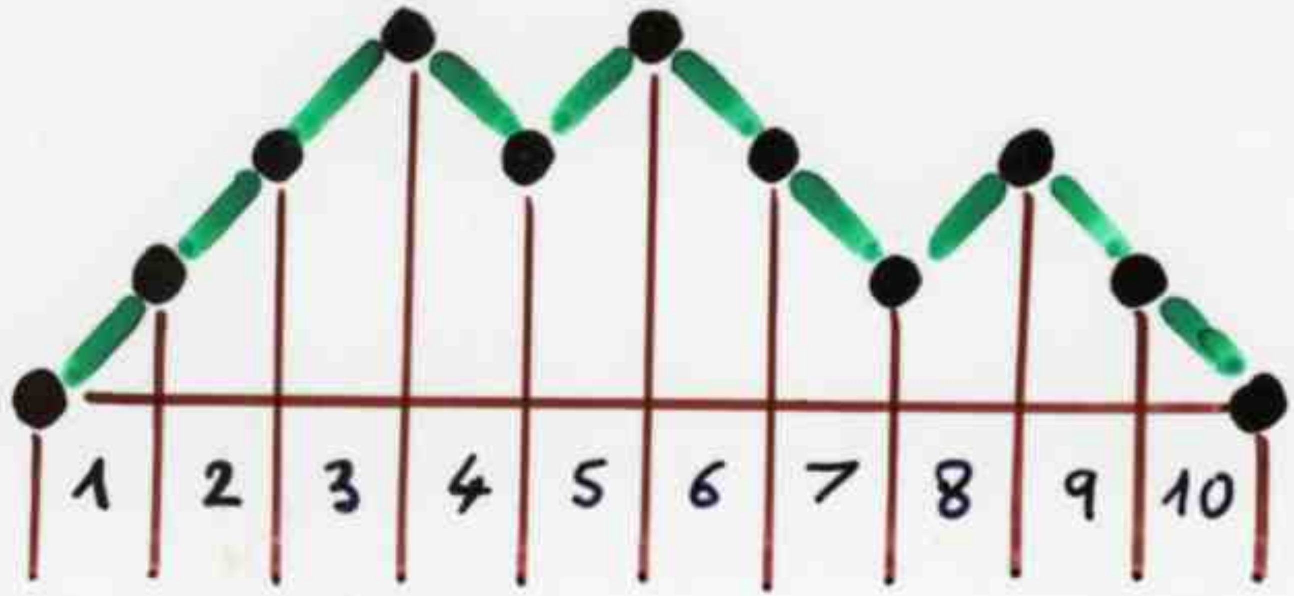
history

Françon (1978)

data structures
in
computer science

sequence
of
primitive
operations

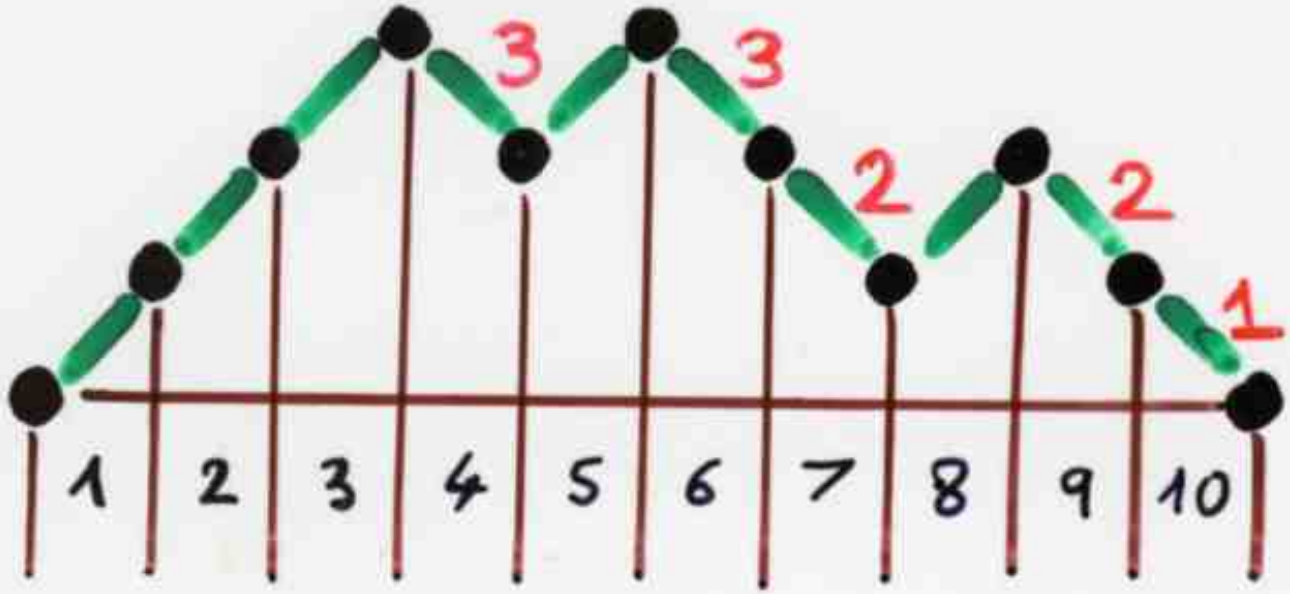
Hermite history



Hermite history

Hermite polynomials

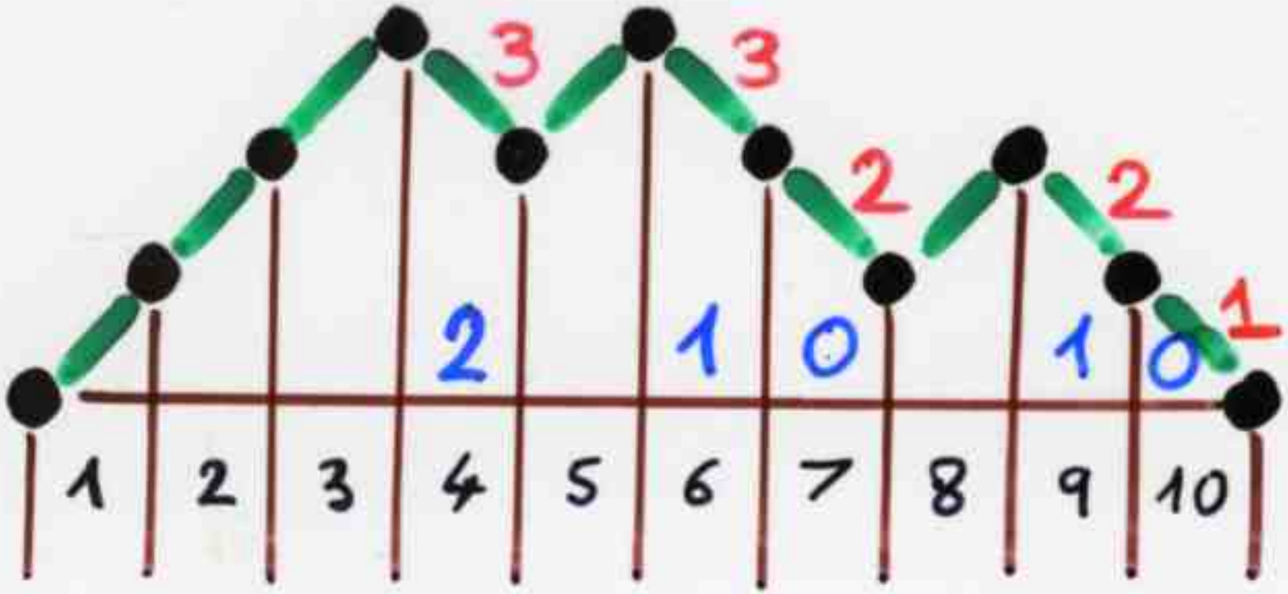
$$\begin{cases} b_k = 0 \\ \lambda_k = k \end{cases}$$



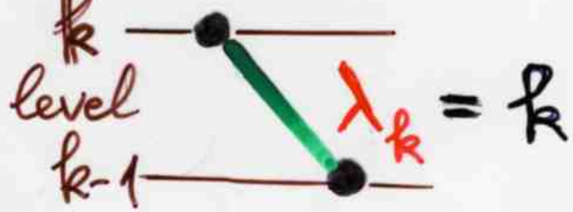
Hermite history

Hermite polynomials

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



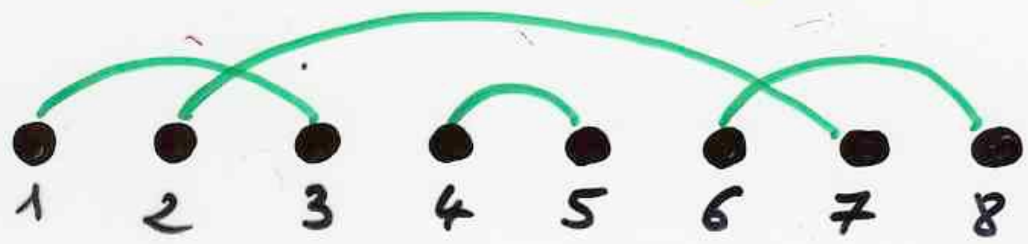
$$0 \leq i < \lambda_k = k$$

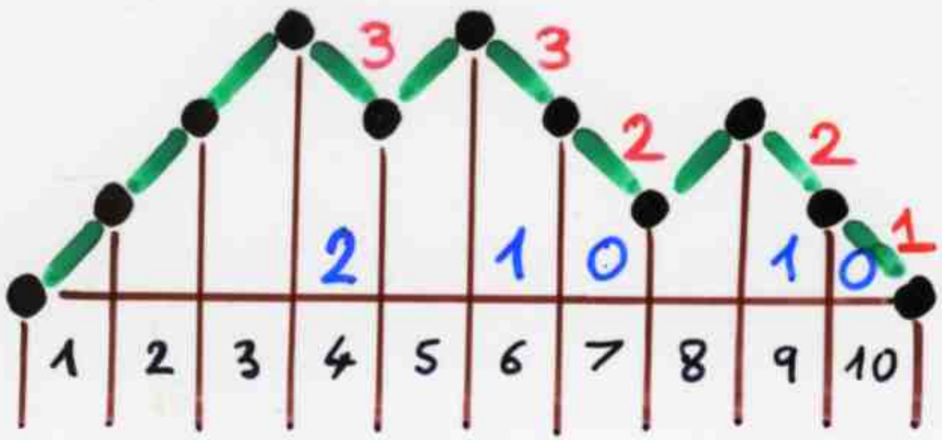


bijection

Hermite
history

chord diagrams
perfect matching

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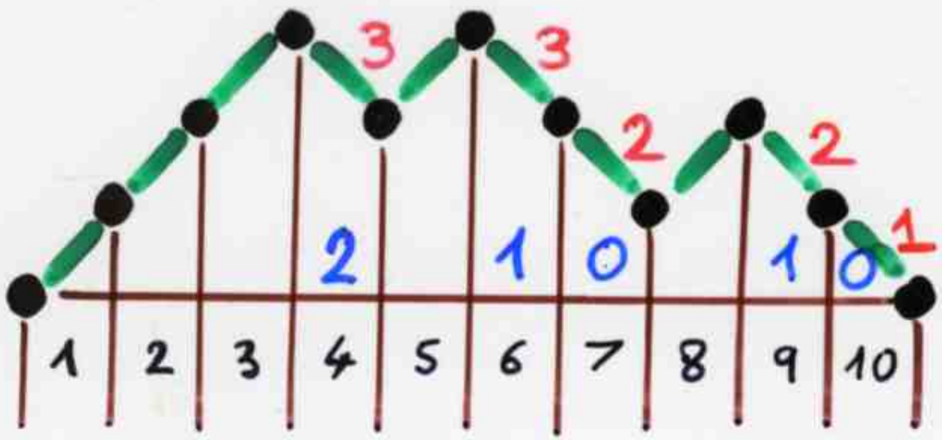
1 2 3 4 5 6 7 8 9 10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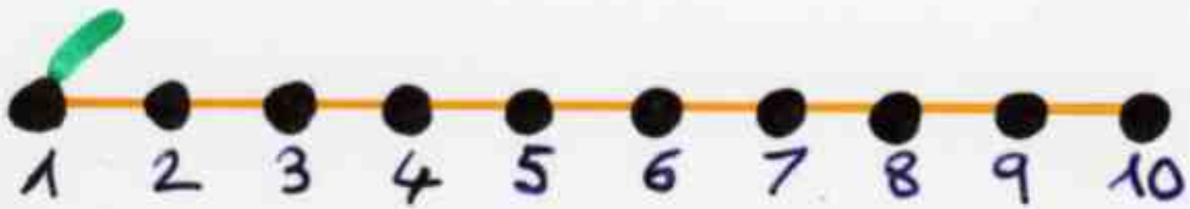
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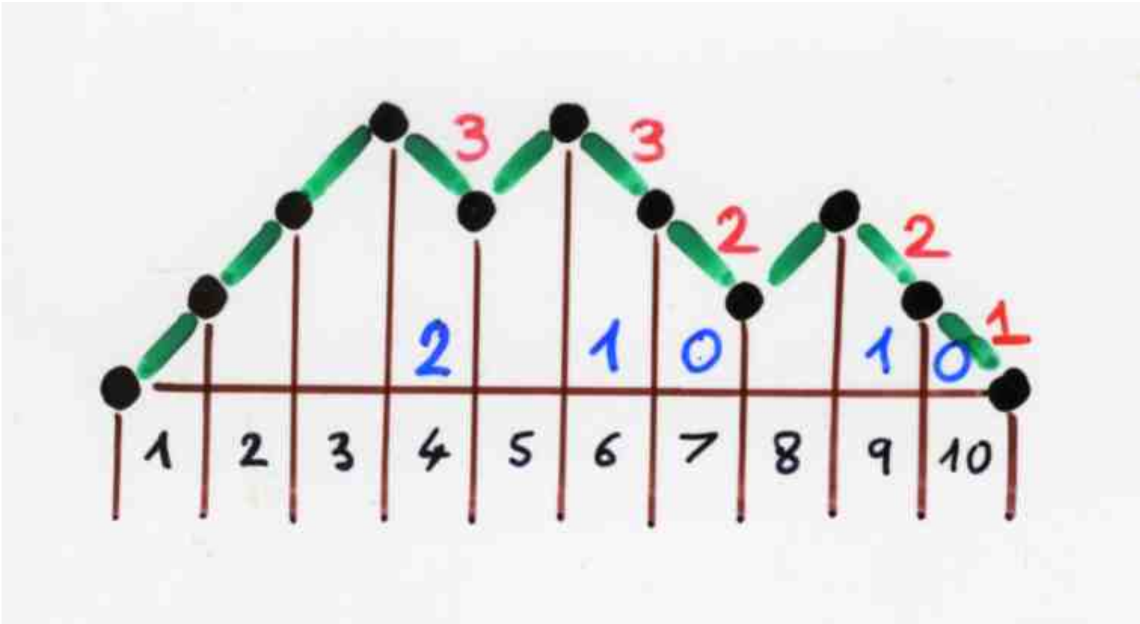
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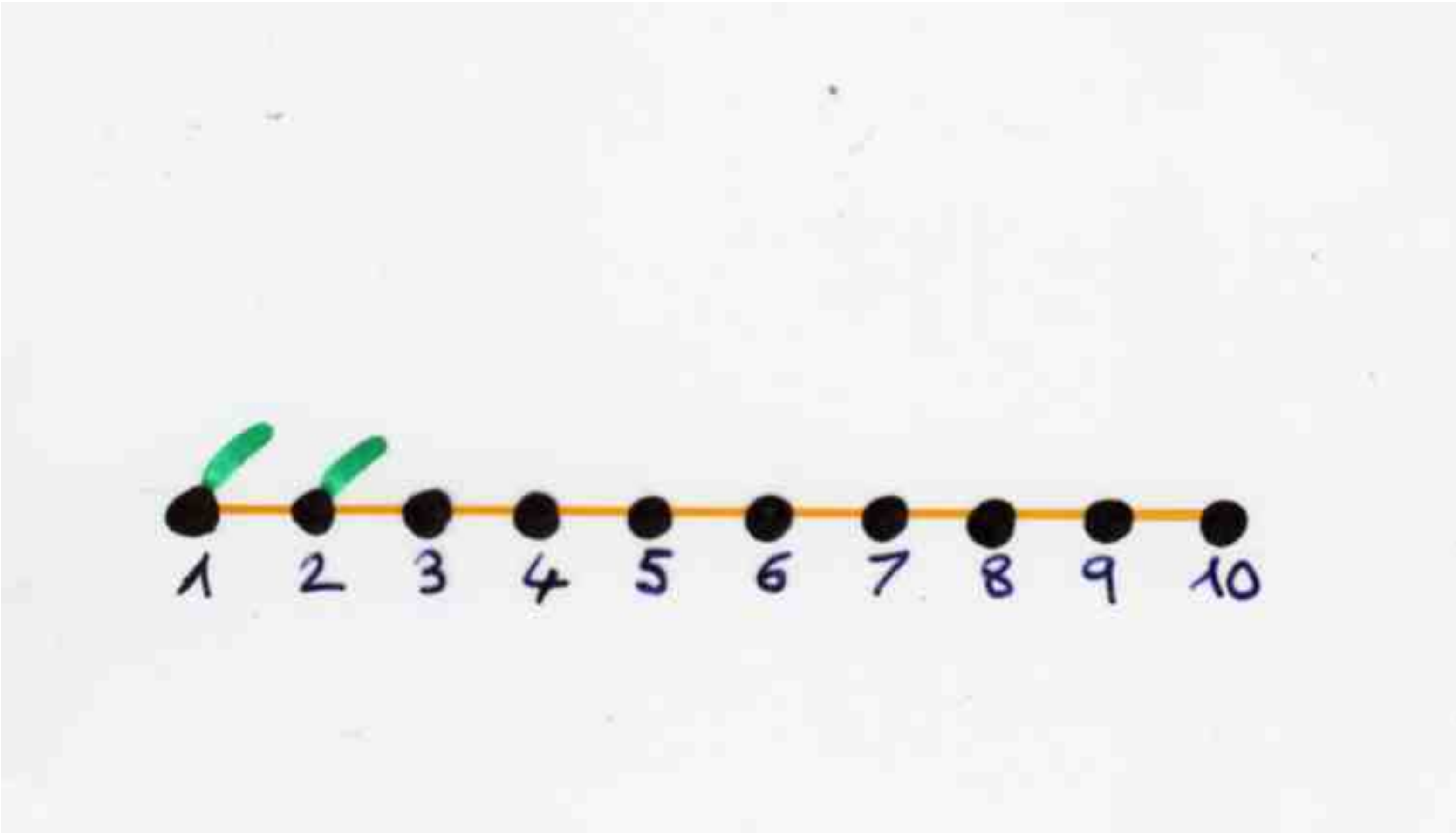
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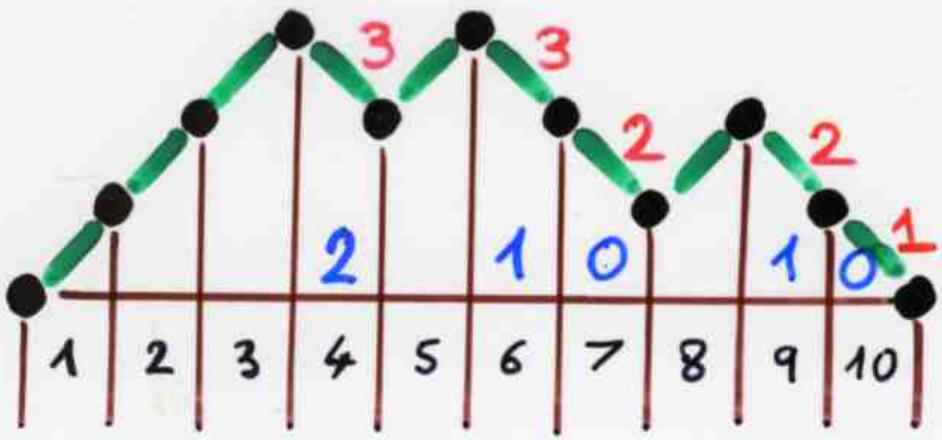
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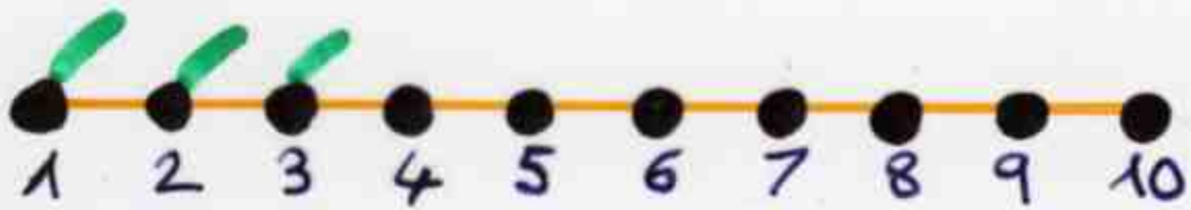
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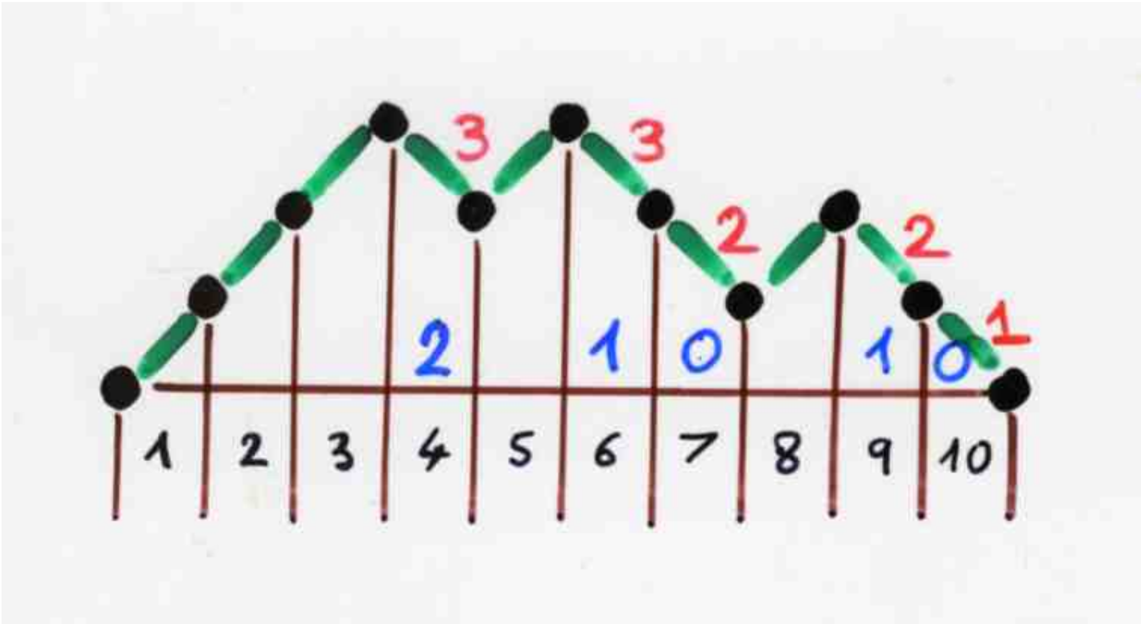
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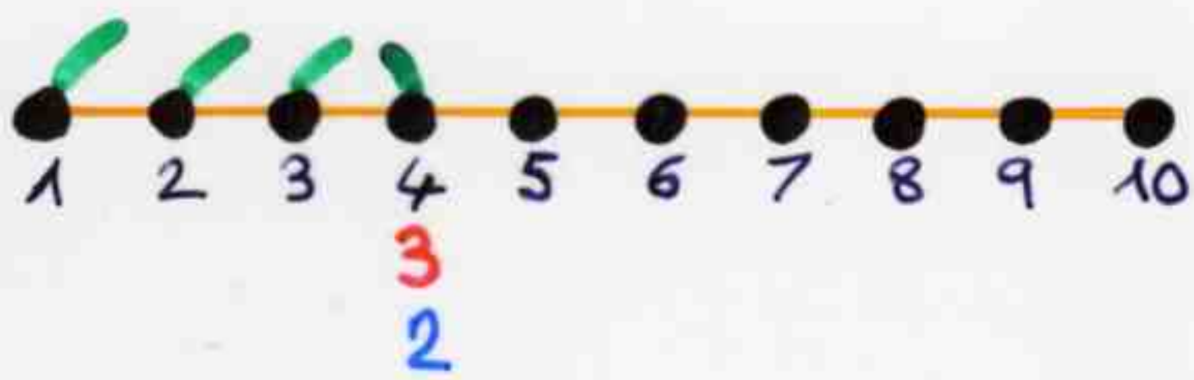
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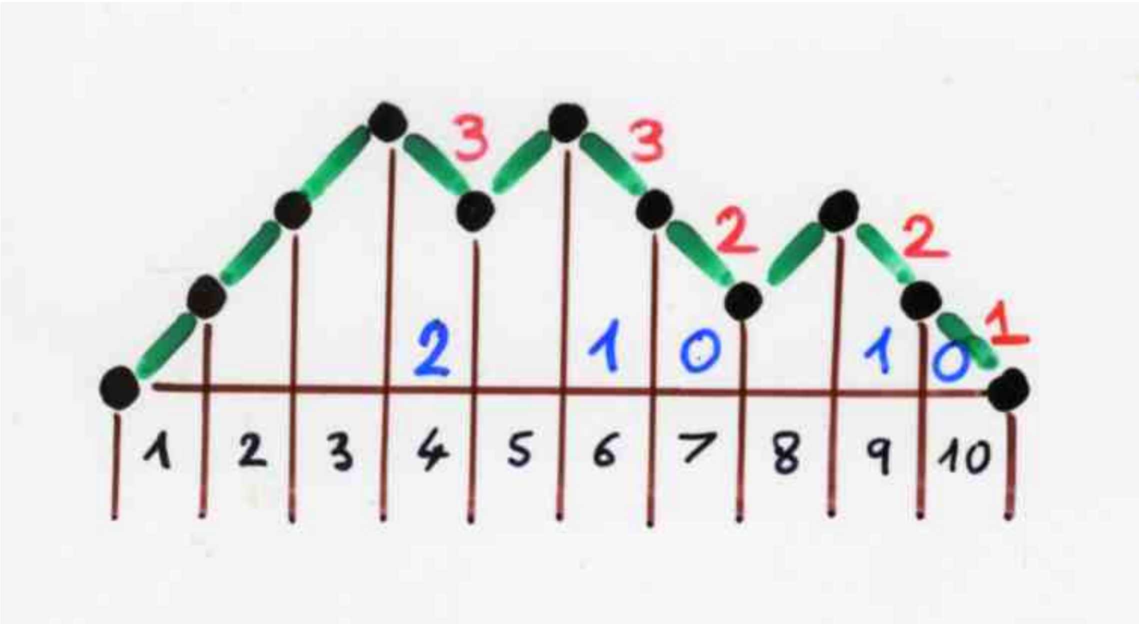

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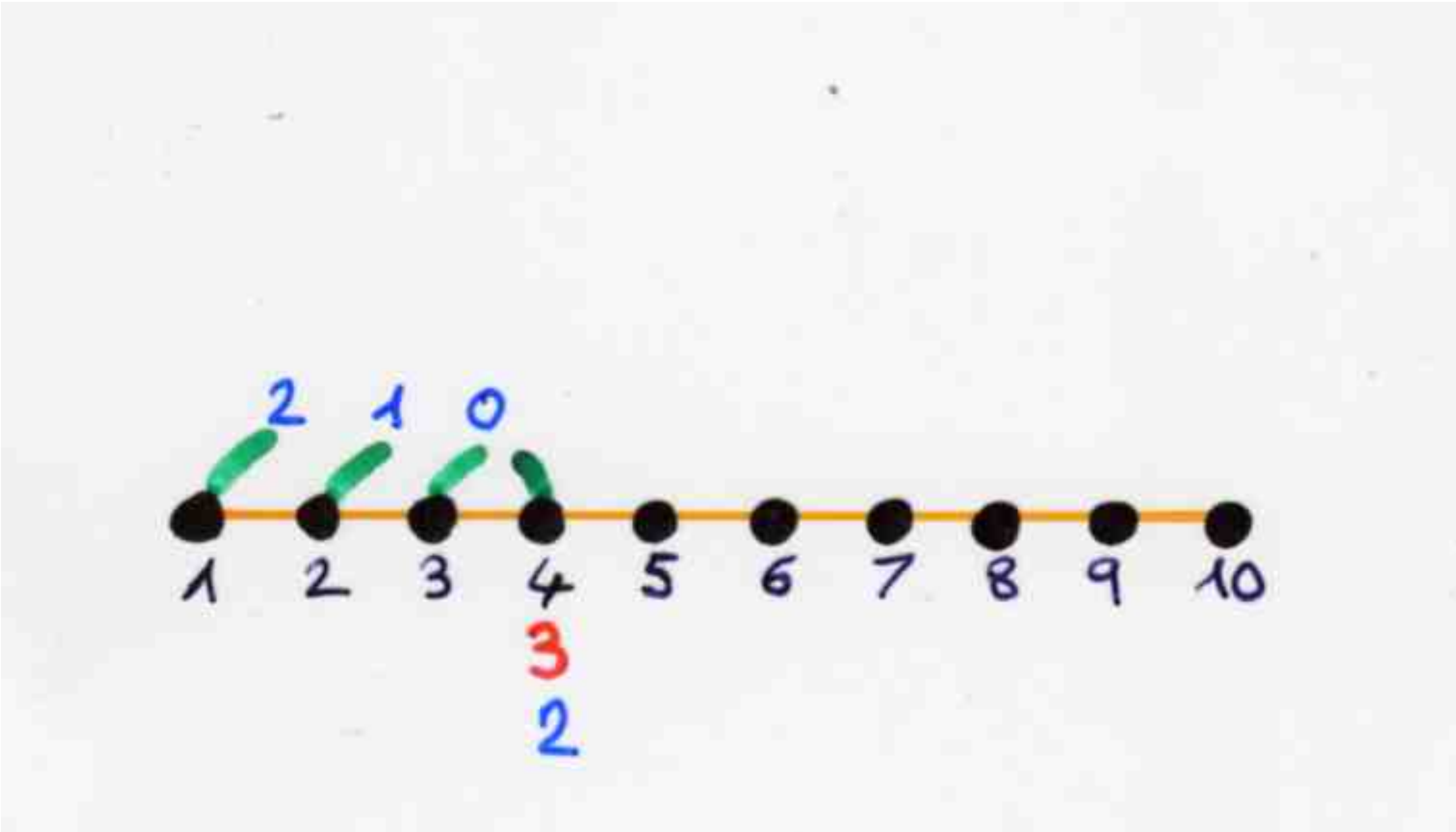

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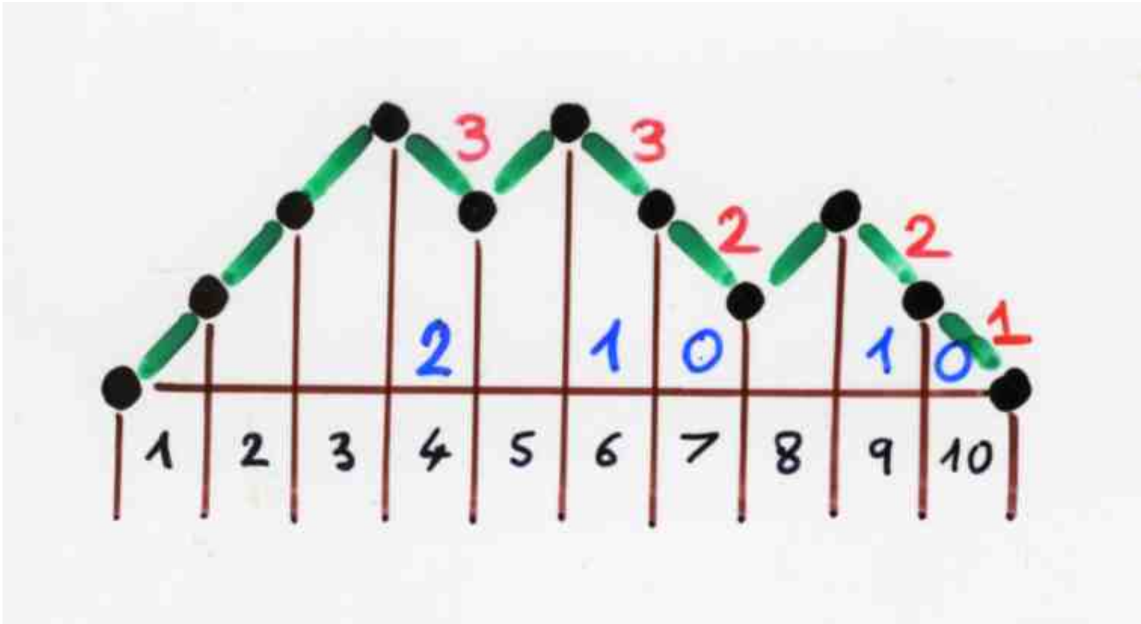
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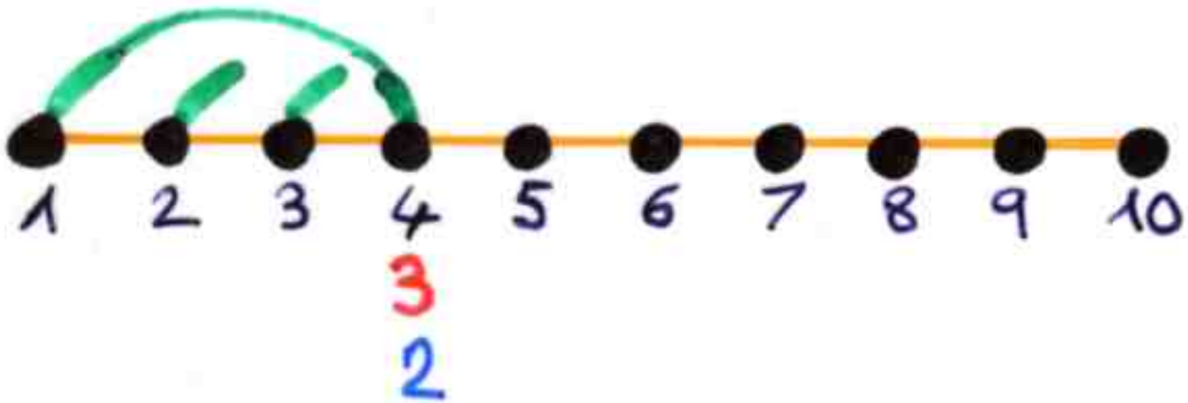
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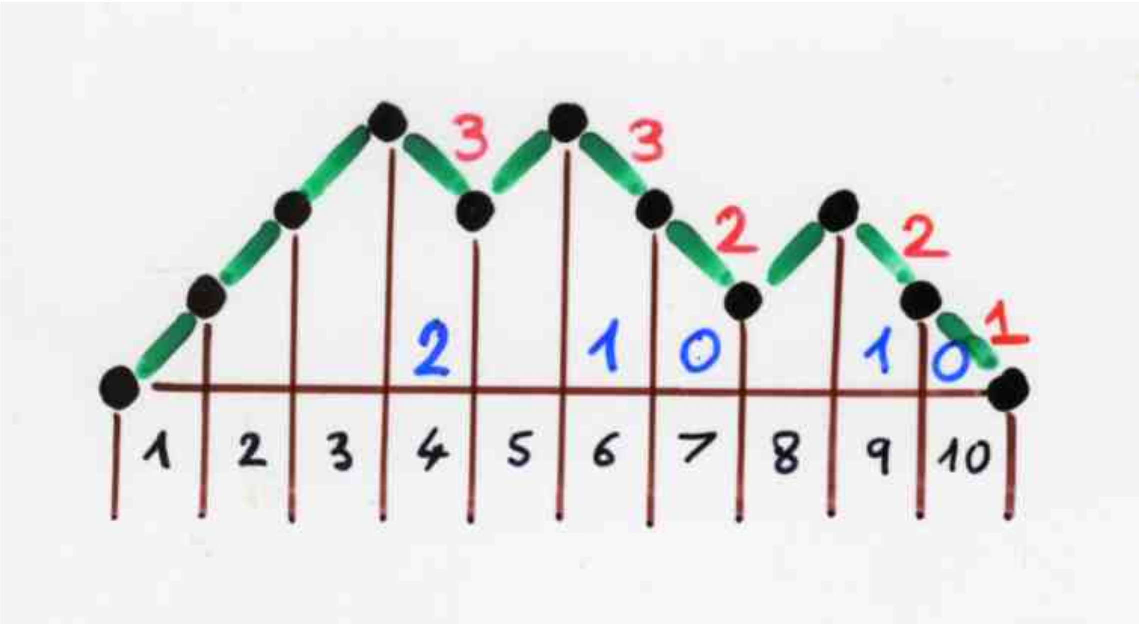
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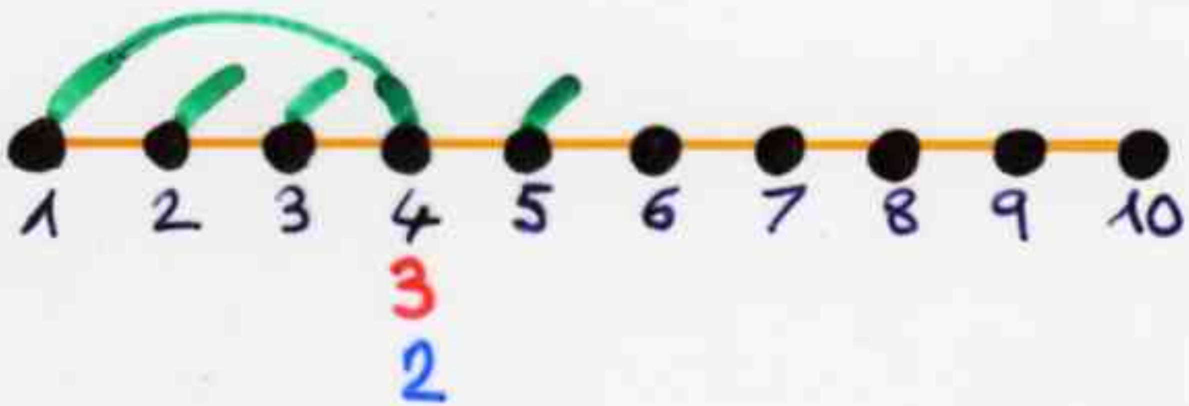
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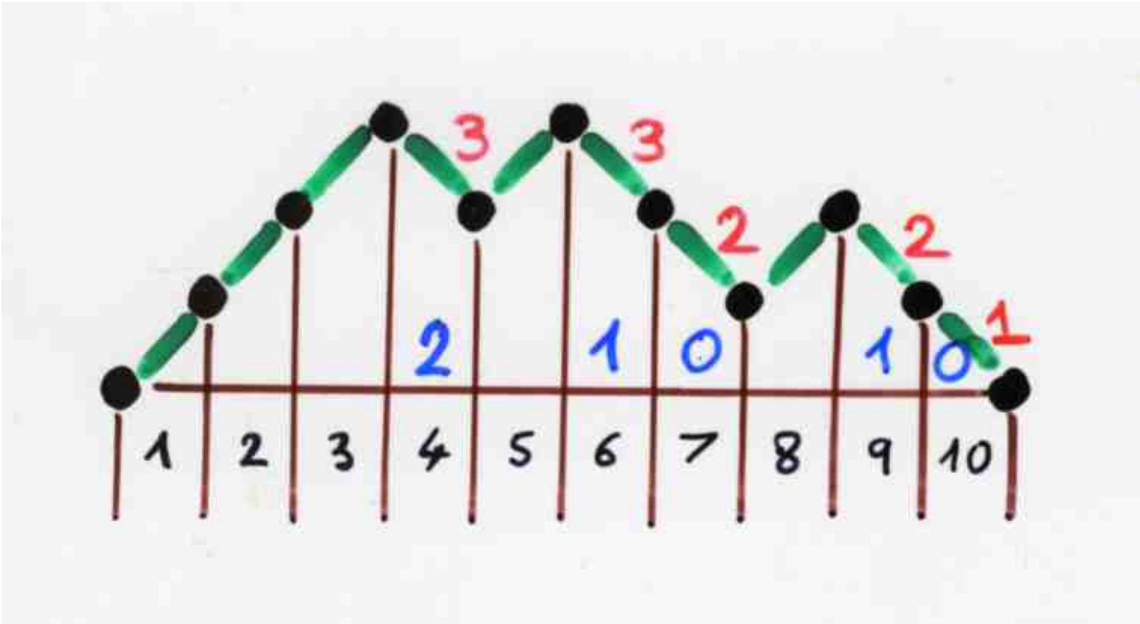
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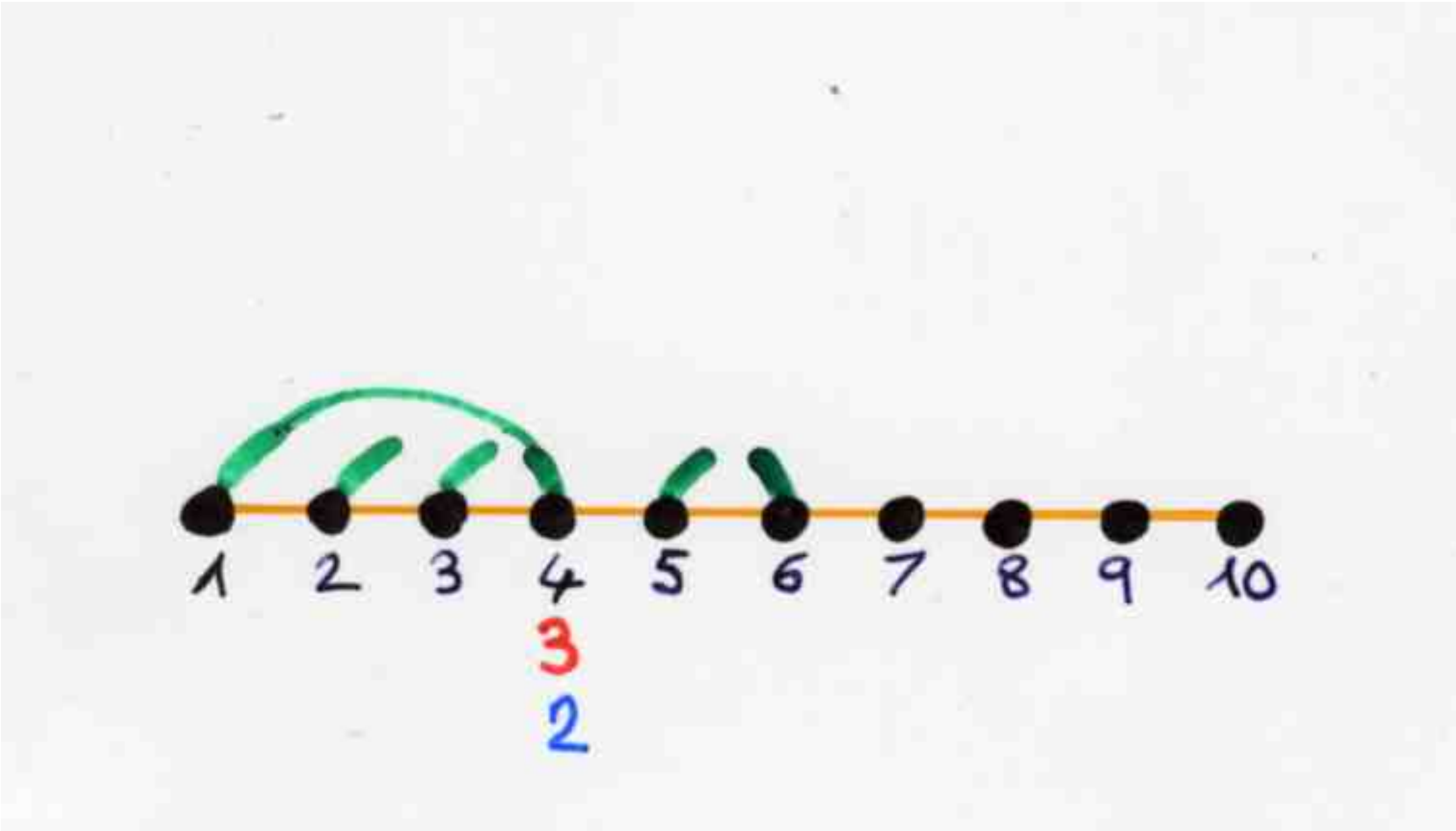
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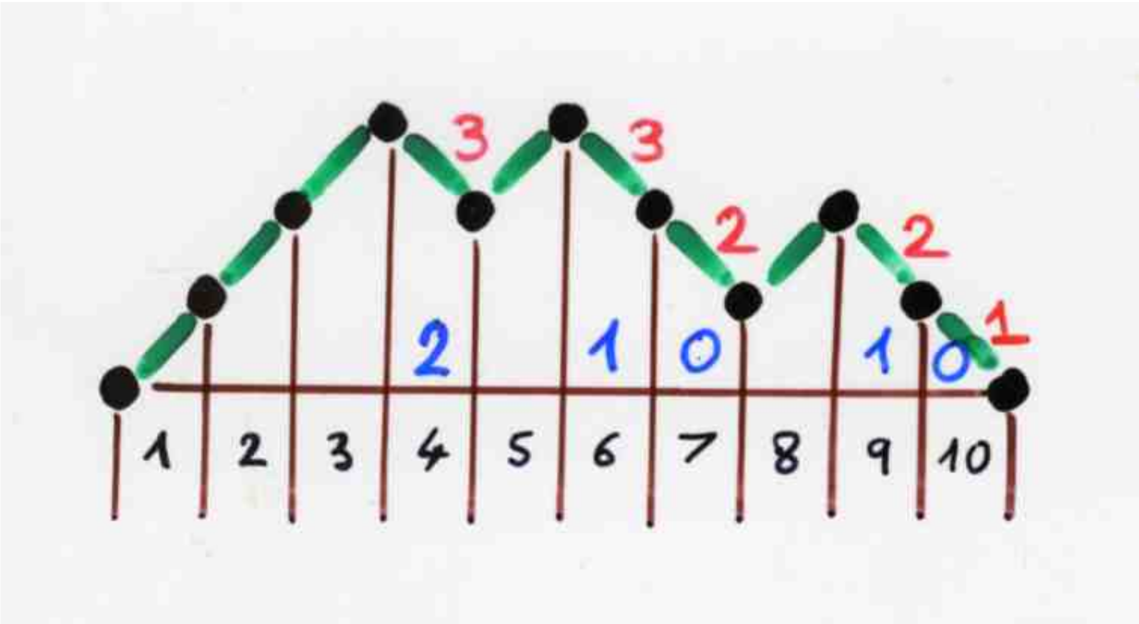
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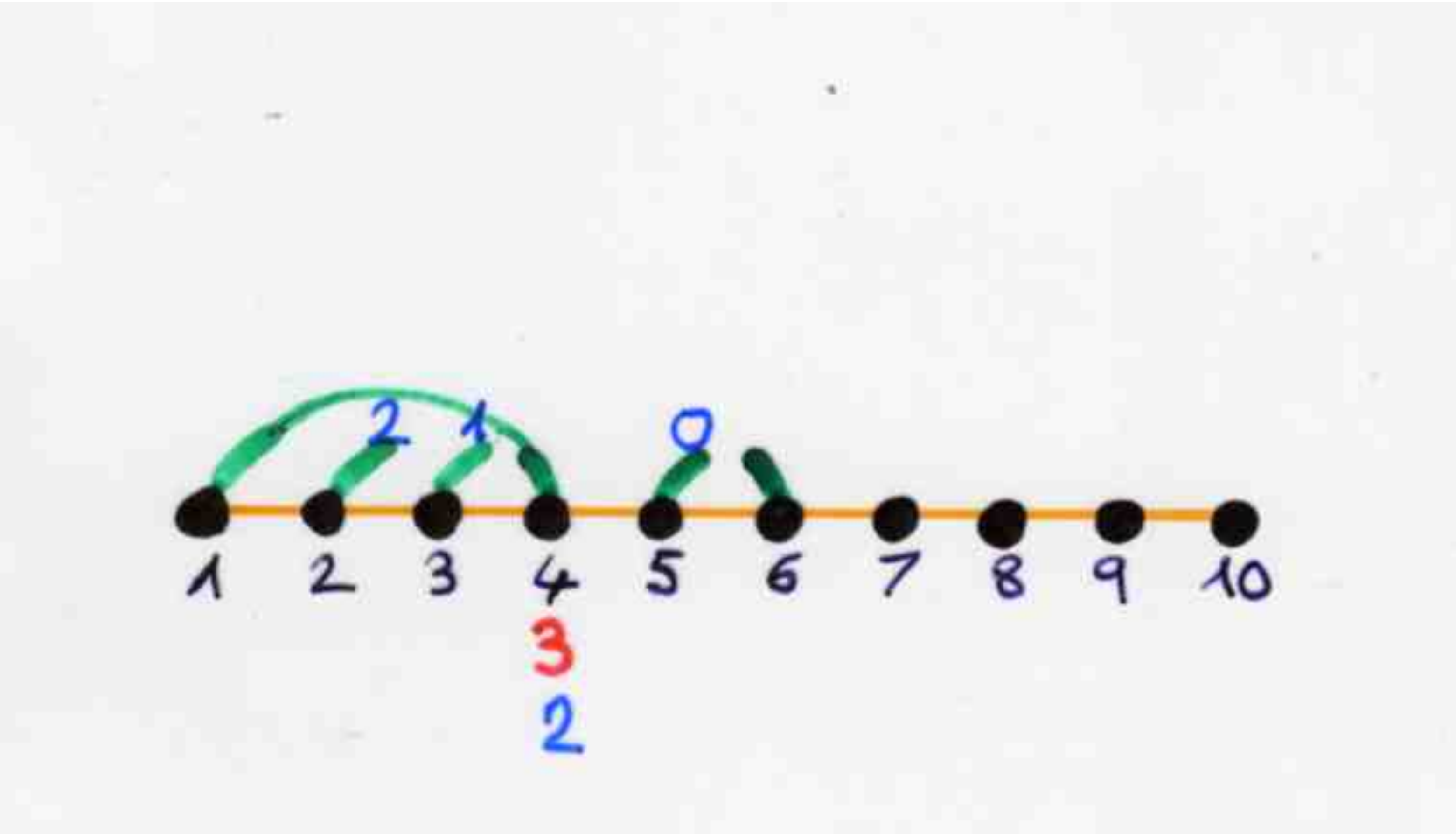
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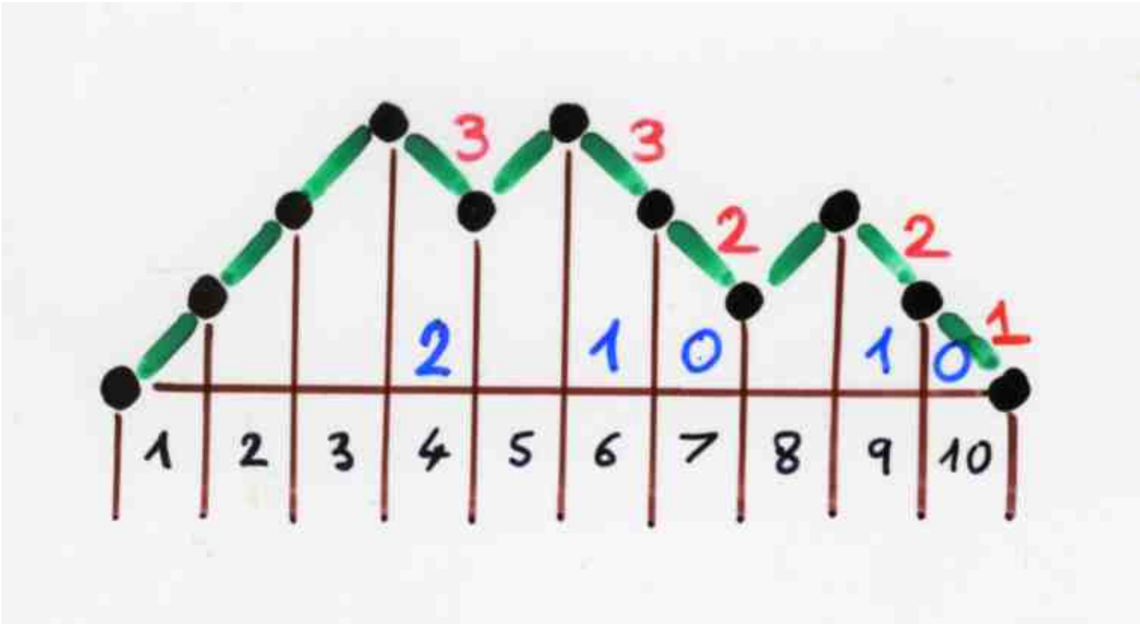
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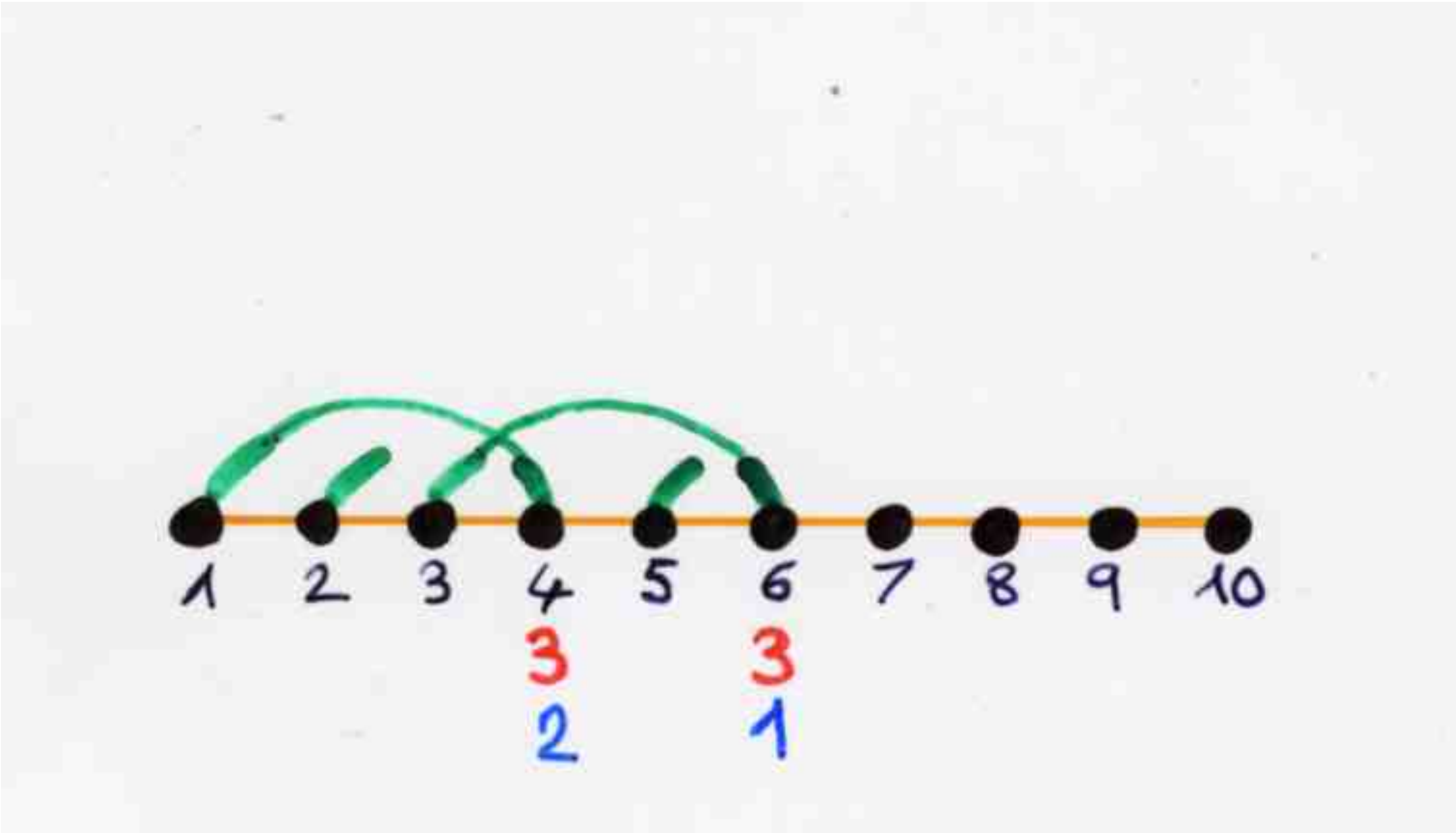
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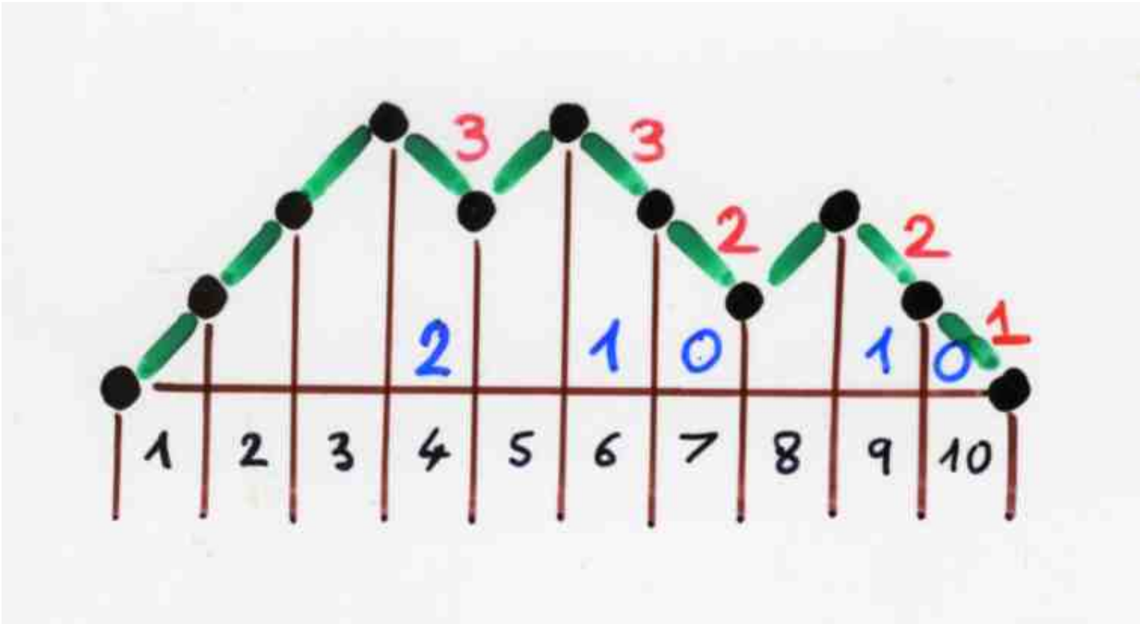
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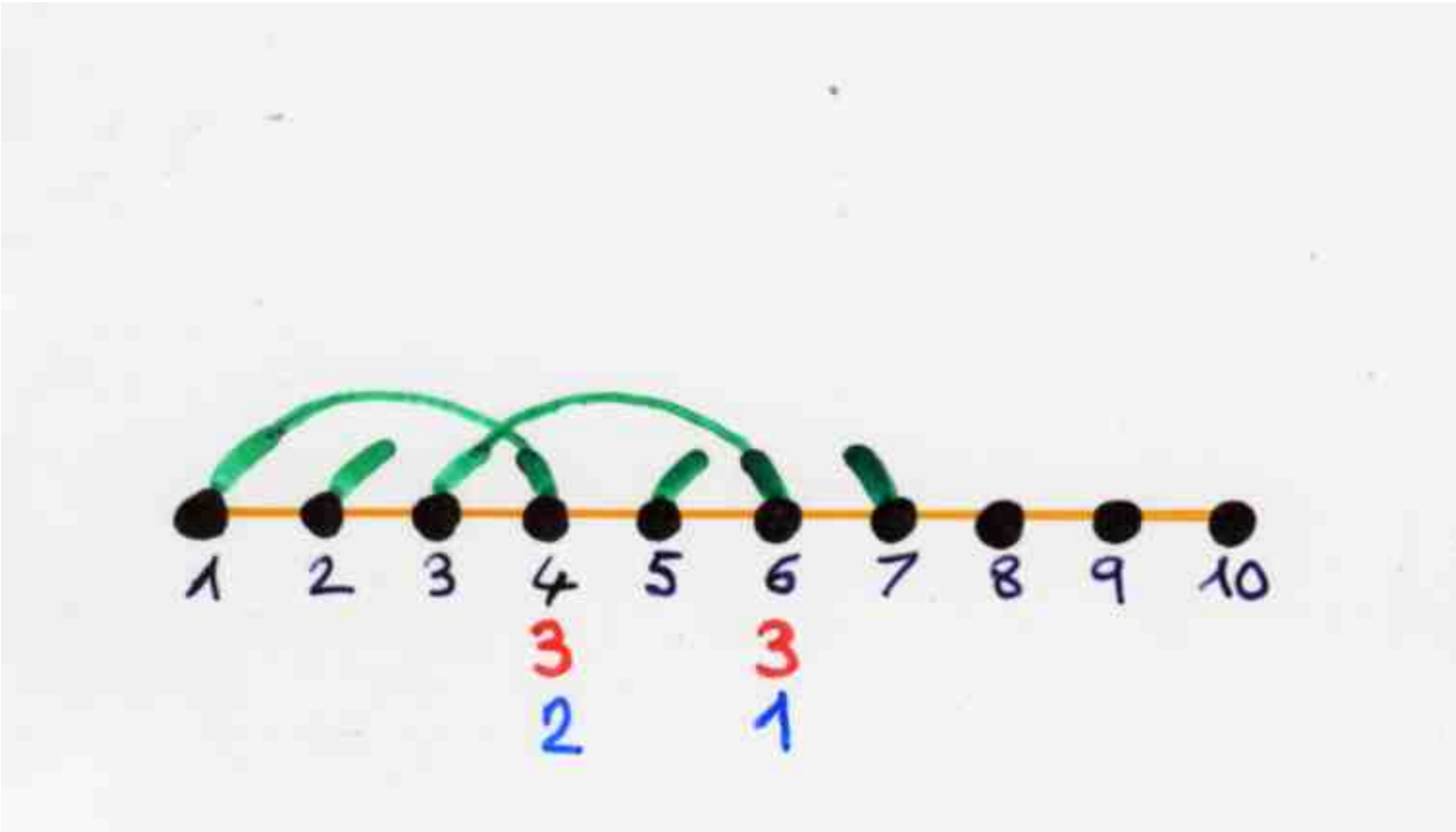
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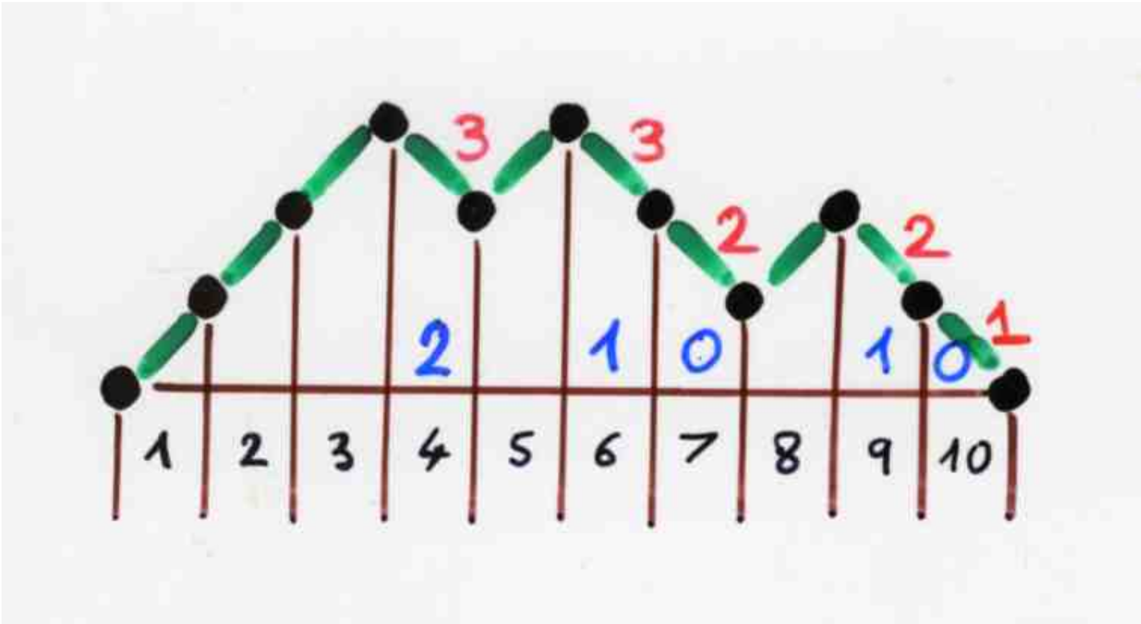
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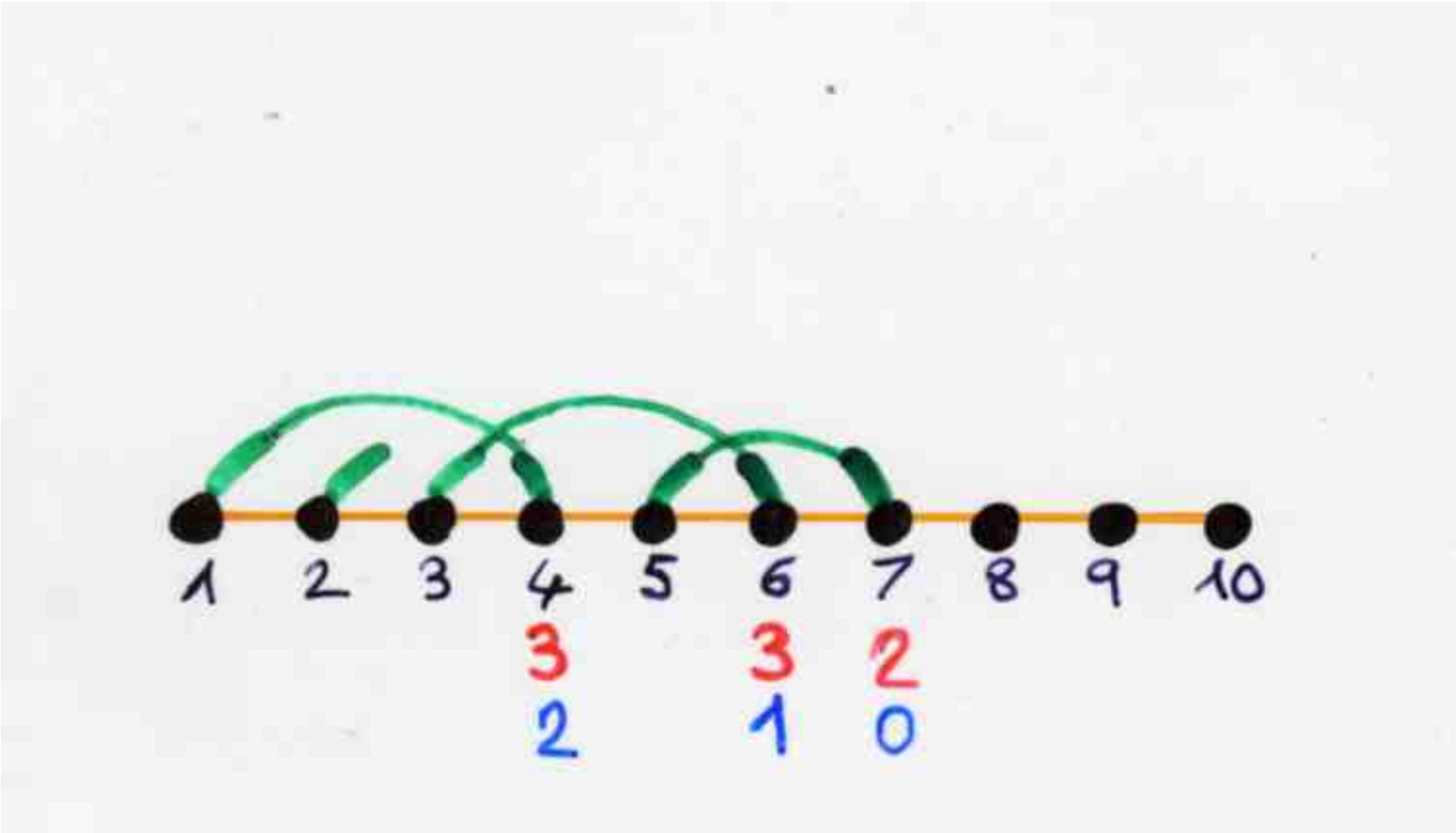
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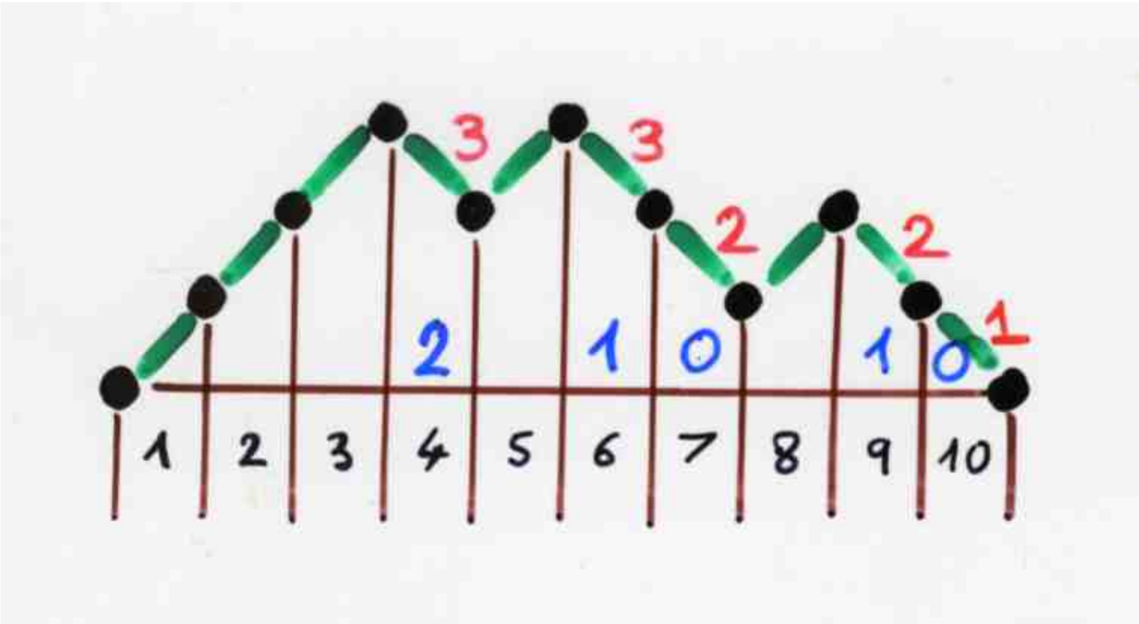
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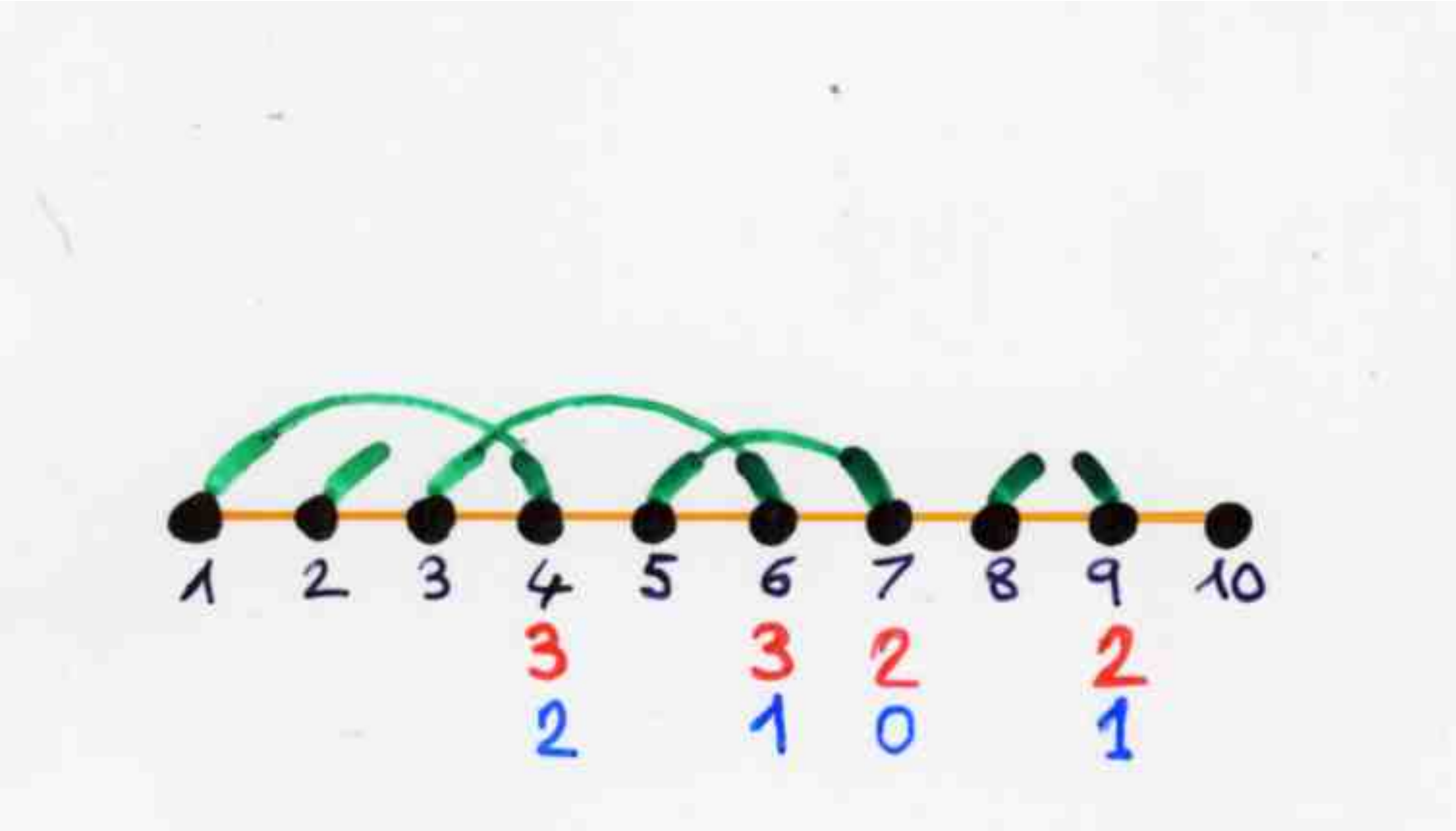
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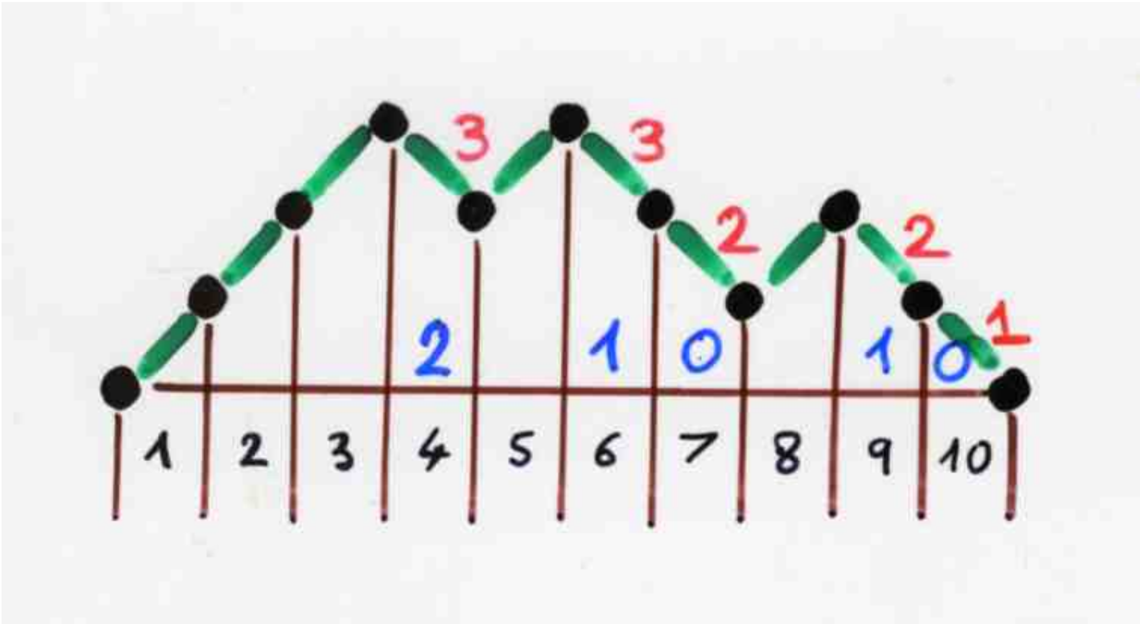
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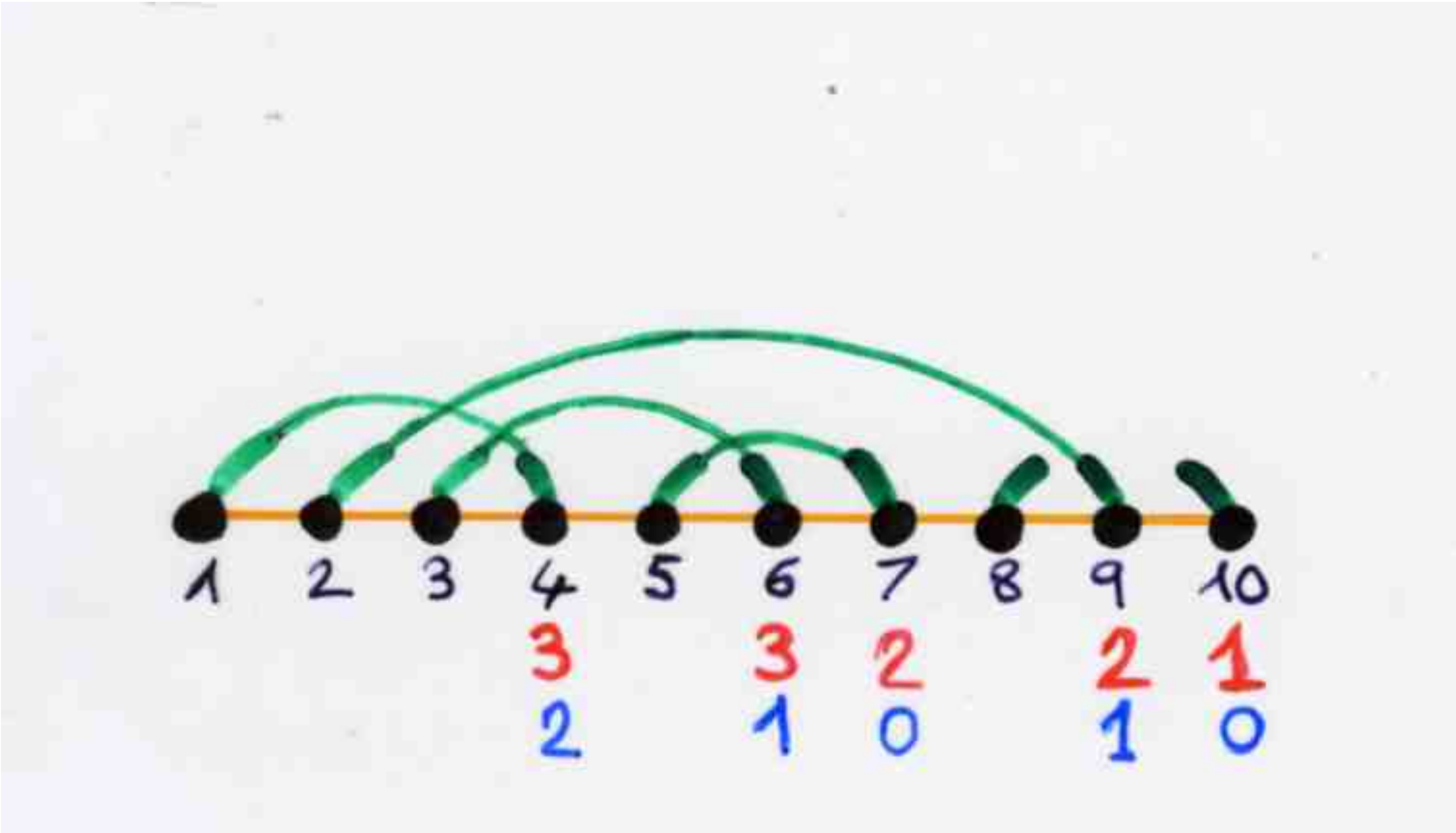
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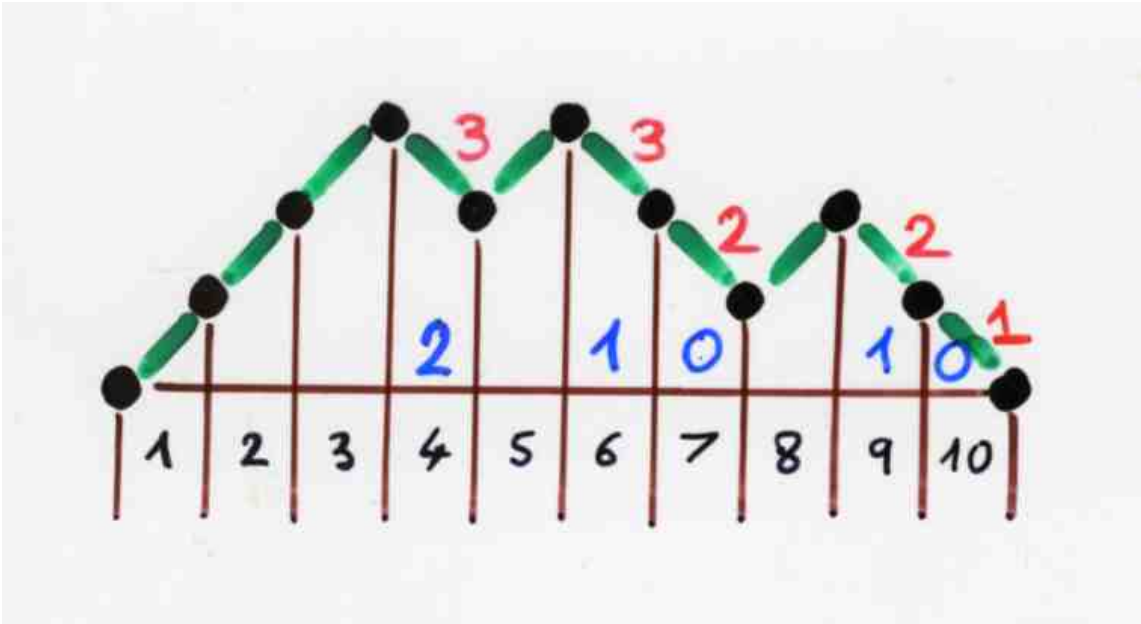
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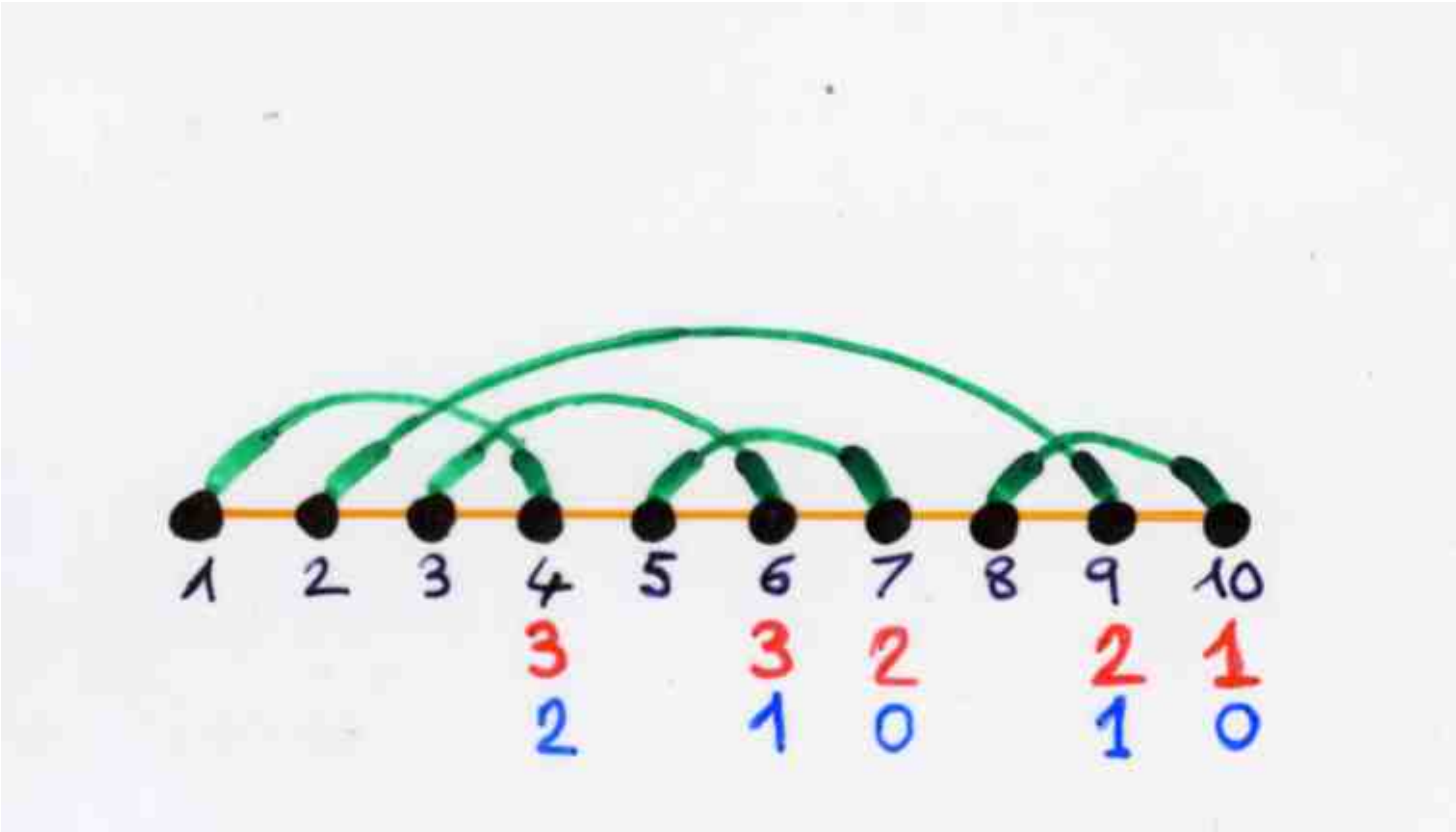
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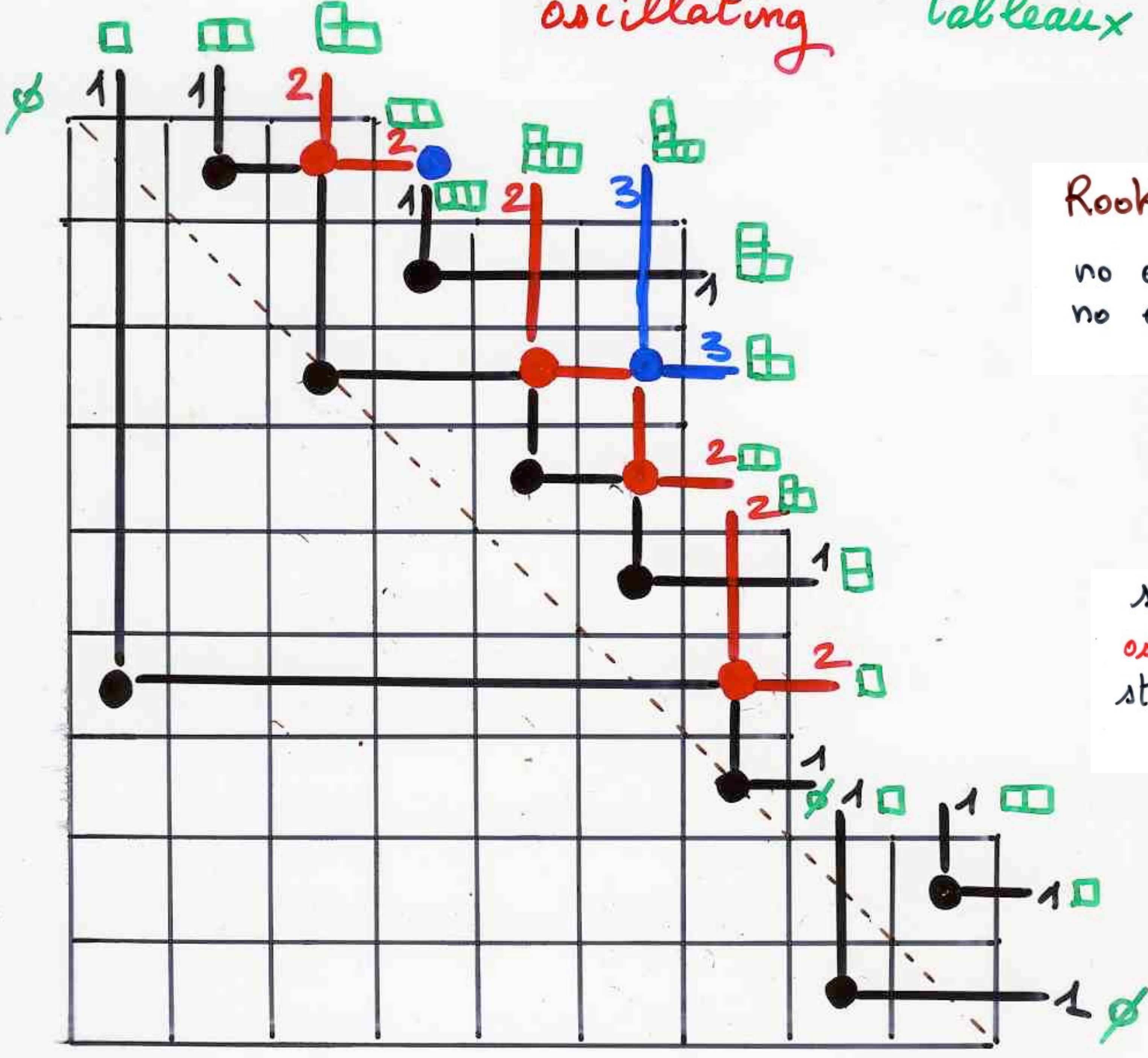
bijections for rook placements

(from Tianjin lecture 2)

oscillating tableaux

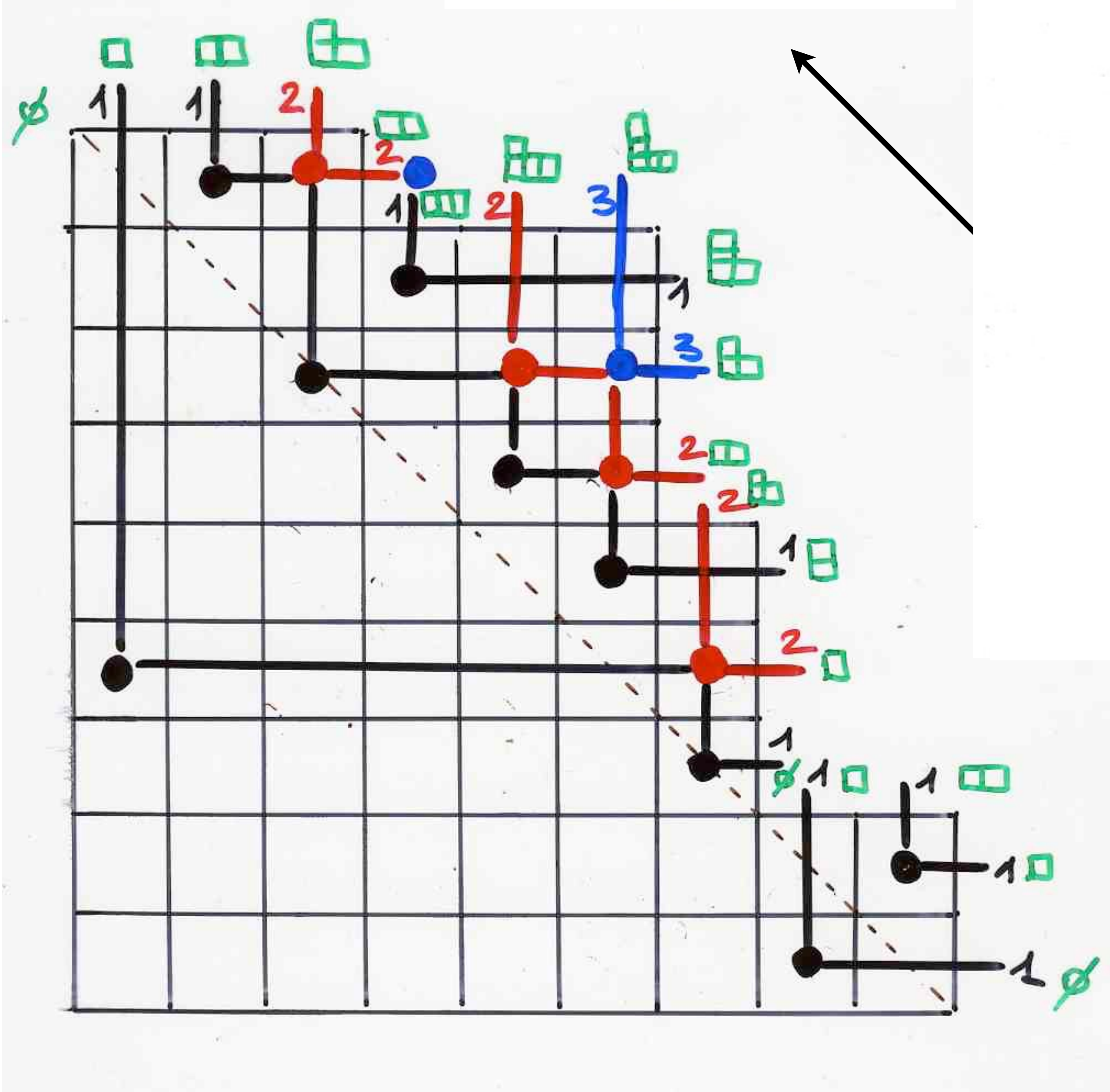


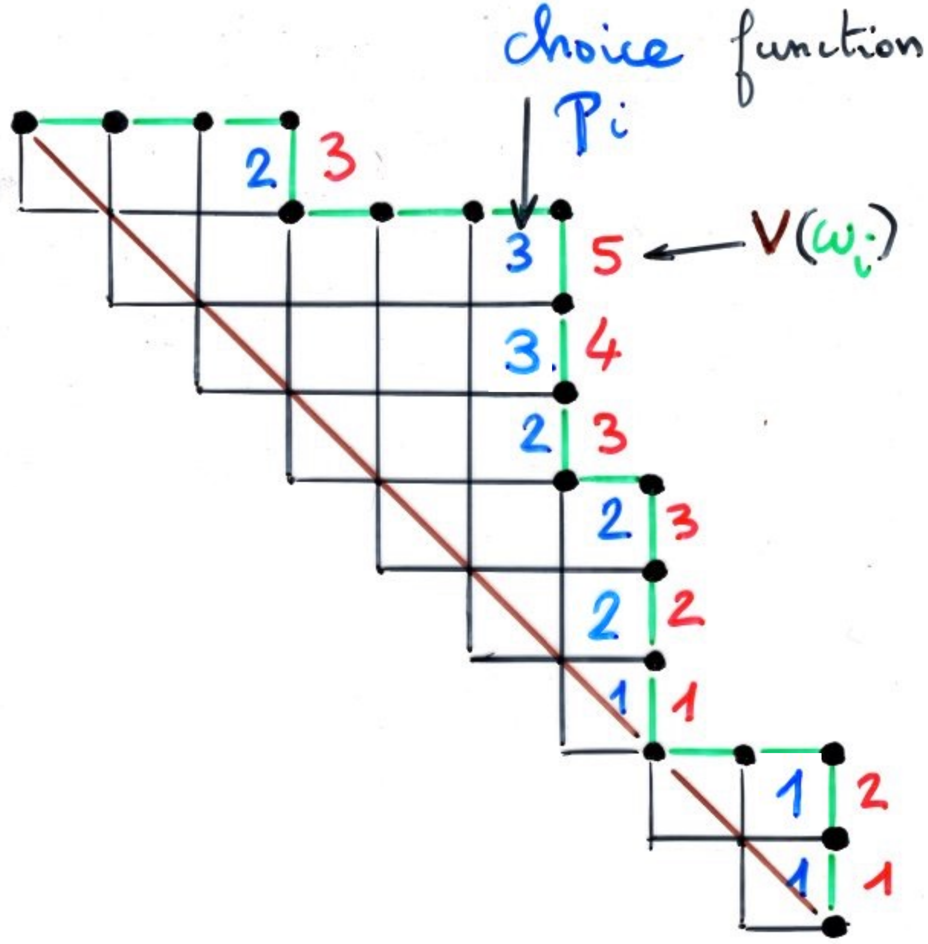
Rook placements
with
no empty row
no empty column

↕

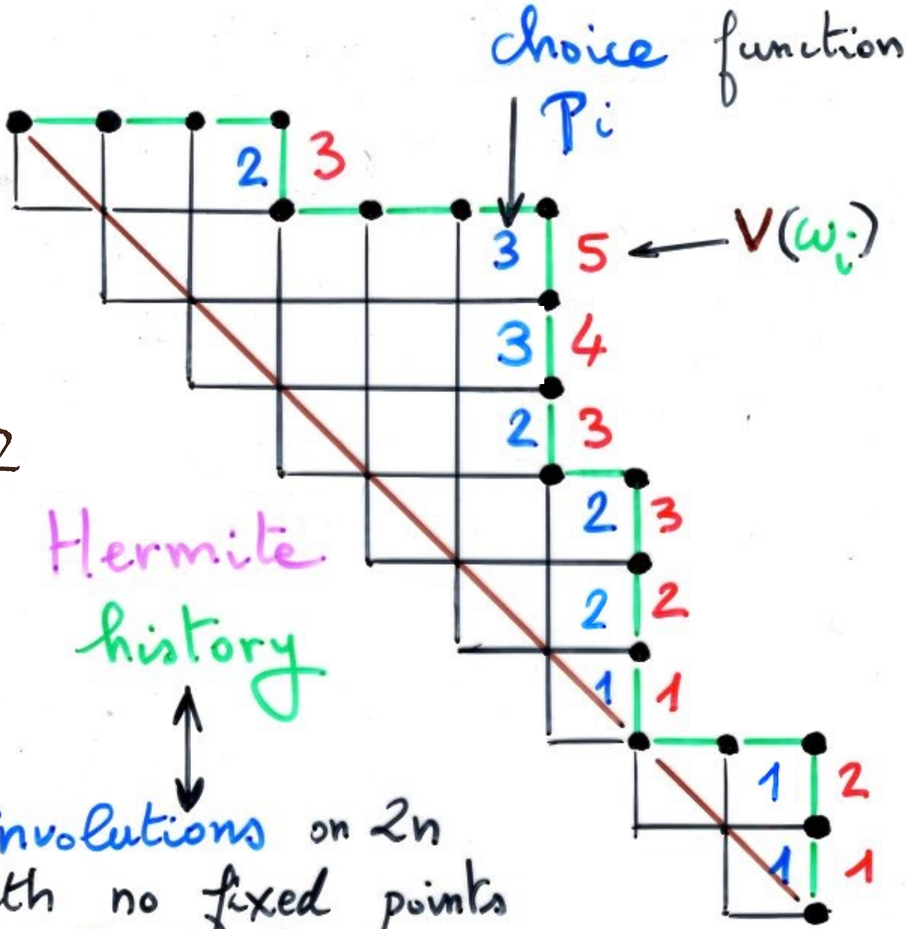
sequences of oscillating tableaux
starting and ending
at ∅

Rook placements
with
no empty row
no empty column





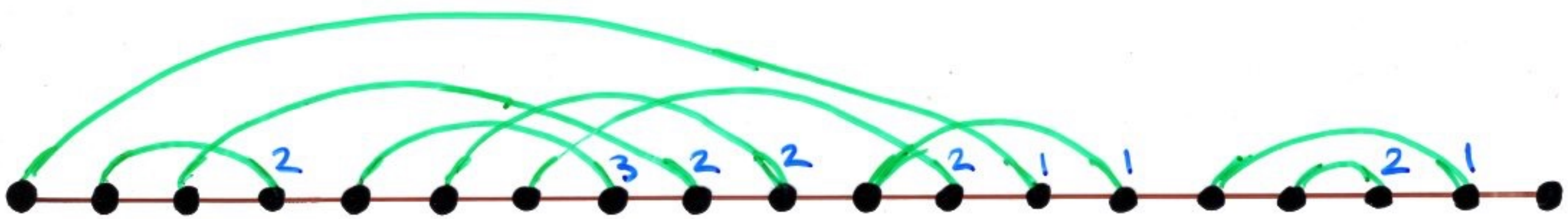
See ABjC, Part IV, Ch 2



Hermite history

$\updownarrow$

involutions on $2n$
with no fixed points
(or chord diagrams)



oscillating tableaux

vacillating tableaux

hesitating tableaux

Chen, Deng, Du, Stanley, Yan (2005)

arXiv:math.CO/0501230. Trans.A.M.S. (2005)

stammering tableaux

Josuat-Vergès (2012)

Blasiak, Horzela, Penson
Solomon, Duchamp (2007)...

Laguerre histories

The FV bijection

J.Françon, X.V. (1979)

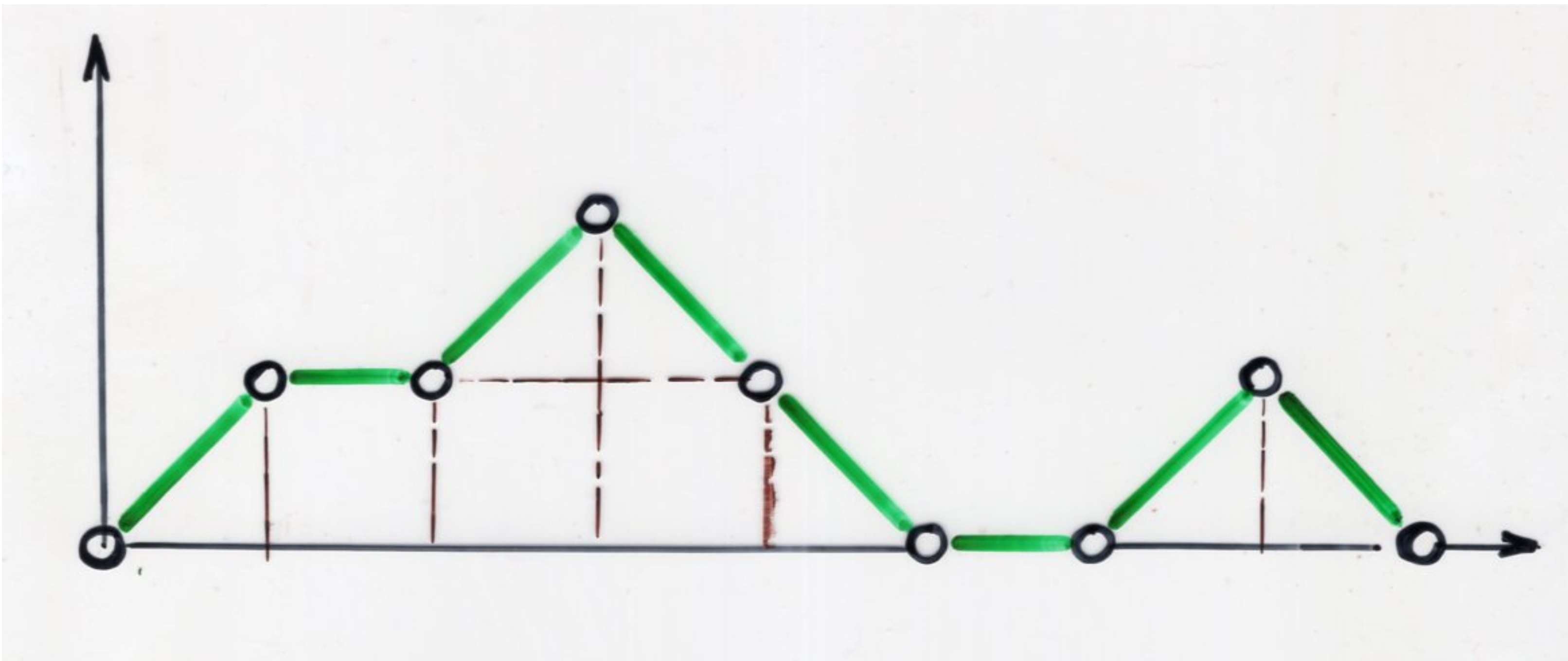
Laguerre polynomials

$$b_k = (2k+2)$$
$$\lambda_k = k(k+1)$$

$$\mu_n = (n+1)!$$

Laguerre history $\quad h = (\omega_c, p)$

Motzkin path

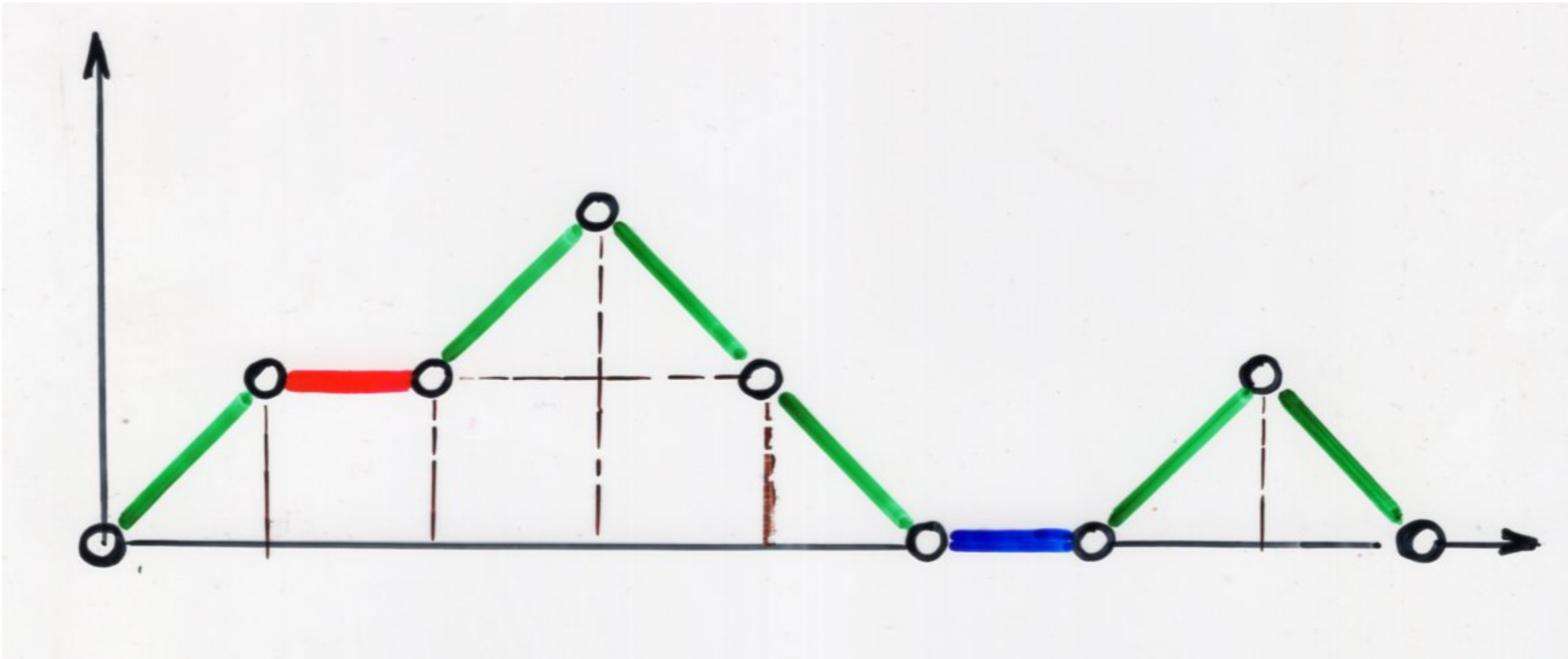


Laguerre history

$$h = (\omega_c , p)$$

Motzkin path

2 colors East steps

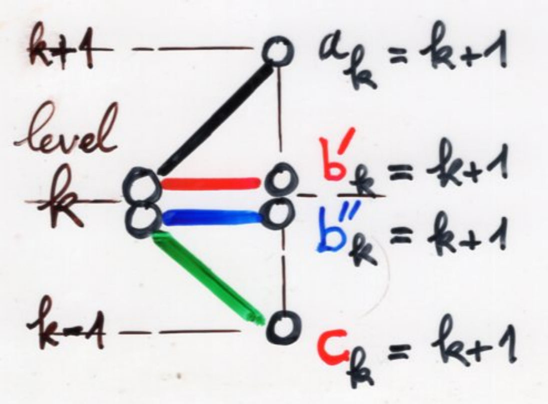


Laguerre history

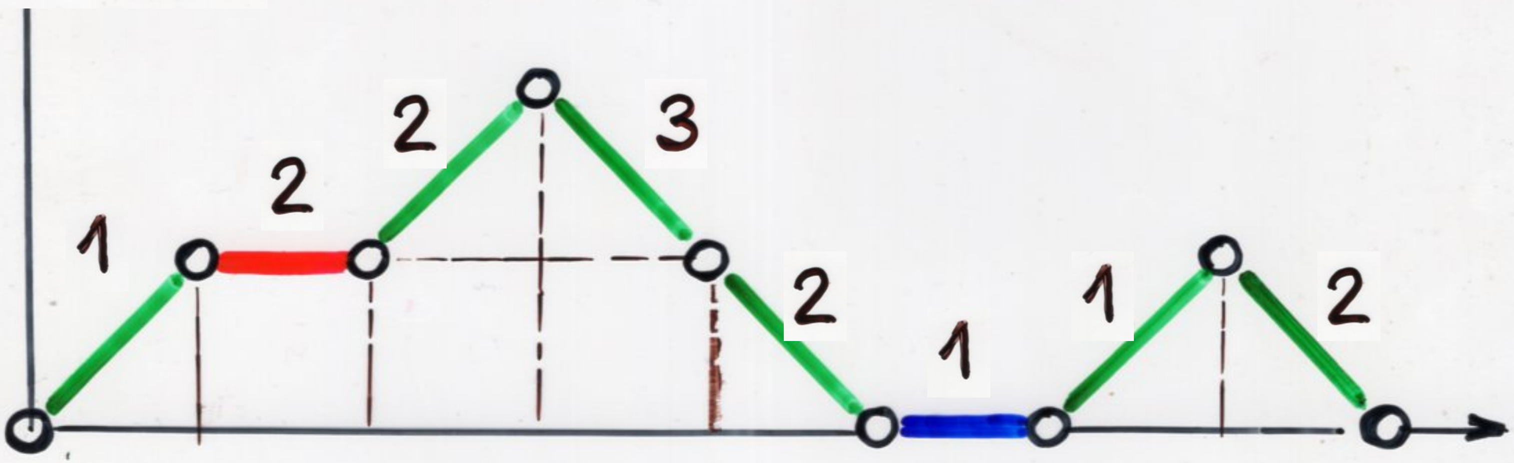
$h = (\omega_c, p)$

Motzkin path

2 colors East steps



$v^*(\omega)$



Laguerre history

$$h = (\omega_c, p)$$

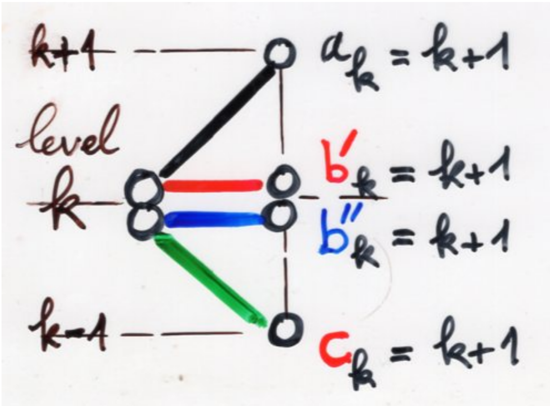
Motzkin path

2 colors East steps

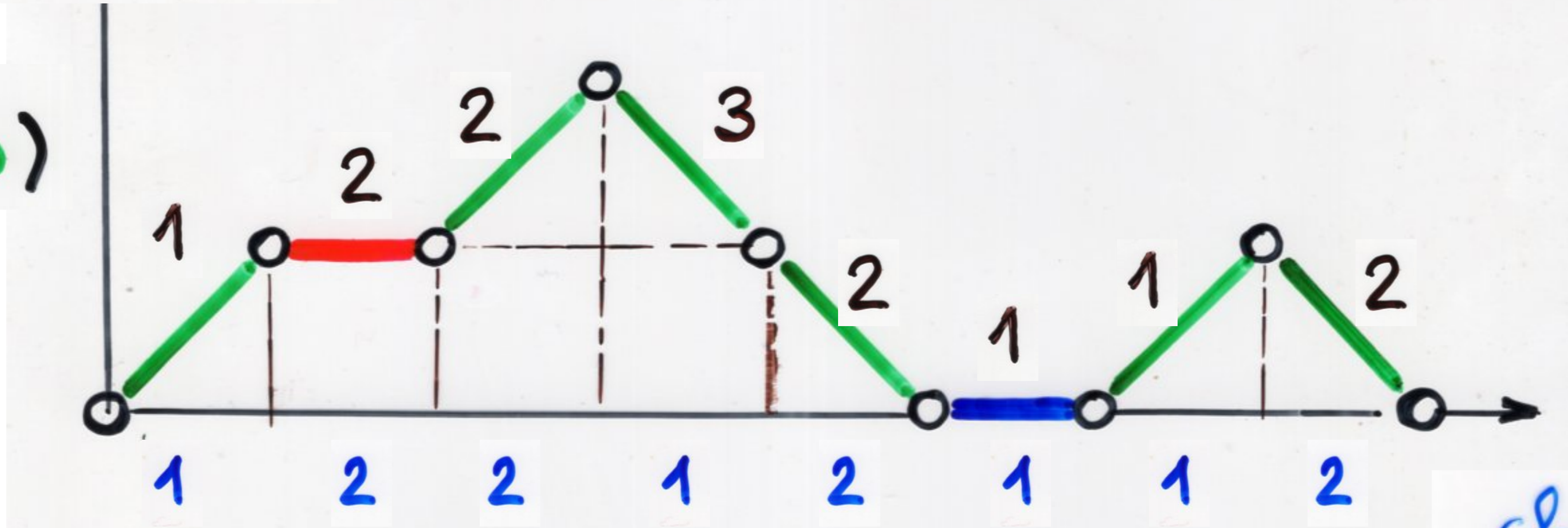
$$p = (p_1, \dots, p_n)$$

$$1 \leq p_i \leq v(\omega_i)$$

$$\omega = (\omega_1 \cdots \omega_n)$$



$v^*(\omega)$



choice function

bijection

$$h = (\omega_c ; \underbrace{(p_1, \dots, p_n)}_{p})$$

$|\omega| = n$

$\longleftrightarrow$

permutations

$\sigma \in \mathfrak{S}_{n+1}$

Laguerre histories

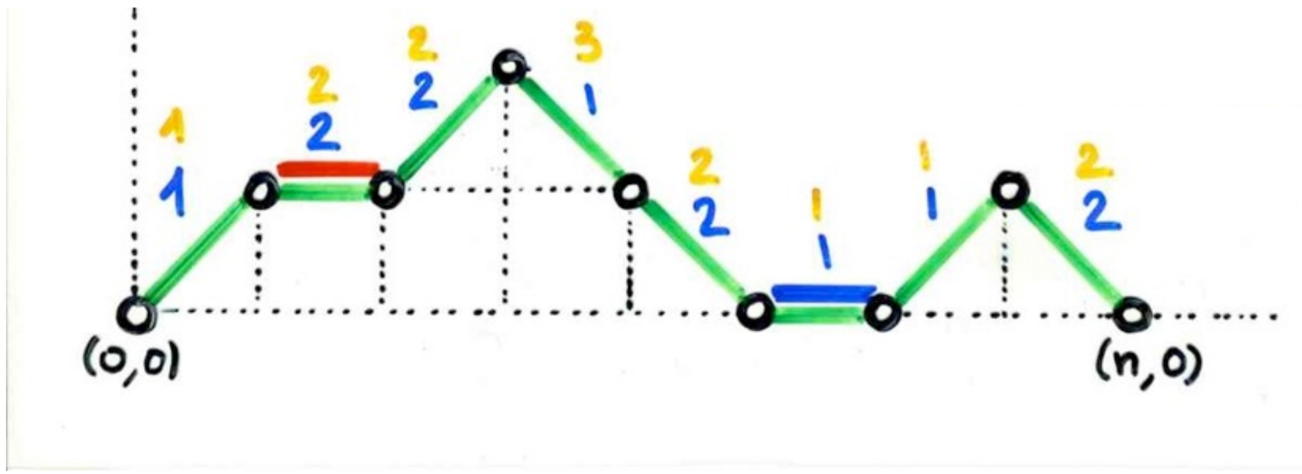
$(n+1)!$

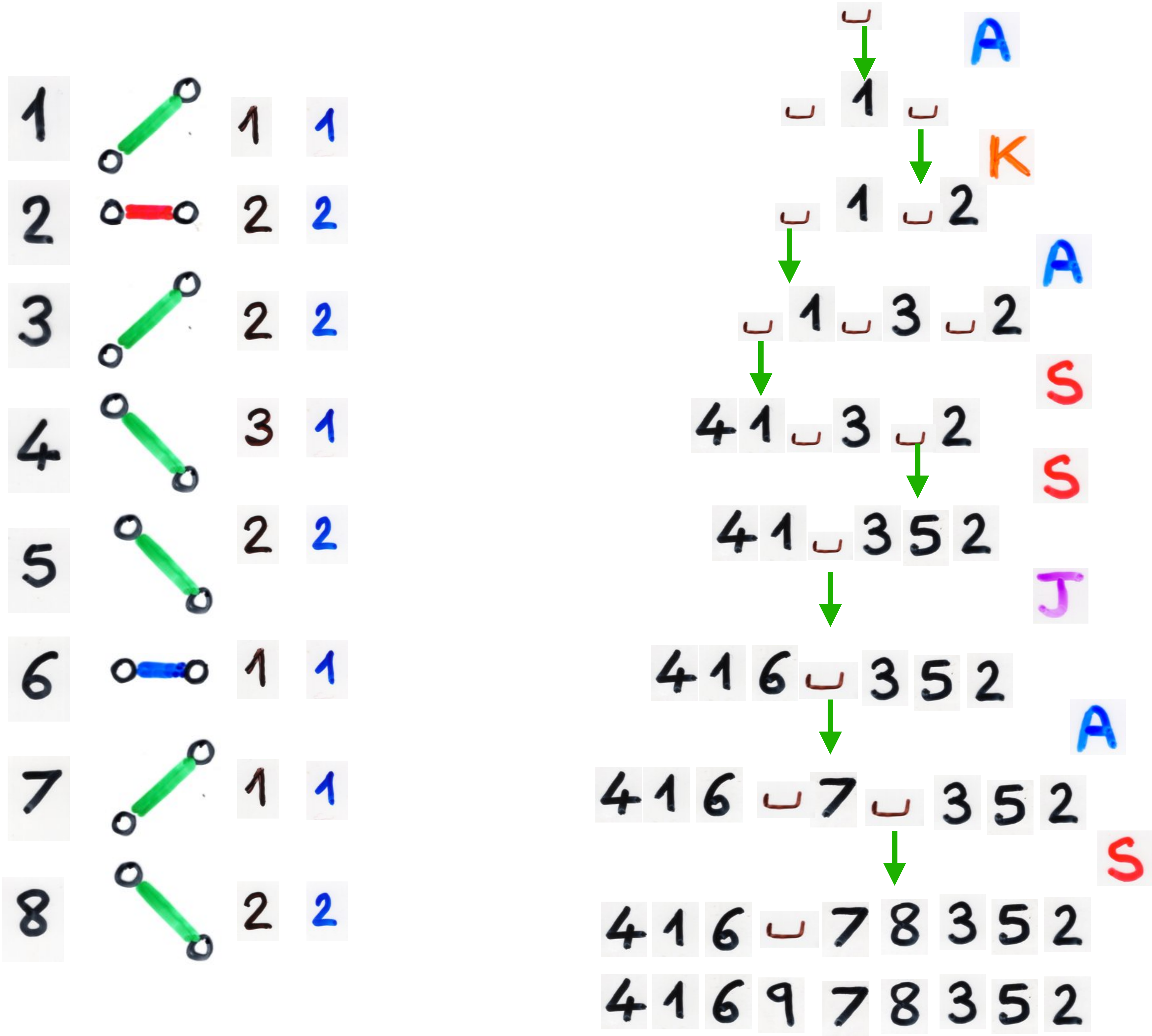
$|h| = |\omega|$

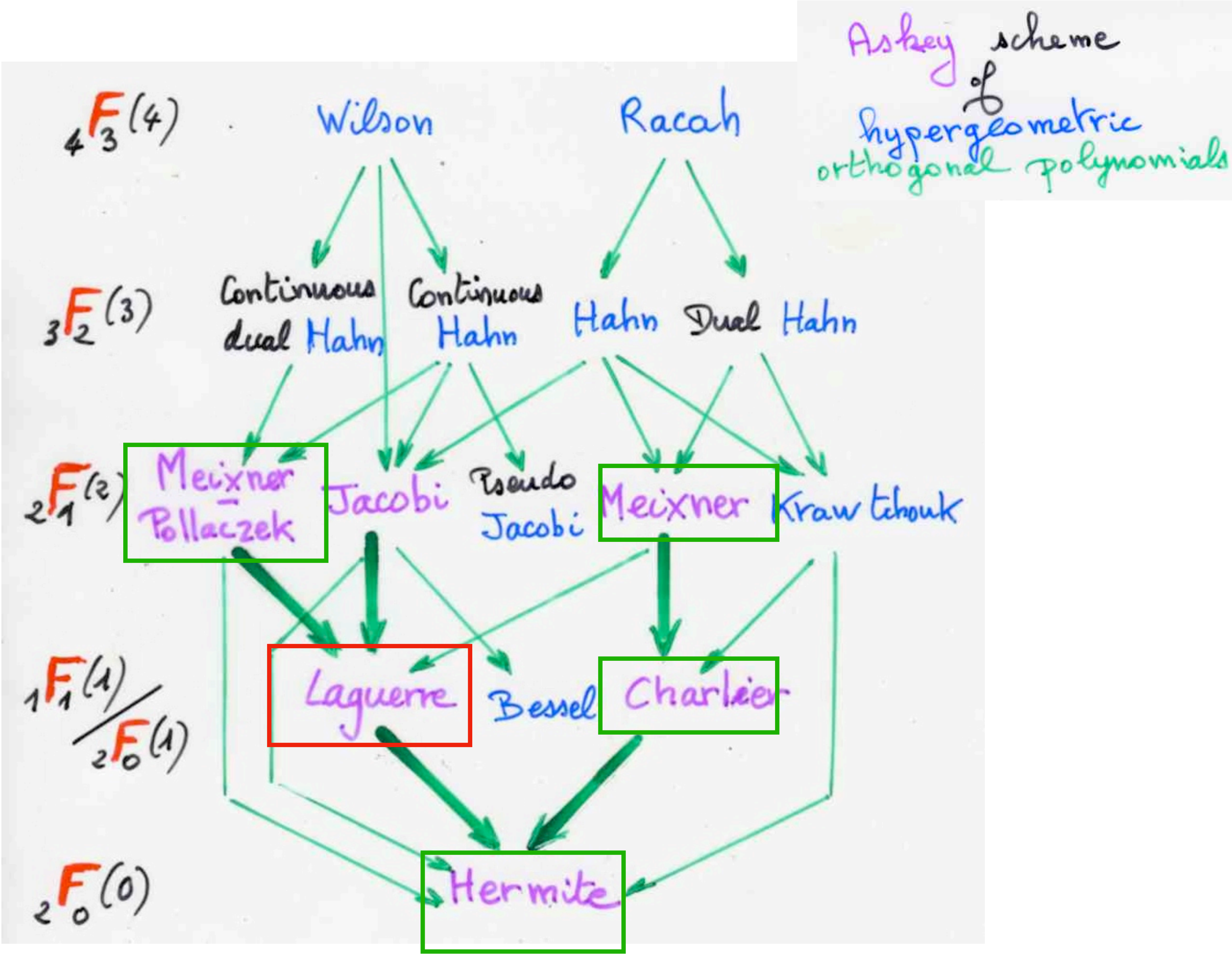
length of the history

J. Françon, X.V. (1979)

Laguerre history




1 1 1
2 2 2
3 2 2
4 3 1
5 2 2
6 1 1
7 1 1
8 2 2
␣
A
␣ 1 ␣
K
␣ 1 ␣ 2
A
␣ 1 ␣ 3 ␣ 2
S
4 1 ␣ 3 ␣ 2
S
4 1 ␣ 3 5 2
J
4 1 6 ␣ 3 5 2
A
4 1 6 ␣ 7 ␣ 3 5 2
S
4 1 6 ␣ 7 8 3 5 2
4 1 6 9 7 8 3 5 2


Askey scheme of hypergeometric orthogonal polynomials
$_4F_3(4)$
Wilson
Racah
$_3F_2(3)$
Continuous dual Hahn
Continuous Hahn
Hahn
Dual Hahn
$_2F_1(2)$
Meixner Pollaczek
Jacobi
Pseudo Jacobi
Meixner
Krawtchouk
$_1F_1(1)$ / $_2F_0(1)$
Laguerre
Bessel
Charlier
$_2F_0(0)$
Hermite

Sheffer polynomials

$$\sum_{n \geqslant 0} P_n(x) \frac{t^n}{n!} = g(t) \exp\big(x f(t)\big)$$

$\{P_n(x)\}_{n\geqslant 0}$ orthogonal polynomials

Meixner (1934)

are Sheffer polynomials

$\Longleftrightarrow$ $\{P_n(x)\}_{n\geqslant 0}$ are one of the 5 possible types:

Hermite

Laguerre

Charlier

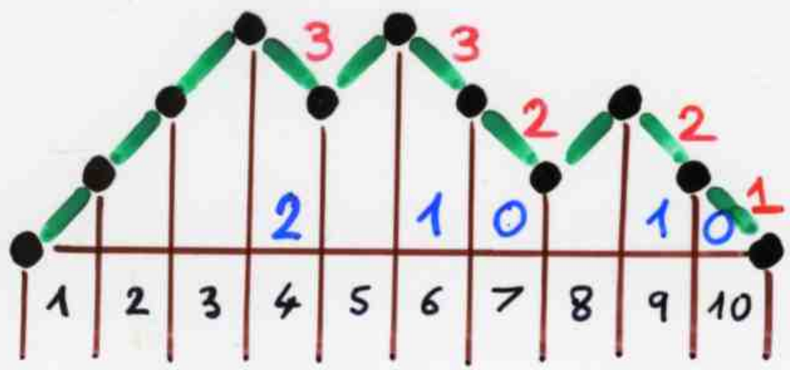
Meixner

Meixner - Pollaczek

Sheffer orthogonal polynomials	b_k	λ_k	moments μ_n
Laguerre $L_n^{(\alpha)}(x)$	$2k+\alpha+1$	$k(k+\alpha)$	$(\alpha+1)_n =$ $(\alpha+1)\cdots(\alpha+n)$
Hermite $H_n(x)$	0	k	$\mu_{2n} = 1\times 3\times\ldots\times(2n-1)$ $\mu_{2n+1} = 0$
Charlier $C_n^{(a)}(x)$	$k+a$	ak	$\sum_{k=1}^{n} S_{n,k}\, a^k$
Meixner $m_n(\beta, c; x)$	$\dfrac{(1+c)k+\beta c}{(1-c)}$	$\dfrac{ck(k-1+\beta)}{(1-c)^2}$	$\sum_{\sigma\in\mathfrak{S}_n} \dfrac{\beta^{s(\sigma)}\, c^{1+d(\sigma)}}{(1-c)^n}$
Meixner Pollaczek $P_n(\delta, \eta; x)$	$(2k+\eta)\delta$	$(\delta^2+1)k(k-1+\eta)$	$\delta^n \sum_{\sigma\in\mathfrak{S}_n} \eta^{s(\sigma)} \left(1+\frac{1}{\delta^2}\right)^{p(\sigma)}$

Some q-analogues of orthogonal polynomials

$$\lambda_k = [k]_q \qquad [k]_q = 1 + q + q^2 + \dots + q^{k-1}$$

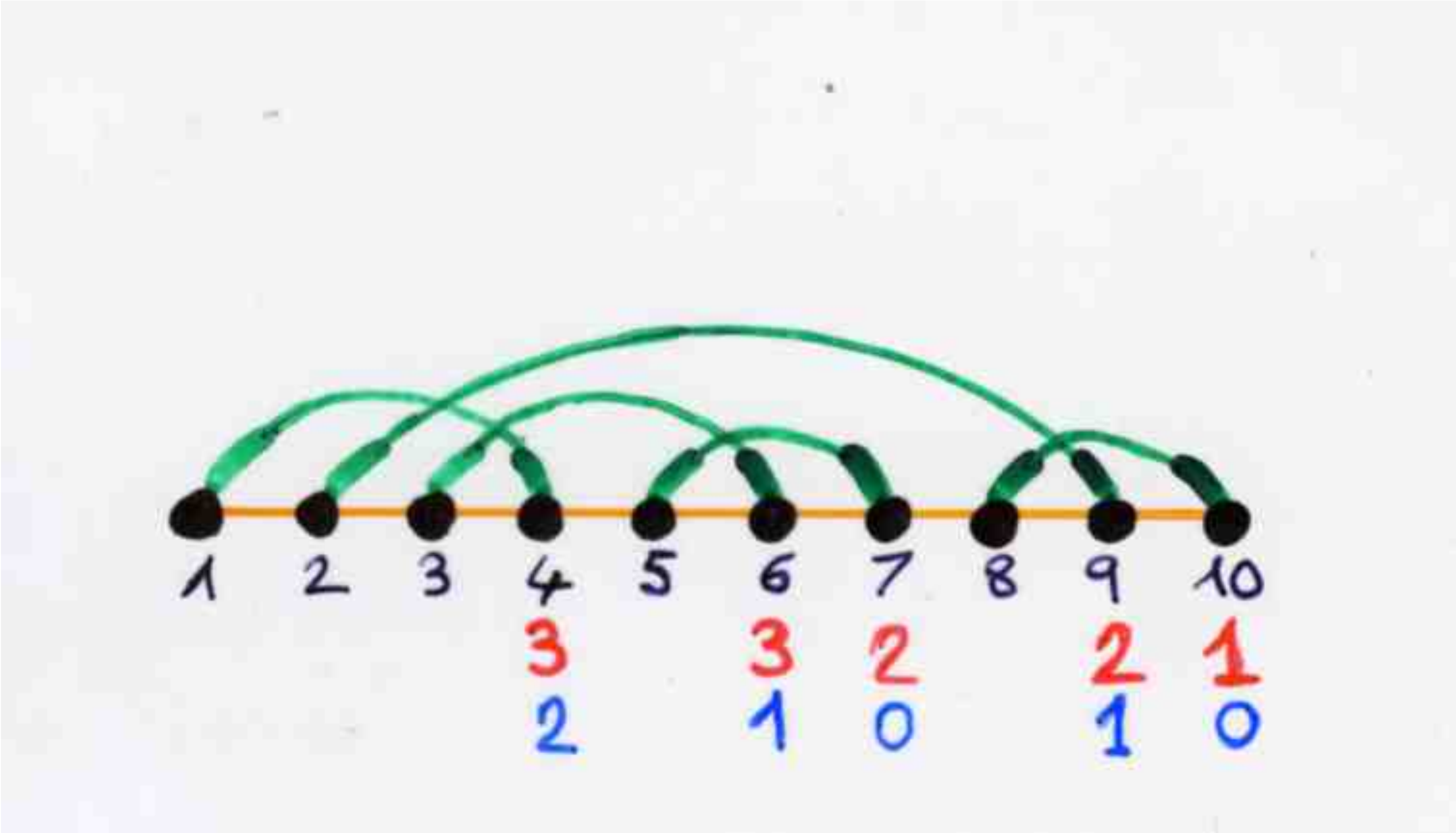


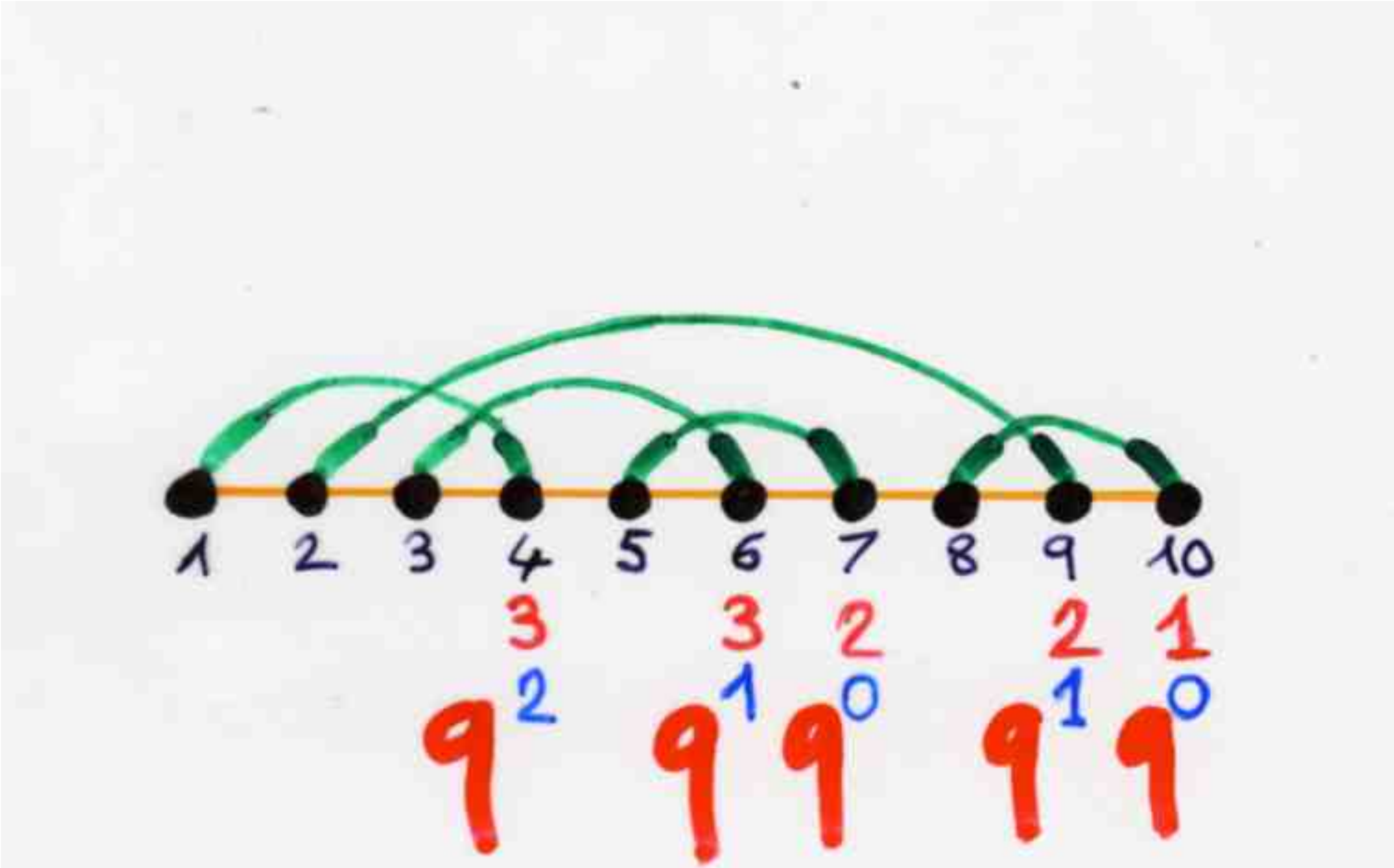
Hermite history related to ω

ω

Dyck path

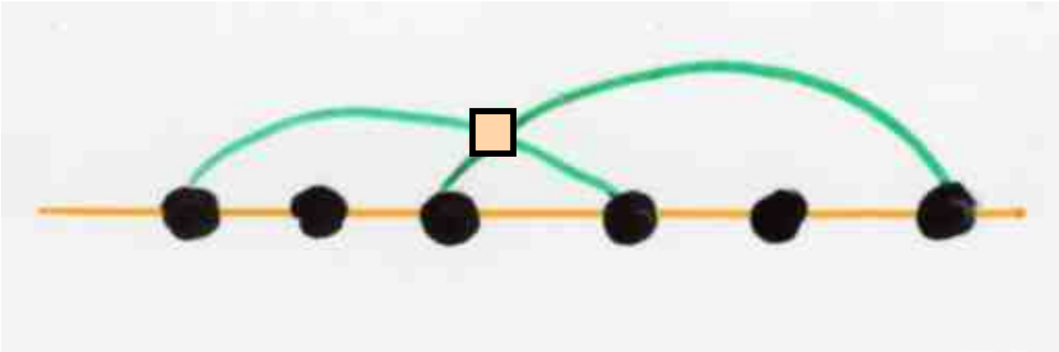
$$v_q(h) \qquad q^{2+1+0+1+0} = q^4$$


1 2 3 4 5 6 7 8 9 10
3 3 2 2 1
2 1 0 1 0

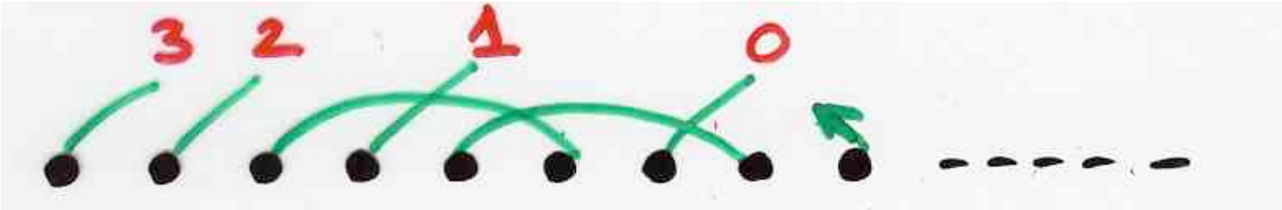


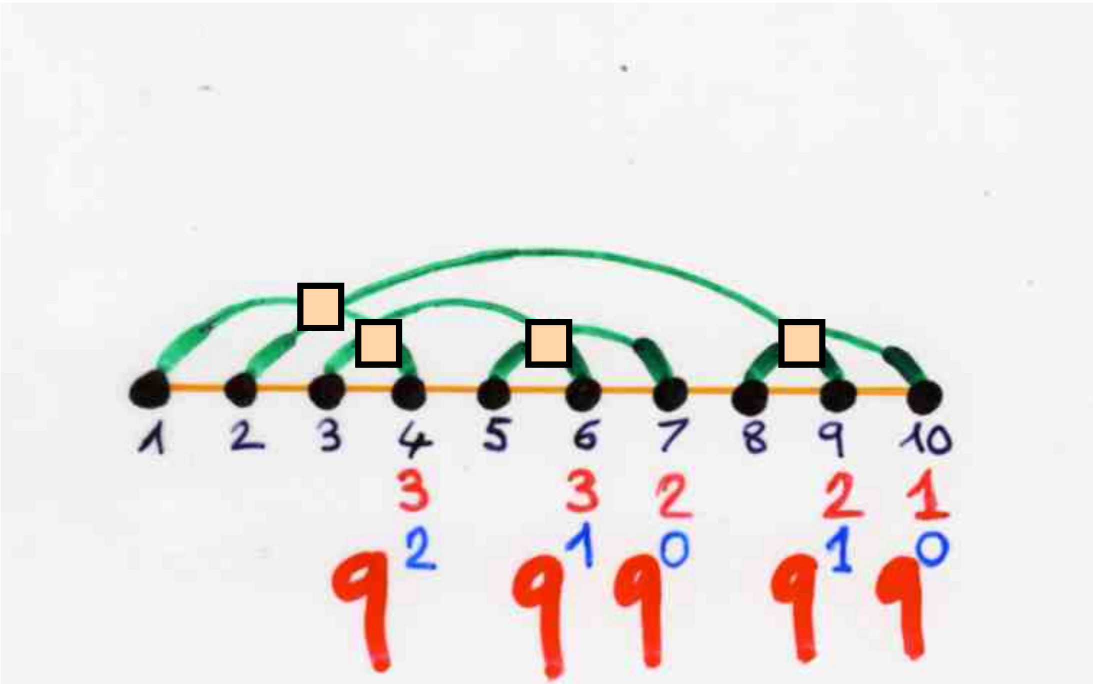
$$q^{2+1+0+1+0} = q^4$$

$$v_q(h)$$



crossing





$$v_q(h)$$

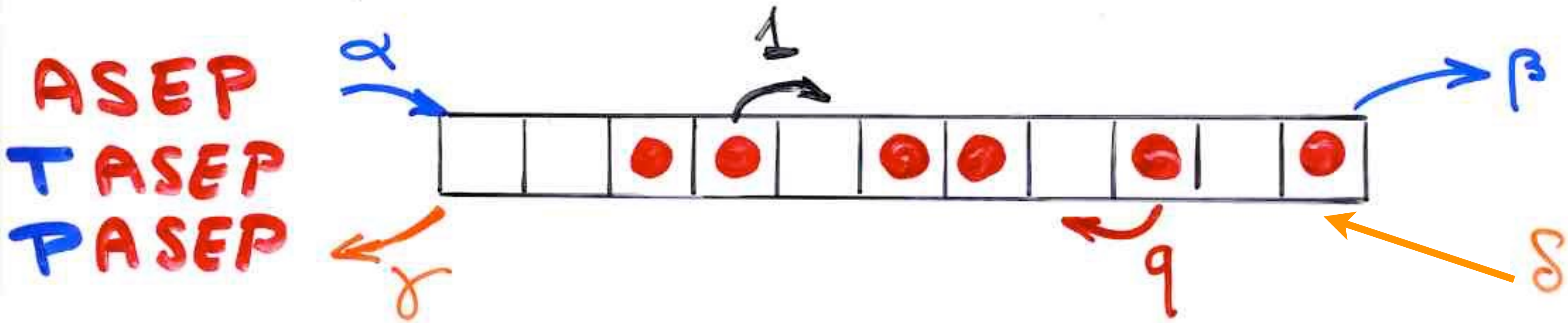
$$q^{2+1+0+1+0} = q^4$$

PASEP

and

orthogonal polynomials

toy model in the physics of
dynamical systems far from equilibrium



computation of the
"stationary probabilities"

seminal paper "matrix ansatz"

Derrida, Evans, Hakim, Pasquier (1993)

D, E matrices (may be ∞)

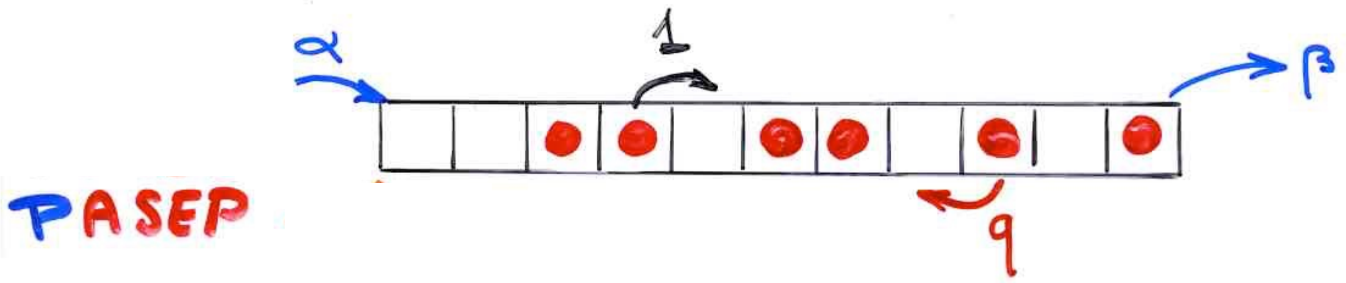
$$\begin{cases} DE = qED + E + D \\ \langle W | (\alpha E - \gamma D) = \langle W | \\ (\beta D - \delta E) | V \rangle = | V \rangle \end{cases}$$

colum vector V

row vector W

PASEP with 3 parameters

$\gamma = \delta = 0$ $\quad$ q, α, β

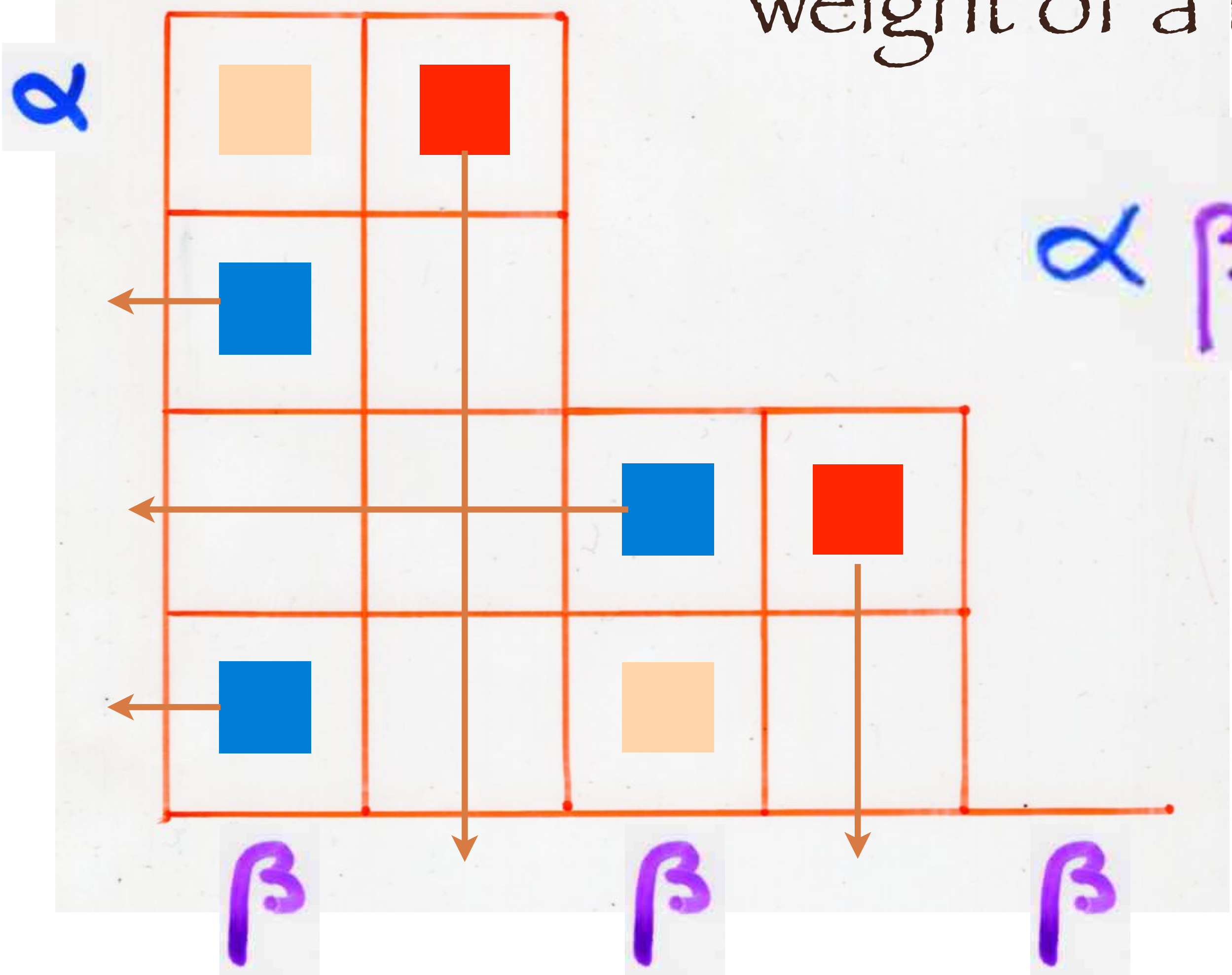


$$\begin{cases} DE = qED + E + D \\ D|V\rangle = \bar{\beta}|V\rangle \\ \langle W|E = \bar{\alpha}\langle W| \end{cases}$$

$$\bar{\beta} = \frac{1}{\beta}$$

$$\bar{\alpha} = \frac{1}{\alpha}$$

weight of a tableau



$\alpha\,\beta^{3}\,q^{2}$

q $k(T)$ = nb of cells

α $i(T)$ = nb of rows without

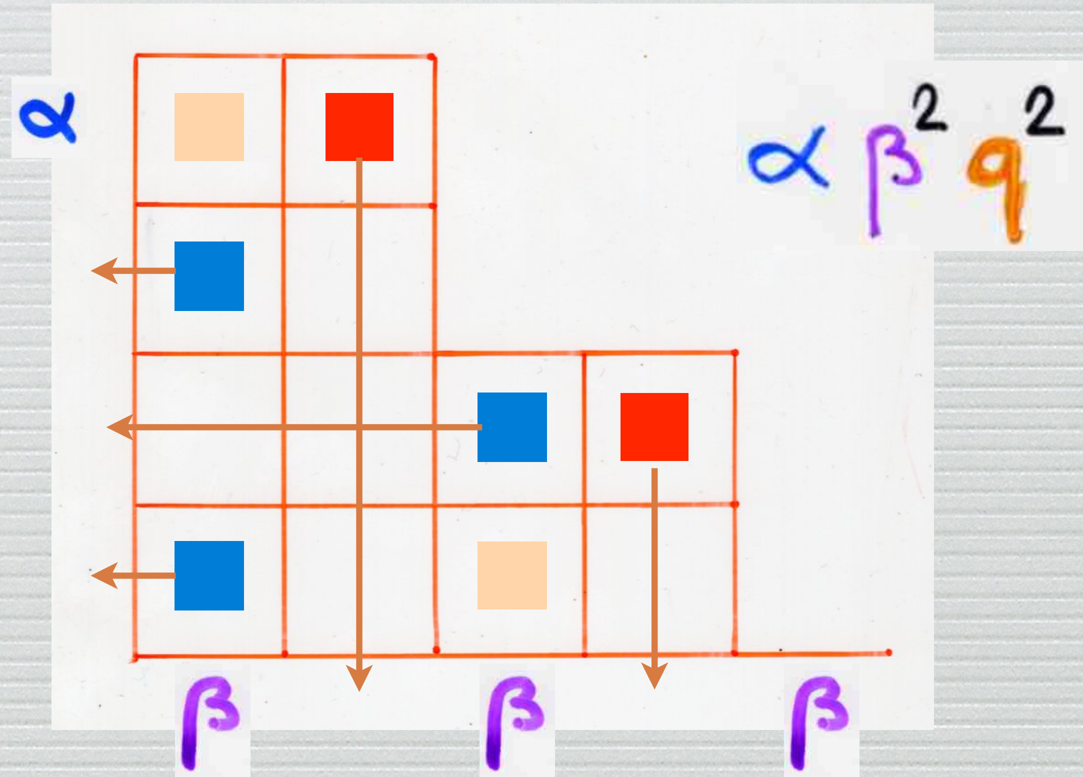
β $j(T)$ = nb of columns without

Partition function

$\bar{Z}_N = Z_N(\alpha^{-1}; \beta^{-1}; q)$

Z_n

Sum of the weight of all tableaux of size n



q $k(T)$ = nb of cells $\square$

α $i(T)$ = nb of rows without ●

β $j(T)$ = nb of columns without ●

$$\bar{Z}_N = Z_N(\alpha^{-1}, \beta^{-1}, q)$$

Josuat-Vergès (2011)

Proposition

$$\bar{Z}_N = \sum_{\sigma \in \mathfrak{S}_{N+1}} \alpha^{s(\sigma)-1} \beta^{t(\sigma)-1} q^{31\text{-}2(\sigma)}$$

$s(\sigma)$

$t(\sigma)$

$31\text{-}2(\sigma)$

- Steingrímsson-Williams
- reverse - complement - inverse
- Foata-Zeilberger
- Françon - V.

(X.V. 2018)

Laguerre heaps of segments

"exchange-fusion" algorithm (X.V. 2008)

EXF

alternative tableaux ⟷ permutations

equivalent to a bijection
Corteel, Nadeau (2007)
(with permutation tableaux)

Steingrímsson, Williams
(2005, 2007)

Postnikov

"The cellular ansatz"

quadratic algebra Q

Q-tableaux

combinatorial objects on a 2D lattice

representation of Q by combinatorial operators

bijections

$UD = DU + Id$

permutations

RSK

$\longleftrightarrow$

pairs of Young tableaux

towers placements

Physics

(i) first step

(ii) second step

$DE = qED + E + D$

alternative tableaux

EXF

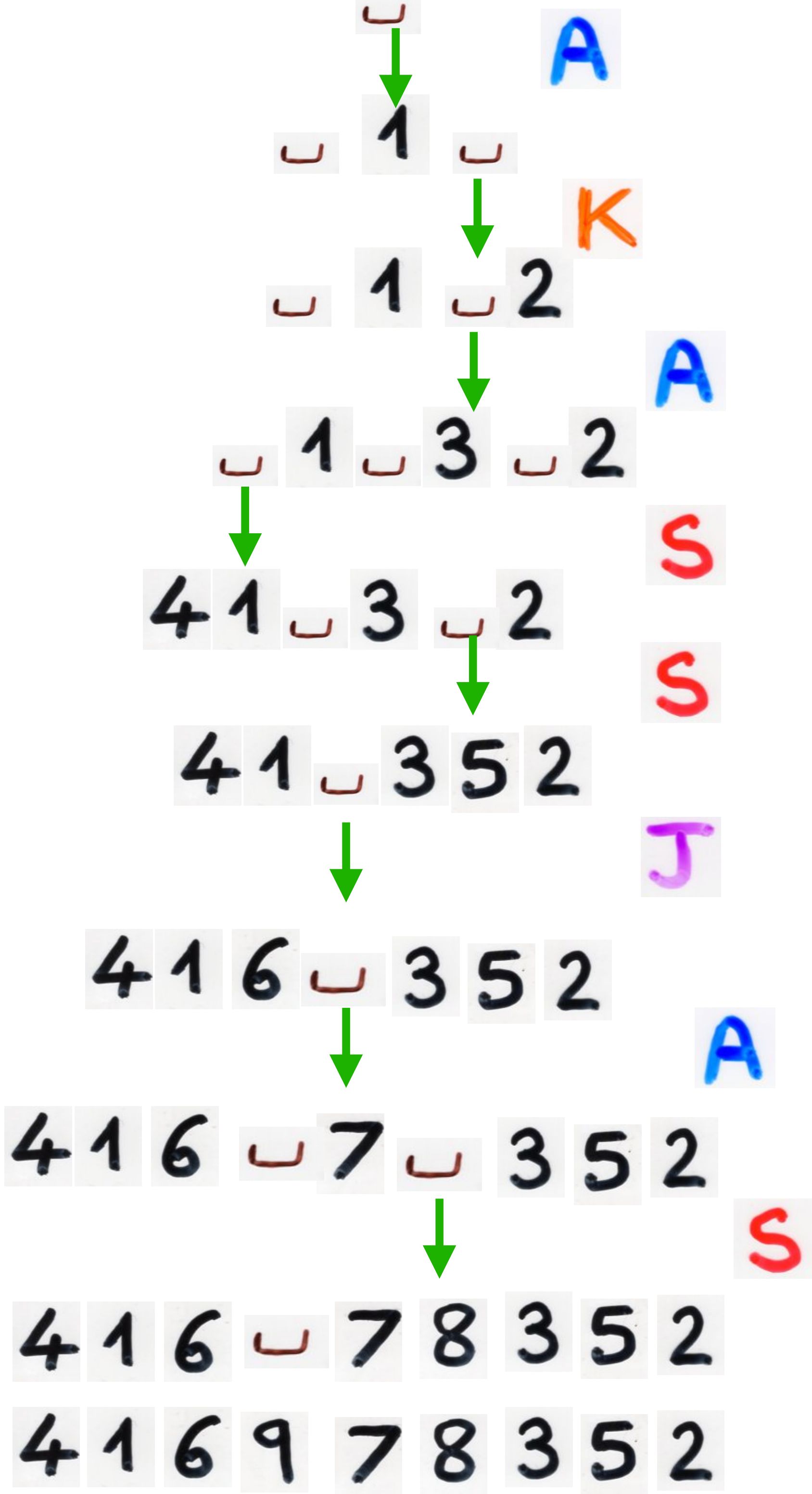
$\longleftrightarrow$

permutations

commutations

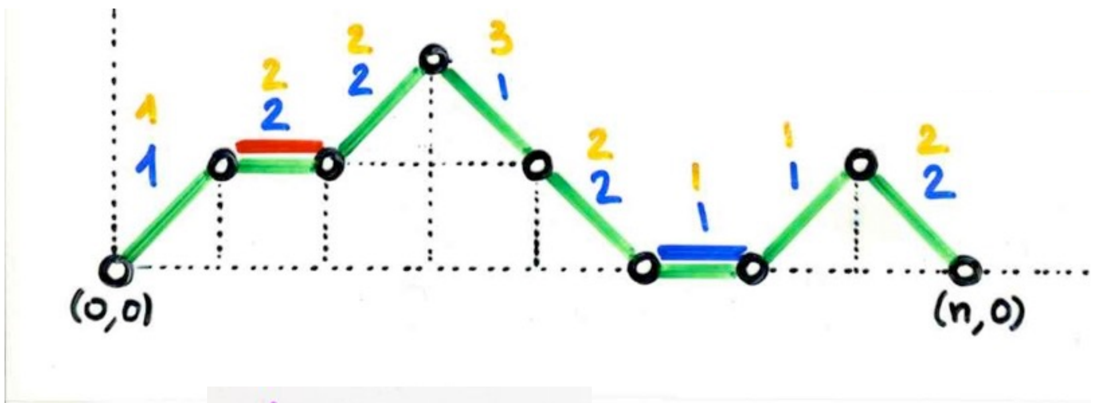
rewriting rules

planarization



$$D = A + K$$
$$E = S + J$$

$$DE = ED + E + D$$



Laguerre histories

PASEP with 3 parameters

Z_n partition function = moments of q-Laguerre polynomials

$$\begin{cases} b_k = [k]_q + [k+1]_q \\ \lambda_k = [k]_q \times [k]_q \end{cases}$$

q, α, β

§. 21. Datur vero alius modus in ſummam huius ſeriei inquirendi ex natura fractionum continuarum petitus, qui multo facilius et promtius negotium conficit: ſit enim formulam generalius exprimendo:

$$A = 1 - 1x + 2x^2 - 6x^3 + 24x^4 - 120x^5 + 720x^6 - 5040x^7 + \text{etc.} = \frac{1}{1+B}$$

9

$$A = \cfrac{1}{1+\cfrac{x}{1+\cfrac{x}{1+\cfrac{2x}{1+\cfrac{2x}{1+\cfrac{3x}{1+\cfrac{3x}{1+\cfrac{4x}{1+\cfrac{4x}{1+\cfrac{5x}{1+\cfrac{5x}{1+\cfrac{6x}{1+\cfrac{6x}{1+\cfrac{7x}{\text{etc.}}}}}}}}}}}}}}$$

§. 22. Quemadmodum autem huiusmodi fractio-

$$\lambda_k = \left\lceil \frac{k}{2} \right\rceil$$

$$\sum_{n \geqslant 0} n!\, t^n = \cfrac{1}{1 - 1t\cfrac{}{1 - 1t\cfrac{}{1 - 2t\cfrac{}{1 - 2t\cfrac{}{1 - 3t\cfrac{}{1 - \dots}}}}}}$$

$$\lambda_k = \left[\left\lceil \frac{k}{2} \right\rceil \right]_q$$

$$\sum_{n\geq 0} (n!)_q \, t^n = \cfrac{1}{1-(1)t-\cfrac{}{1-(1)t-\cfrac{}{1-(1+q)t-\cfrac{}{1-(1+q)t-\cfrac{}{1-(1+q+q^2)t-\cfrac{}{1-\cdots}}}}}}$$

subdivided
Laguerre
histories

- Orthogonal polynomials

→ Sasamoto (1999)

→ Blythe, Evans, Colaiori, Essler (2000)

q- Hermite polynomial

α, β, q $\qquad \gamma = \delta = 1$

$$D = \frac{1}{1-q} + \frac{1}{\sqrt{1-q}}\,\hat{a}$$

$$E = \frac{1}{1-q} + \frac{1}{\sqrt{1-q}}\,\hat{a}^{+}$$

$$\hat{a}\,\hat{a}^{+} - q\,\hat{a}^{+}\hat{a} = 1$$

Pairs of

Hermite histories

$$UD = qDU + I$$

Hermite polynomials

permutations

$$DE = qED + E + D$$

Laguerre histories

Laguerre polynomials

Uchiyama, Sasamoto, Wadati (2003)

$\alpha, \beta, \gamma, \delta,$ q

Askey-Wilson polynomials

Z_n partition function

S. Corteel, L. Williams (2009)

staircase tableaux

$\tau = (\tau_1, \dots, \tau_n)$

$$Z_\tau = \sum_{T} v(T)$$

T staircase tableaux size n

profile of T

S. Corteel, L. Williams (2009)

$$Z_n(\alpha, \beta, \gamma, \delta ; q) = \sum_{T} v(T)$$

partition function

T staircase tableaux size n

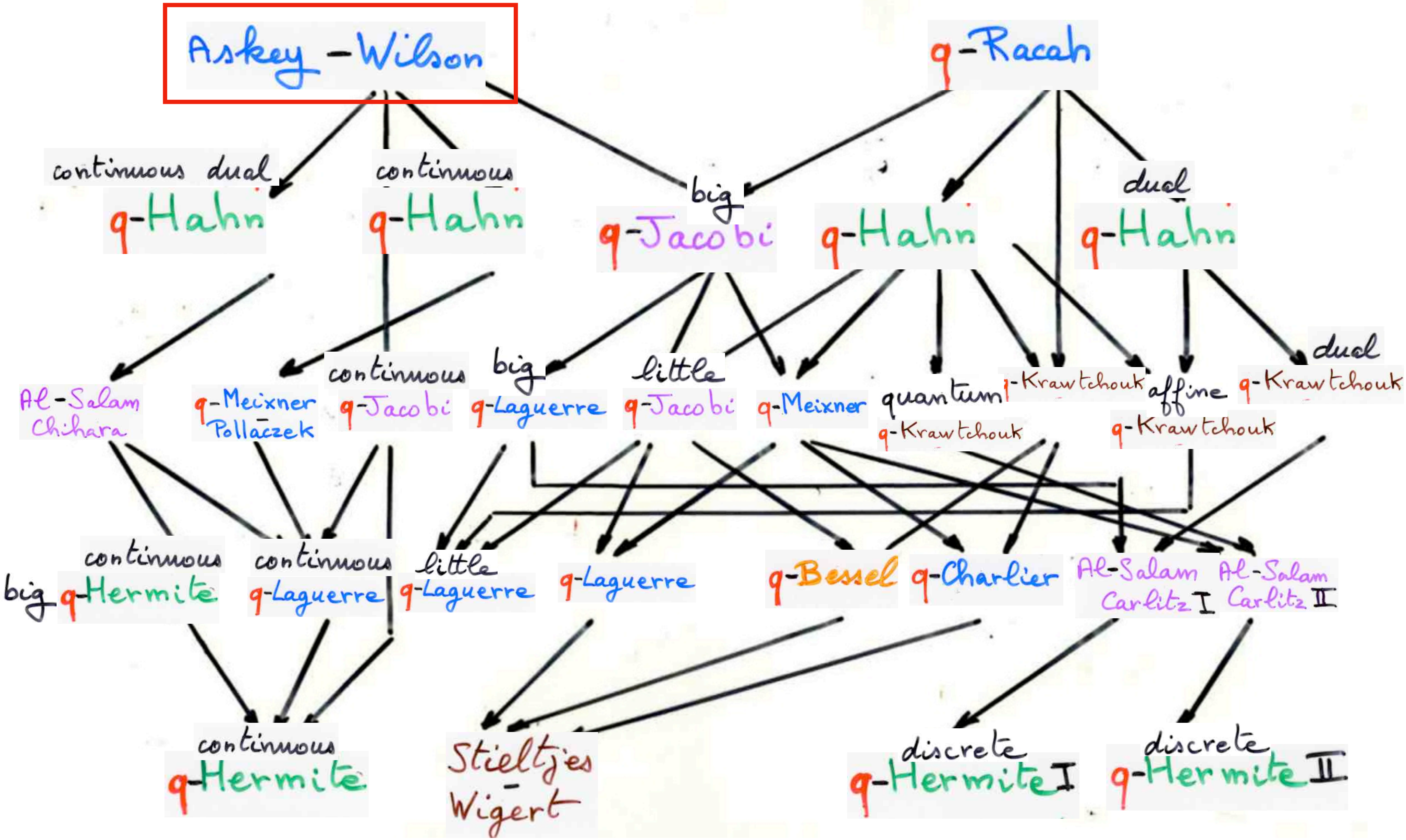
→ expression for the moments of the Askey-Wilson polynomials

S. Corteel, L. Williams

R. Stanley, D. Stanton

(2010)

scheme of basic hypergeometric orthogonal polynomials



The Art of Bijective Combinatorics

www.viennot.org

Part IV. Combinatorial theory of orthogonal polynomials and continued fractions (2019)

Epilogue

Interpretation of continued fractions

with

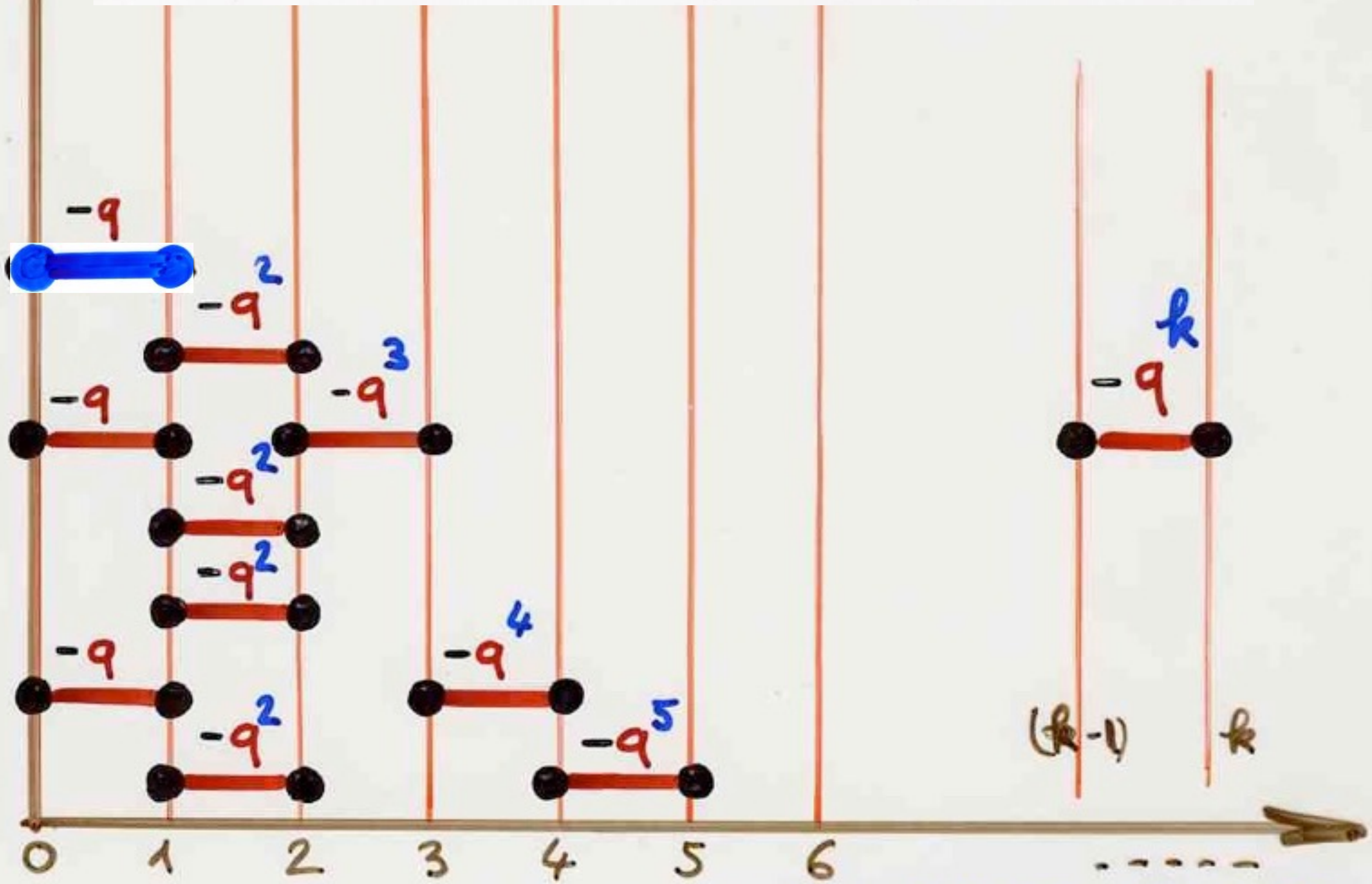
- Dyck paths
- semi-pyramids of dimers

$$\cfrac{1}{1+\cfrac{q}{1+\cfrac{q^2}{\cdots\cfrac{}{1+\cfrac{q^k}{\cdots}}}}}$$

Ramanujan

continued fraction

weighted heap $v(E)$

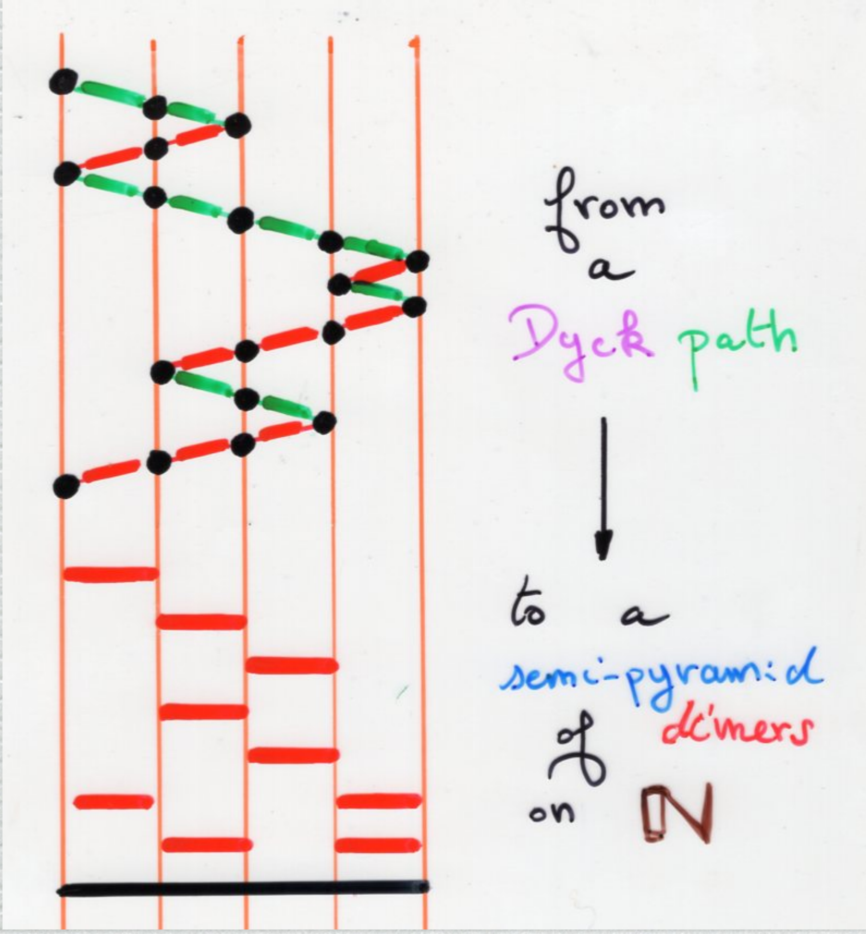


total weight $(-1)^{10}\, q^{1+1+1+2+2+2+2+3+4+5} = q^{23}$

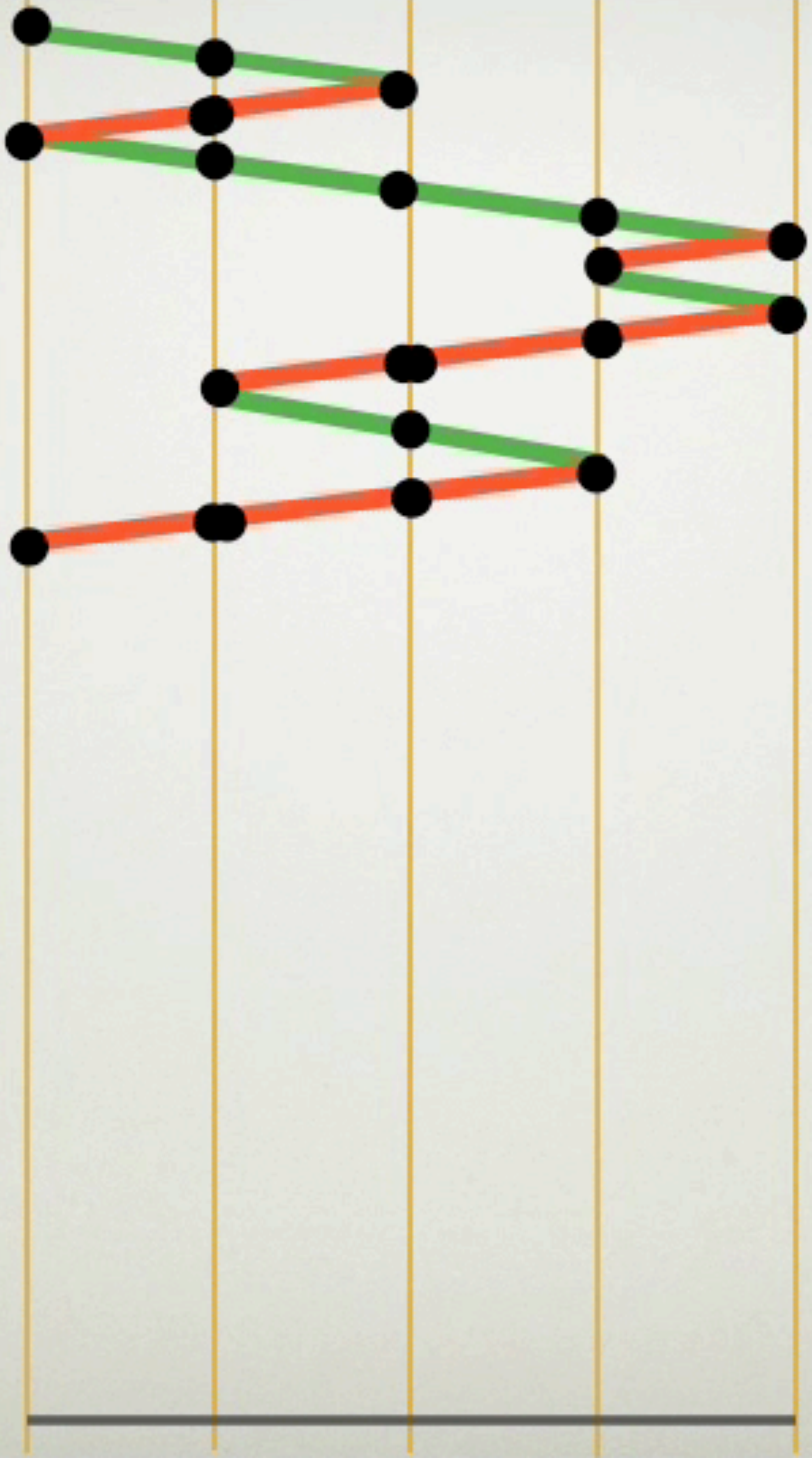
from dyck path

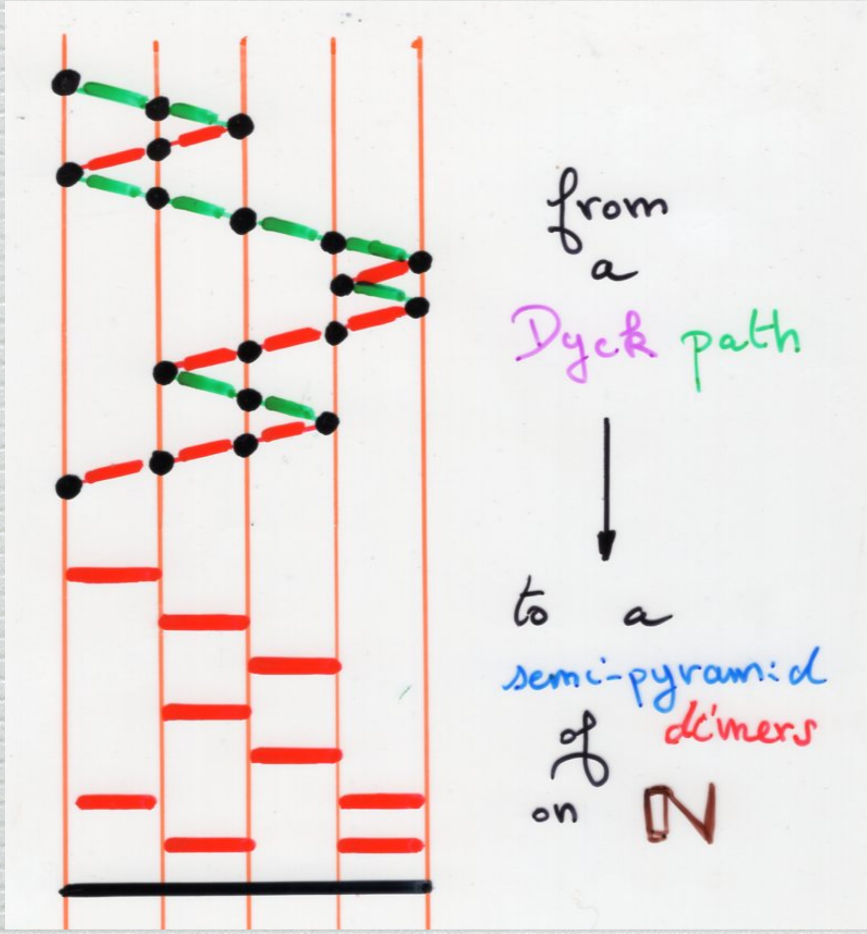
to

heap of dimers



Bijection paths — heaps,
see « the art of bijective combinatorics » II, Ch3b p 26-40,
and p 42, 60 in the case of Dyck paths.





violonist: Gérard Duchamp

(association Cont'Science)

Thank you !