

Course IMSc, Chennaí, Indía January-March 2019

Combinatorial theory of orthogonal polynomials and continued fractions

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Chapter 5 Orthogonal polynomials and exponential structures

Ch5c

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Orthogonal Sheffer polynomials

Sheffer polynomials

$$\sum_{n \geqslant 0} T_n(z) \frac{t^n}{n!} = g(t) \exp(z f(t))$$

binomial type polynomials

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

{Pn(x)}, orthogonal polynomials

are Sheffer polynomials

Meixner (1934)

sheffer
$$\iff$$
 $S = ak+b$

type

 $S = k(ck+d)$

with { a,b,c,d & IR c>0, c+d>0 {Pn(x)} no orthogonal polynomials

Meixner (1934)

are Sheffer polynomials

the 5 possible types:

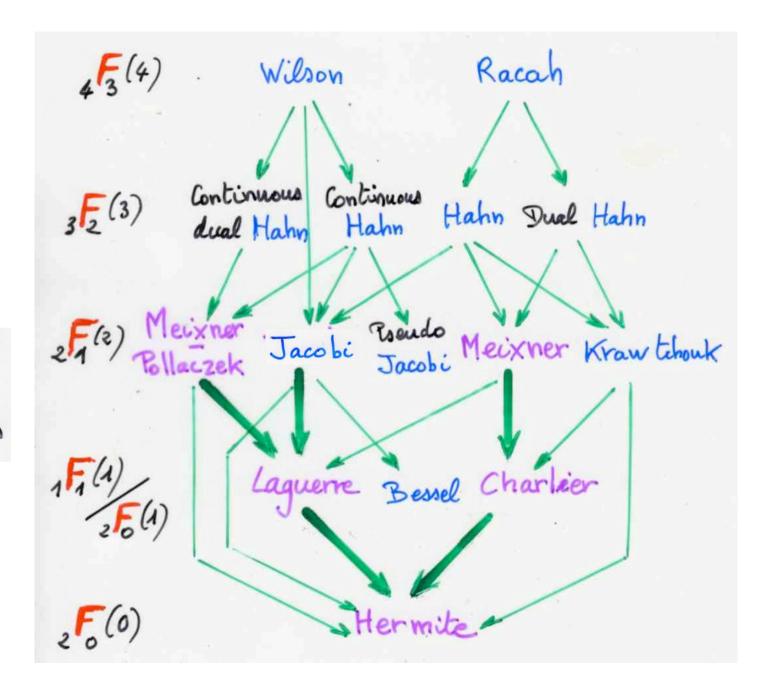
Hermite

Laguerre

Charlier

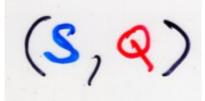
Meixner

Meixner
Pollaczek



Sheffer polynomials

Sheffer polynomials



delta operator Q

Rota (1973) "Finite operator calculus"

umbral calculus

Blissard (1861) Lucas, Sylvester Bell (1930, 1940)... Riordan 60's

example

Bernoulli polynomials $\mathbf{B}_{n}(\mathbf{z})$

$$\mathbf{B}_{n}(a) = \sum_{0 \le k \le n} \binom{n}{k} \mathbf{B}_{n-k} \times k$$

Bk Bernoulli numbers

$$\sum_{n \geq 0} \mathbf{B}_{n}(x) \frac{t^{n}}{n!} = \frac{te^{xt}}{e^{t}-1}$$

$$\mathbf{B}_{n}(a) = \sum_{0 \le k \le n} \binom{n}{k} \mathbf{B}_{n-k} \times^{k}$$

$$B_n(x) = \sum_{0 \le k \le n} \binom{n}{k} B^{n-k} x^k$$

$$= (B+x)^n$$

$$\frac{d}{dx}\mathbf{B}_{n}(x)$$

$$\frac{d}{dx}B_{n}(x) = n(B+x)^{n-1}$$

=
$$n B_{n-1}(\alpha)$$

70% G-C. Rota S. Roman (1984)

linear functionals

Sheffer polynomials

delta operator Q



Gían-Carlo Rota 1932-1999

Prof. applied mathematics (M.I.T.)
and philosophy

w. 50 students

W. Chen, M. Heiman, R. Stanley,

C. Yang

R. Stanley 2 60 students

A. Garsia (born 1928)

{ Pn(a)} Sheffer -> { S

delta operator

combinatorial interpretation of the operator Q and S for the 5 classes of Sheffer orthogonal polynomials

Sheffer polynomials

definition with delta operators

Rota (1973) "Finite operator calculus"

IK field [K[2]

polynomial sequence

2 Pn(2) 9 m20

deg (pro(x)) = n

Definition

binomial type

 $P_{n}(x+y) = \sum_{0 \leqslant k \leqslant n} \binom{n}{k} P_{k}(x) P_{n-k}(y)$

E algebra of shift-invariant operators

 $T_{p}(x) (T_{p})(x)$

$$E_{p(x)}^{a} = p(x+a)$$

Definition

shift-invariant operators

To Ea E T

Definition delta operator Q
shift-invariant operators
. Qz non-zero
constant

Lemma

for Q delta operator

p(x) dagree n

then Qp(x) is of degree n-1

Definition Q delta operator

I Pn(x) fingo basic for Q

(ii)
$$P_0(x) = 1$$

(iii) $P_n(0) = 0$ for every $n \ge 1$
(iii) $Q P_n(x) = n P_{n-1}(x)$

Proposition

every delta operator has a unique sequence of basic polynomials

Proposition

· 9 Pn(2)3 mgo binomiel type basic sequence for some delta operator Q maily ramous

shift-invariant operators

K [[+]]

 $T = \sum_{k \geq 0} \frac{a_k}{k!} D^k$ $D x^n = n x^{n-1}$

Q delta operator Q = q(D) q(t)

Lemma

T delta operator iff $a_0=0$ and $a_1\neq 0$ Q delta operator

{Pn(2)} basic for Q

Proposition

 $\sum_{n} P_n(x) \frac{t^n}{n!} = \exp(x q^{-1}(t))$

reciprocal power series

Definition & Pn(2) &

Sheffer sequence of polynomials for Q delta operator

(i) $T_0(x) = e \neq 0$ (iii) Q Pn(a) = n Pn-1(a)

Proposition Q delta operator

for (x) & basic sequence for Q

•
$$\{T_n(a)\}$$
 & Sheffer for Q

iff $\exists S \in \sum \text{ invertible such that}$

$$T_n(x) = S^{-1}q_n(x)$$

$$T_{n}(x+y) = \sum_{0 \le k \le n} {n \choose k} T_{k}(x) q_{n-k}(x)$$

Proposition
$$\{T_n(z)\}_{n \geq 0}$$
 Sheffer $\rightarrow \{S = A(D)\}_{n \geq 0}$

$$S = \Delta(\mathcal{D})$$

$$Q = q(\mathcal{D})$$

$$\sum_{n \geq 0} T_n(\alpha) \frac{t^n}{n!}$$

$$=\frac{1}{\sqrt{(q^{-1})(t)}}\exp\left(xq^{-1}(t)\right)$$

neciprocal of
$$q(t)$$

$$q^{\langle A \rangle}(q(t)) = t$$

Inverse polynomials

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

See Ch 1d

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

sequence

 $\{Q_n(x)\}_{n\geqslant 0}$

Proposition



{Pn(2) 3mo Sheffer

{Qn(2) 3mo Sheffer

inverse sequence

Proposition

$$\{ \mathcal{P}_{n}(z) \}_{n \geq \infty}$$
 Shaffer $\rightarrow \{ S = \Lambda(\mathcal{D}) \}_{n \geq \infty}$ Shaffer $\rightarrow \{ Q = q(\mathcal{D}) \}_{n \geq \infty}$

$$\left\{Q_{n}(a)\right\}_{n\geq0} \text{Shaffer} \rightarrow \left\{T = \frac{1}{\Lambda(q^{-1/2}(p))}\right\}$$

$$P = q^{-1/2}(p)$$

$$\{ \mathcal{P}_{n}(z) \}_{n \geq \infty}$$
 Sheffer $\rightarrow \{ S = \Lambda(\mathcal{D}) \}_{n \geq \infty}$ Sheffer $\rightarrow \{ Q = q(\mathcal{D}) \}_{n \geq \infty}$

$$S = \Delta(D)$$
 $\Delta(t)$ $Q = q(D)$ $q(t)$

$$\sum_{n \geq 0} T_n(x) \frac{t^n}{n!} = \frac{1}{\sqrt{(q^{-1})(t)}} \exp(x q^{-1}/(t))$$

$$\sum_{n \geq 0} Q_n(x) \frac{t^n}{n!} = \Delta(t) \exp(xq(t))$$

inverse sequence

$$Q = (9n,i)_{i,n}$$

$$P = (7n,i)_{i,n}$$

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

$$\left\{
 \begin{array}{l}
 P_{n,i} = 0, i > n \\
 q_{n,i} = 0, i > n
 \end{array}
 \right.$$

triangular

(1 on the diagonal)

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

6-structure species F-structure

"assemblee" of F-structures

$$g(t)$$

$$g(t)$$

$$g(t)$$

$$exp(\mathbf{x} f(t))$$

$$Q = q(D)$$

$$q(t)$$

inverse sequence $T_n(z)$

Appell sequence {Pn(a)}

(s, Q)

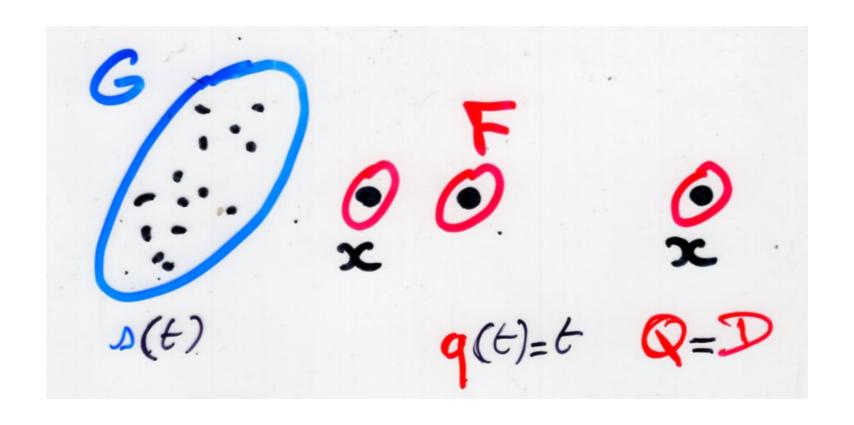
Sheffer polynomial with Q = D

 $\frac{d}{dx} P_n(x) = n P_{n-1}(x)$ for every $n \ge 1$ and $P_0(x)$ is non-zero constant

example

Hermite $H_n(x)$ polynomials

Bernoulli polynomials Bn (2)



Inverse polynomials

From Child

monic

$$T_{k+1}(x) = (x-b_k)T_k(x) - \lambda_k T_{k-1}(x)$$

Definition Inverse polynomials

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

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

sequence

{Qn(x) fn20

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

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

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

triangular

(1 on the diagonal)

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

vertical polynomials

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

Motekin path going from level o to level i

Proposition

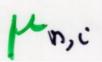
{ be} fezo, { } k fezo

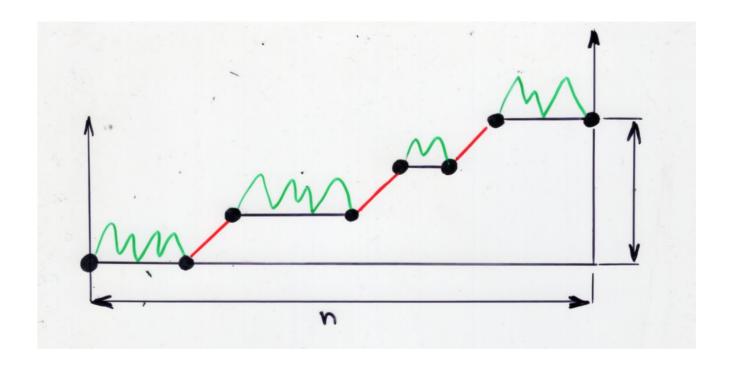
be, le EK

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

defined by the 3-terms recurence relation

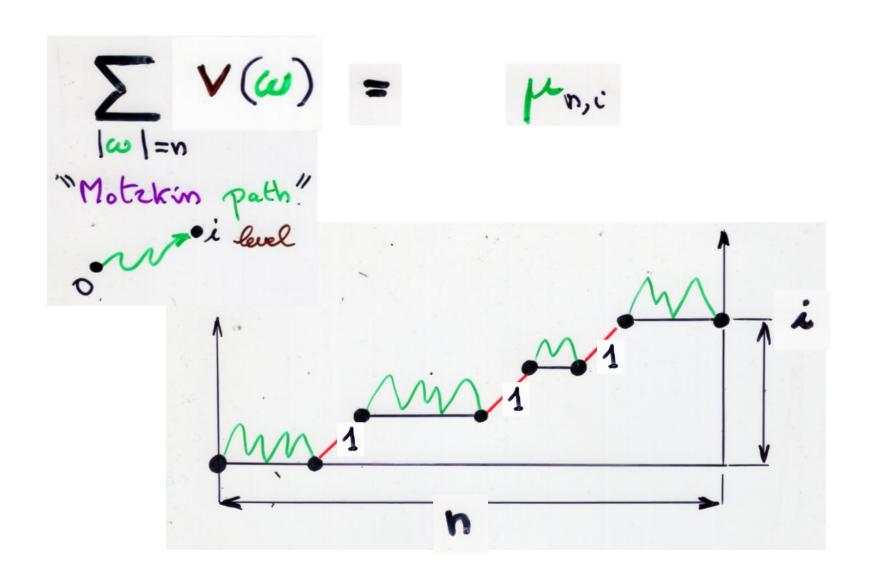
in other words
$$V = Q = P^{-1}$$

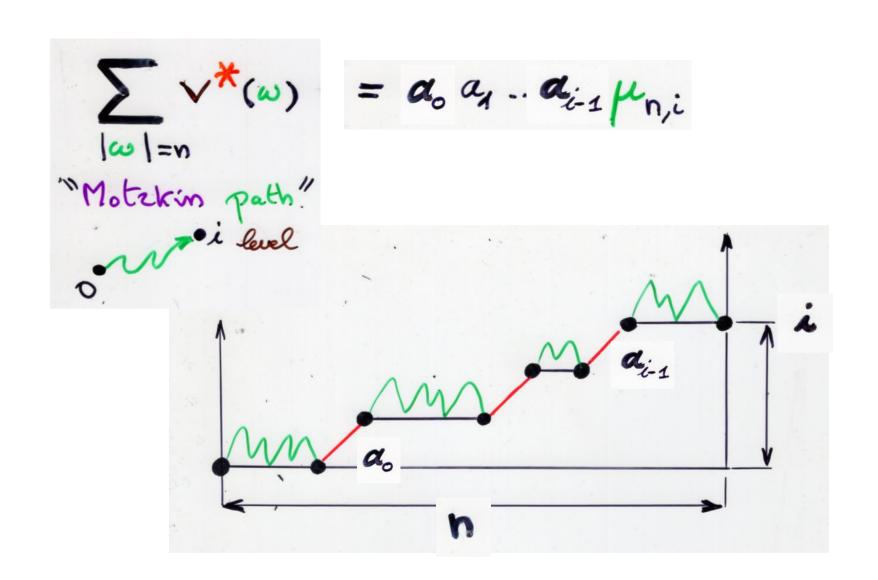


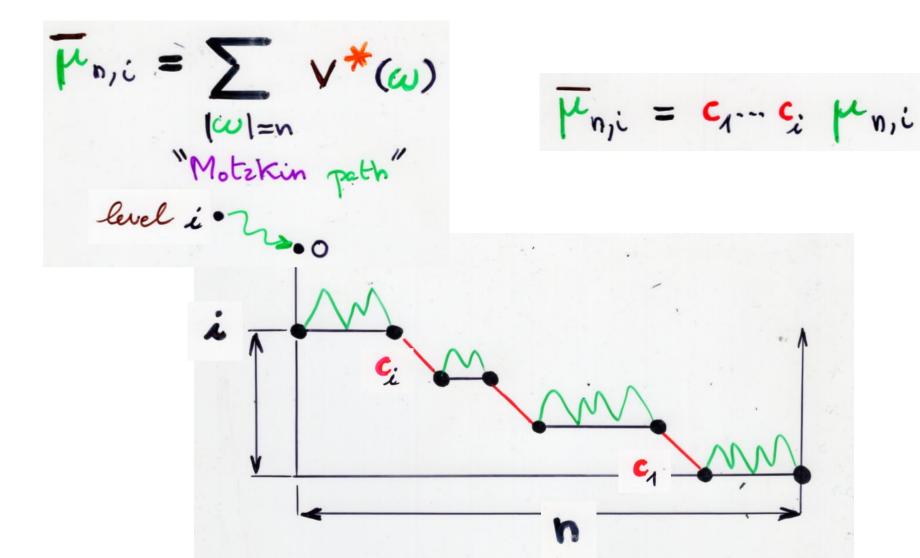


Modification for phonic









Laguerre

Charlier

$$\mu_{n,i} = \frac{1}{i!} \overline{\mu}_{n,i}$$

Meixner

except
$$c_k = \frac{k}{1-c}$$

Laguerre histories

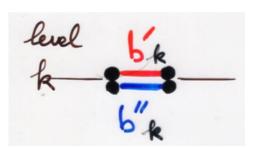
Restricted Laguerre histories

Ch2b, 19-23

sheffer
$$\iff$$
 $S = ak+b$

type

 $S = k(ck+d)$



Hermite

Laguerre

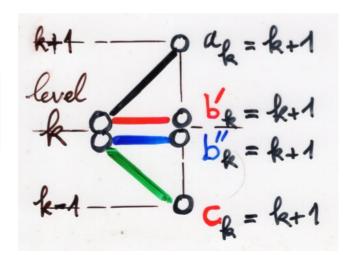
Charlier

Meixner

Meixner
Pollaczek

$$\begin{cases} b_k = 2k+2. \\ \lambda_k = k(k+1) \end{cases}$$

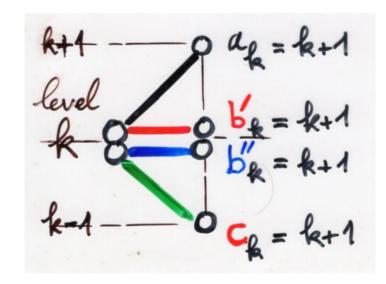
$$\begin{cases} b_{k}' = k+1 \\ b_{k}' = k+1 \\ a_{k} = k+1 \\ c_{k} = k+1 \end{cases}$$



= (n+1)!

Laguerre

restricted Laguerre histories



$$\begin{cases} a_k = k+1 \\ b'_k = k+1 \\ b''_k = k \\ c_k = k \end{cases}$$

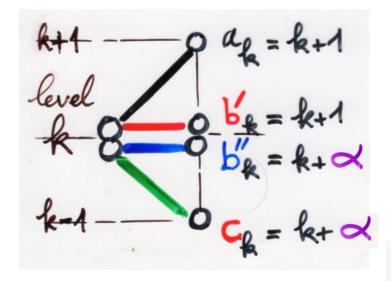
$$\begin{cases} b_k = 2k+1 \\ \lambda_k = k^2 \end{cases}$$

$$L_{n}^{(1)}(x)$$

$$L_{n}^{(0)}(x)$$

Laguerre





$$\begin{cases} \lambda_k = a_{k-1} c_k \\ b_k = b_k' + b_k'' \end{cases}$$

$$\begin{cases} a_{k} = k + \beta \\ b'_{k} = k + \beta \end{cases} (k = k)$$

$$b''_{k} = k$$

$$c_{k} = k$$

$$c_{k} = k$$

$$(k = k)$$

$$\begin{cases} b_k = 2k + \alpha + 1 \\ \lambda_k = k(k + \alpha) \end{cases}$$

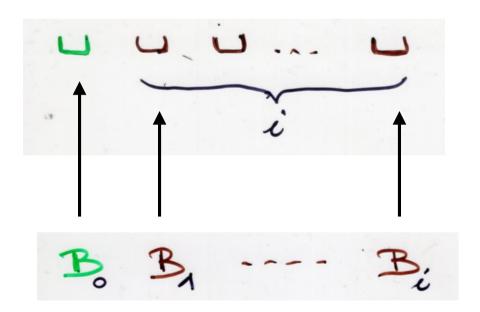
$$\begin{cases} b_k = 2k + \beta \\ \lambda_k = (k-1+\beta)k \end{cases}$$

Delta operators Q and S

for Laguerre polynomials

$$\mu_{n,i} = \frac{1}{i!} \mu_{n,i}$$

restricted laquerre histories



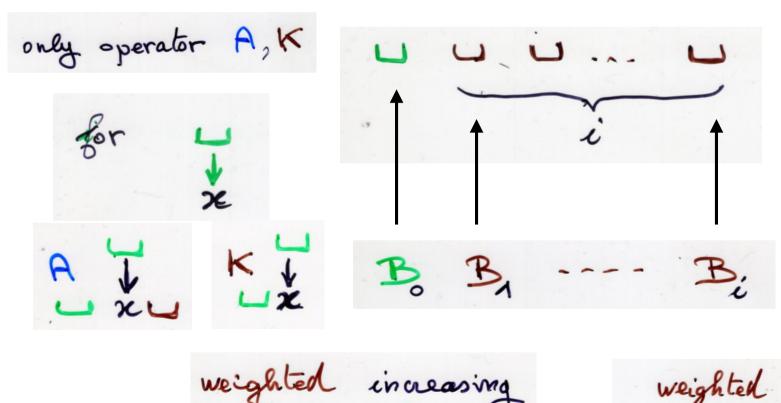
weighted increasing binary trees

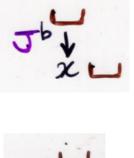
assemblée of

veighted permutations

$$\mu_{n,i} = \frac{1}{i!} \mu_{n,i}$$

restricted Laguerre histories





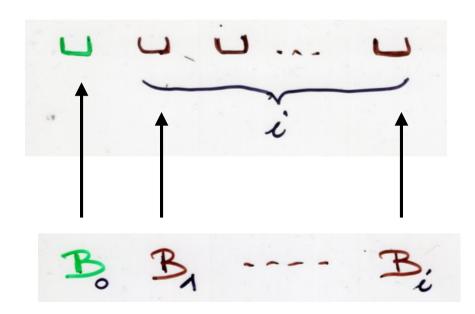
Shy

weighted increasing binary trees

permutations

$$\mu_{n,i} = \frac{1}{i!} \overline{\mu}_{n,i}$$

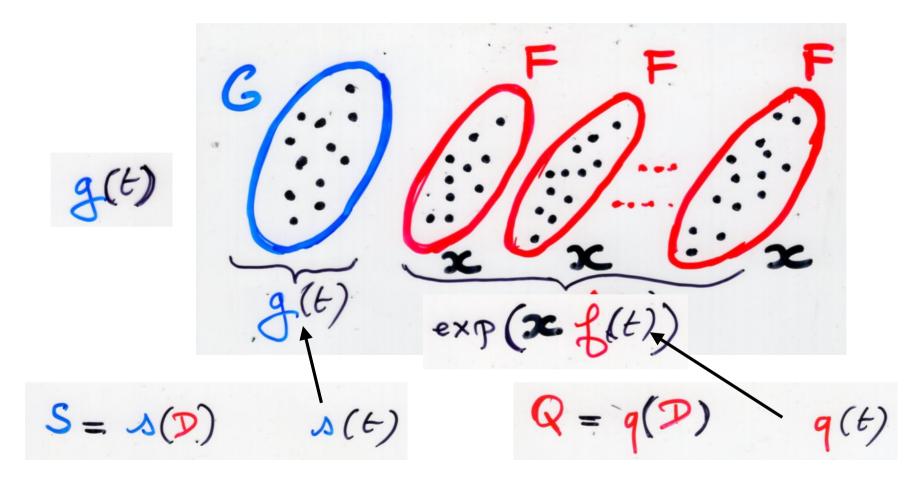
$$\begin{cases} a_k = k + \beta \\ b'_k = k + \beta \\ b'_k = k \\ c_k = k \end{cases}$$



$$\begin{cases} b_{k}' = k+1 \\ b_{k}' = k+1 \\ a_{k} = k+1 \\ c_{k} = k+1 \end{cases}$$

B1, . , Bi are constructed with. Laguerre histories species 6-structure F-structure

"assemblée" of F-structures.



	hen (420)	90	(n7.1)
Laguerre Laguerre	(6) ⁿ	n!	

Delta operators Q and S

for general Sheffer polynomials

sheffer
$$\iff$$
 Sheffer \iff Sheffer \iff Sheffer \iff She = ak+b

type

 $type$
 $type$
 $type$

with {a,b,c,d & IR c/o, c+d>0 Hermite

Laguerre

Charlier

Meixner

Meixner
Pollaczek

$$\begin{cases} b_k = (\alpha \beta + k(c+d)) \\ \lambda_k = k(k-1+\beta)ab \end{cases}$$

$$\mu_n = \sum_{\sigma \in \sigma_n} a^{V(\sigma)} b^{\rho(\sigma)} d^{\rho(\sigma)} d$$

Sb

$$\begin{cases} b_k = (\alpha \beta + k(c+d)) \\ \lambda_k = k(k-1+\beta)ab \end{cases}$$

$$\mu_n = \sum_{\sigma \in \sigma_n} a^{V(\sigma)} b^{\rho(\sigma)} d^{\rho(\sigma)} d^{\rho(\sigma)} d^{\rho(\sigma)} d^{\rho(\sigma)}$$

a cycle valley $\sigma^{-1}(z) > x < \sigma(x)$ $c \vee (\sigma)$ A

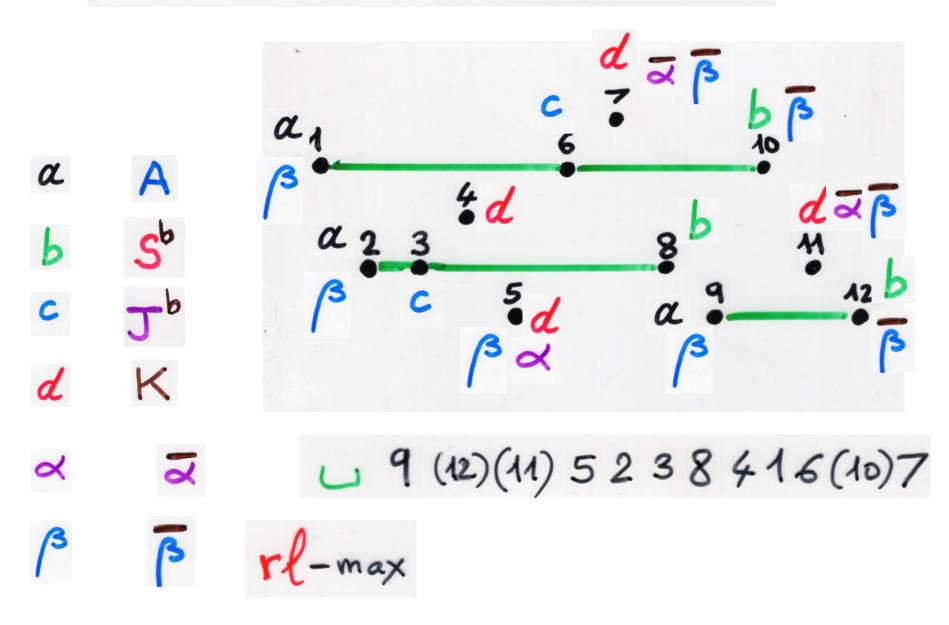
b cycle peak $\sigma^{-1}(x) < x > \sigma(x)$ $c \cdot p(\sigma)$ Sb

c cycle double $\sigma^{-1}(x) < x < \sigma(x)$ $c \cdot dv(\sigma)$ $dv(\sigma)$ $dv(\sigma$

of fixed point o(x)=x

B number of cycles

$$\mu_n = \sum_{\sigma \in \mathcal{G}_n} a^{(r)} b^{(r)} c^{(r)} d^{(r)} d^{(r)} a^{(r)} a^{(r)}$$



$$\begin{cases} b_{k} = (d\beta + k(c+d)) \\ \lambda_{k} = k(k-1+\beta)ab \end{cases}$$

"assemblée" of F-structures

$$g(t)$$

$$g(t)$$

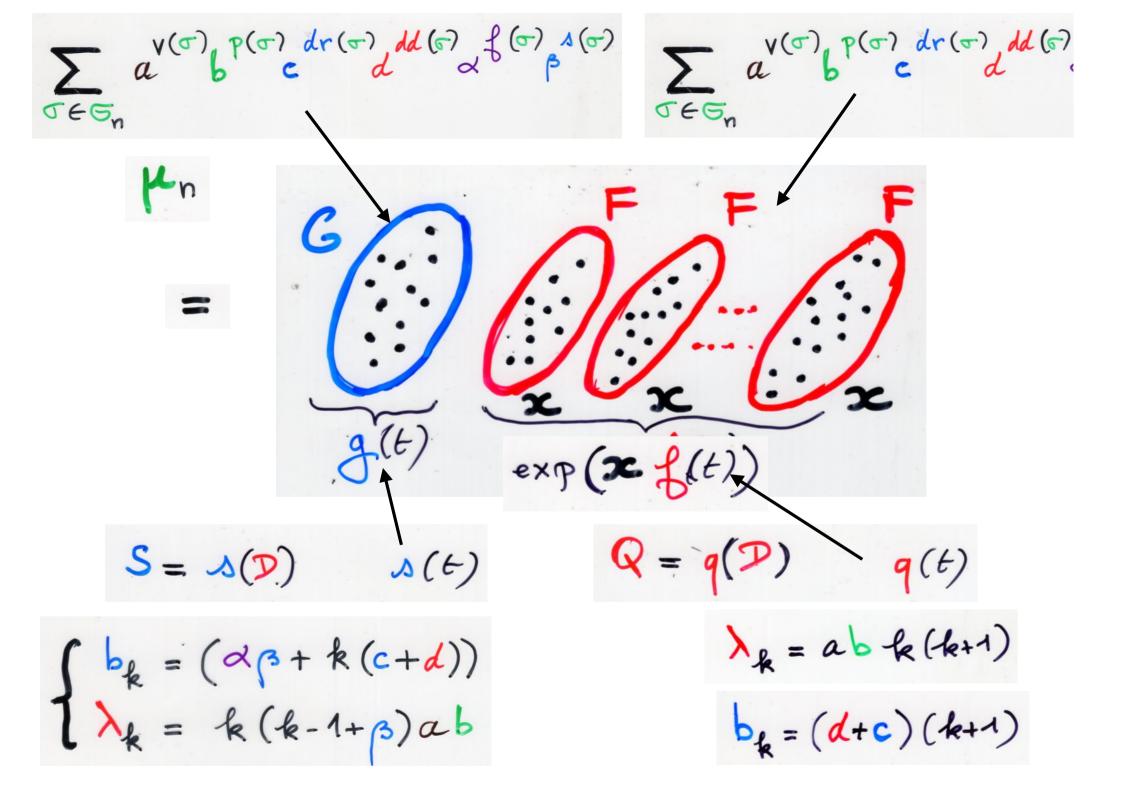
$$g(t)$$

$$exp(\mathbf{z} f(t))$$

$$Q = q(\mathcal{P})$$

$$q(t)$$

$$\begin{cases} b_{k} = (d\beta + k(c+d)) \\ \lambda_{k} = k(k-1+\beta)ab \end{cases}$$



Delta operators Q and S

for the 5 Sheffer orthogonal polynomials

Bo is constructed with restricted Laguerre histories

Sheffer orthogonal polynomials	ak	Ck	b ' _k	b %
Laguerre L(p)(a)	k+13	k	k+13	k
Hermite Hn(x)	1	k	0	0
Charlier $C_{N}^{(a)}(x)$	a	k	a	k
Meixner Mn (B, C; x)	c(k+p)	k	c(k+3)	k
Meixner- Pollaczek $P_n(s, y; x)$	(1+82)(k+1)) .k	8(k+7)	Sk.
general Sheffer O.P.	a(k+p)	bk	dk+23	ck

B1, . , Bi are constructed with. Caquerre histories

Sheffer orthogonal polynomials	ak	Ck	b ' _k	b %
Laguerre L(p)(a)	-k+1	k+1	k+1	k+1
Hermite Hn(x)	0	k+1	0	0
Charlier C(a)	0	k+1	0	k+1
Meixner Mn (B, C; x)	c (k+1)	kt1	C (k+1)	k+1
Meixner- Pollaczek Pn(S,7;2)	(1+8²)(k+1)	k+1	8 (k+1)	S(k+1)
general Sheffer O.P.	a(k+1)	b (k+1)	d (k+1)	c(k+1)

operator S operator Q

	hen (420)	9n (n7.1)
Laguerre Laguerre	س (ا	n!
Hermite Hn(2)	Man = 1 = 3 x · - (2n-1)	Syn
Charlier C(2)	$\sum_{k=1}^{n} S(n,k)a^{k}$	1
Meixner Mn (pc;x)	1 (1-c) = C (T) 1+1	$\frac{(1-\epsilon)^n}{(1-\epsilon)^n} \sum_{\sigma \in \sigma_n} c^{d(\sigma)}$
Meixner- Pollaczek (8,7;2)	S \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	

operator S operator Q

	1 (b)	9(4)
Laguerre L'p) (2)	(1-t)-B	(1-6)
Hermite Hn(2)	$e^{(t/2)}$	t
Charlier Cn(2)	exp(a(e=1))	e ^t -1
Meixner My (P, C; 2)	$\left(\frac{1-c}{1-ce^{t}}\right)^{6}$	(1-c) et-1 1-cet
Meixner- Polleczek Pr(8,7;2)	[wat (1-8 tg)]	1-8tgt

$$\sum_{n \geq 0} T_n(x) \frac{t^n}{n!} = \frac{1}{\sqrt{(q^{-1})(t)}} \exp(x q^{-1})$$

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

$$\sum_{n\geq n} C_n^{(a)}(2) \frac{t^n}{n!} = e^t (1-t/a)^2$$

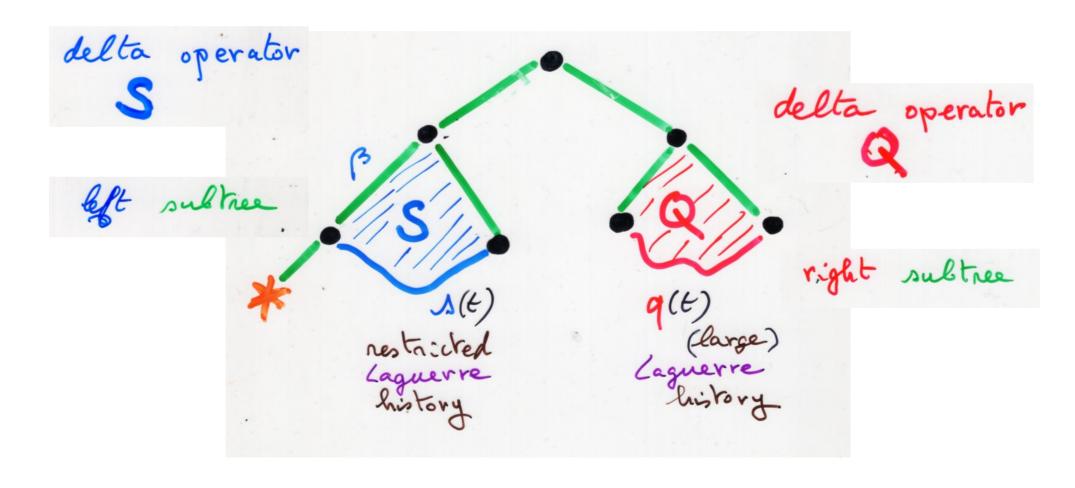
$$\sum_{n \geq 0} \sum_{n \leq \infty} (x) \frac{t^n}{n!} = \frac{1}{(1-t)^{n+1}} \exp\left(\frac{-xt}{1-t}\right)$$

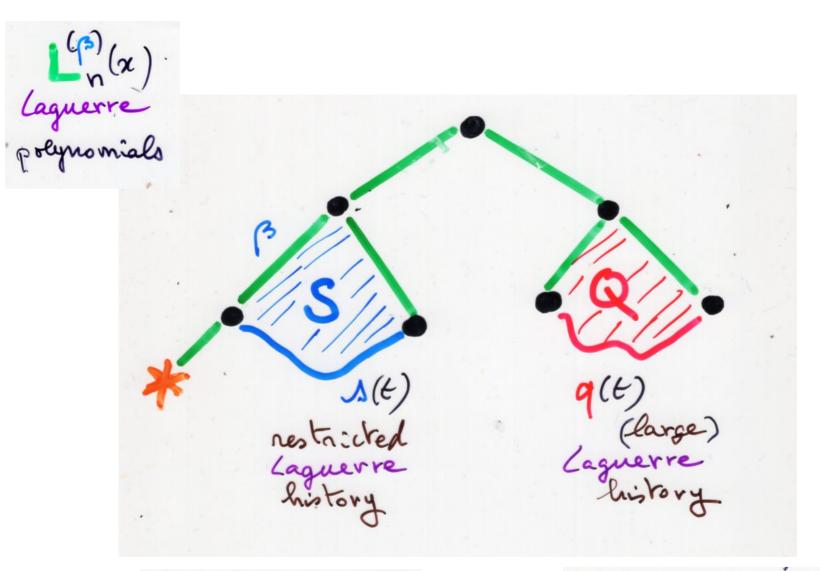
$$\sum_{n=0}^{\infty} M_{n}(x;\beta,c) \frac{\xi^{n}}{n!} = (1 - \frac{t}{c})^{x} (1 - t)^{-x-\beta}$$

$$\sum_{n} P_{n}(x; y, s) \frac{t^{n}}{n!} = \left[(1 + 8t)^{2} + t^{2} \right]^{-\frac{\eta}{2}} \exp\left[x \arctan\left(\frac{t}{1 + 8t} \right) \right]$$

equivalent interpretation:
in terms of inneasing binary trees

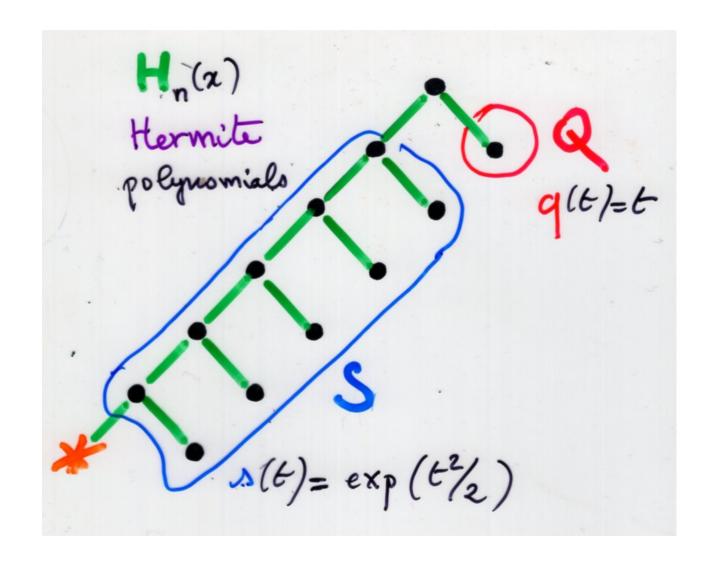
interpretations of A(t) and 9(t)

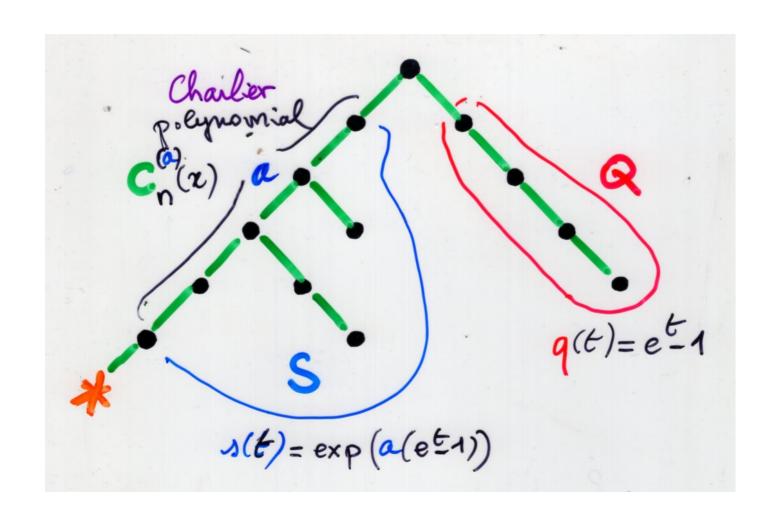




1(t)= (1-t)-5

q(t)= (1-t)-1





combinatorial interpretation of the operator Q and S for the 5 classes of Sheffer orthogonal polynomials with:

Laguerre histories

{ large = 0

orthogonal

duality

reciprocal of 9(t)

9 = 17(4)

