

```
> restart: with(plots): with(gfun):
```

[18] Kilian Raschel. “Counting walks in a quadrant: a unified approach via boundary value problems”. In: Journal of the EMS 14 (2012), pp. 749–777.

[19] Kilian Raschel and Amélie Trotignon. “On walks avoiding a quadrant”. In: Electronic Journal of Combinatorics 26.P3.31 (2019), pp. 1–34.

[20] Irina Kurkova and Kilian Raschel. “Explicit expression for the generating function counting Gessel's walks”. In: Advances in Applied Mathematics 47.3 (2011), pp.414–433.

4. A small and a Large Compartment

4.1. $F(x,0,t)$ and $F(0,y,t)$ are interpreted as $[x^{\{<\}}][y^{\{0\}}]F(x,y,t)$ and as $[x^{\{0\}}][y^{\{<\}}]F(x,y,t)$ resp.

Generating Functions

We define the generating functions $F_{-1}=F1$, $F_{-2}=F2$, $F_{-2}^{\{D\}}=F2D$ and $F_{-2}^{\{L\}}=F2L$.

```
> count1:= proc(i,j,n) option remember;
  if n=0 then
    if i=-1 and j=-1 then 1 else 0 fi
  else
    if i=-1 and j=-1 then count1(i, j-1, n-1) + count1(i-1,j,
n-1);
    elif i=-1 and j<-1 then count1(i, j+1, n-1) + count1(i,
j-1, n-1) + count1(i-1,j, n-1);
    elif j=-1 and i<-1 then count1(i+1, j, n-1) + count1(i-1,
j, n-1) + count1(i,j-1, n-1);
    else count1(i-1, j, n-1)+ count1(i+1, j, n-1) + count1(i,
j+1, n-1) + count1(i, j-1, n-1);
  fi
fi
end proc;
> F:=series(add(add(add(count1(i-1, j-1, k)*t^k*x^(i-1)*y^(j-1),
i = -k .. k),j= -k..k), k = 0 .. 10), t,10):

F1:=series(add(add(add(count1(i-1, j-1, k)*t^k*x^(i-1)*y^
(j-1), i = -k .. 0),j= -k..0), k = 0 .. 10), t,10):

F2:=series(F-F1,t):

F2D:=series(add(add(count1(i-1, i-1, k)*t^k*x^(i-1)*y^(i-1), i
= 1 .. k), k = 0 .. 10), t,10):

F2L:=series(add(add(add(count1(i-1, j-1, k)*t^k*x^(i-1)*y^
(j-1), j = -k .. i-1),i= 1..k), k = 0 .. 10), t,10):
```

Functional Equations

System of functional equations for F2D and F2L

```
> expand(series(F2D-(2*t*(1/x+y)*series(add(add(count1(i-1, i-2,
k)*t^k*x^(i-1)*y^(i-2), i = 1 .. k), k = 0 .. 10), t,10))-2*
t/x*series(add(count1(0, -1, k)*t^k*x^(0)*y^(-1), k = 0 ..
10),t,10)),t,10):
> expand(series(F2L-(t*series(add(add(count1(-1, j-1, k)*t^k*y^
(j-1),j= -k..0), k = 0 .. 10), t,10))+t*(x+1/y)*F2D+t*(x+1/x+
y+1/y)*F2L-t*(1/x+y)*series(add(add(count1(i-1, i-2, k)*t^k*x^
```

```
(i-1)*y^(i-2), i = 1 .. k), k = 0 .. 10), t,10)+t/x/y*series
(add(count1(0, -1, k)*t^k*x^(0), k = 0 .. 10),t,10)-t/x*series
(add(add(count1(0, j-1, k)*t^k*x^(0)*y^(j-1),j= -k..0), k = 0
.. 10), t,10)),t,10)):
```

Equation for F2L

```
> expand(series(F2L*x*y*(t*(x+1/x+y+1/y)-1)-(t*y*series(add(add
(count1(0, j-1, k)*t^k*x^(0)*y^(j-1),j= -k..0), k = 0 .. 10),
t,10)-(t*(x^2*y+x)-x*y/2)*F2D-t*x*y*series(add(add(count1(-1,
j-1, k)*t^k*y^(j-1),j= -k..0), k = 0 .. 10), t,10)),t,10)):
```

We multiply the last equation by $-xy$, and after the change of variable $\varphi(x,y)=(xy,x^{-1})$ [as in [19], Eq. 14] we obtain the following equation that we label by (FctEq)

Left hand side : $xyF_{\{2, \varphi\}}^{\{L\}}(t(x+xy+x^{-1})+x^{-1}y^{-1})-1$

```
> expand(series(x*y*subs([x=x*y, y=1/x], convert(F2L,polynomial))*
subs([x=x*y, y=1/x], t*(x+1/x+y+1/y)-1), t,6)):
```

Right hand side : $t[y^{\{0\}}]F_{\{2, \varphi\}}^{\{L\}}-x(t(xy^2+xy)-y/2)F_{\{2, \varphi\}}^{\{D\}}-tx^{\{2\}}y[1/y]F_{\{1, \varphi\}}$

```
> expand(series(t*coeff(subs([x=x*y, y=1/x], convert(F2L,
polynomial)), y, 0)-x*(t*(x*y^2+x*y)-y/2)*subs([x=x*y, y=1/x],
convert(F2D, polynomial))-t*x^2*y*coeff(subs([x=x*y, y=1/x],
convert(F1, polynomial)), y, -1), t, 6)):
```

The polynomial $xy(t*(x+xy+x^{-1})+x^{-1}y^{-1})-1$ in the left hand side is called the kernel.

Kernel, Roots and Curve

To ensure series convergence, we assume $0 < t < 1/4$. The kernel K can be seen as a polynomial in y of degree 2 in x and conversely.

```
> t0:=1/8:
> K:=x*y*(t*(x+x*y+x^(-1))+x^(-1)*y^(-1))-1):
> aX:=coeff(K,y,2): bX:=coeff(K,y,1): cX:=coeff(K,y,0):
aY:=coeff(K,x,2): bY:=coeff(K,x,1): cY:=coeff(K,x,0):
dX:=bX^2-4*aX*cX:
dY:=expand(bY^2-4*aY*cY):
```

Branch points.

The discriminant dX has four positive roots, also called branch points such that $0 < x_1 < x_2 < 1 < x_3 < x_4$. It is negative on the intervals (x_1, x_2) and (x_3, x_4) .

The discriminant dY has four positive roots, also called branch points such that $0 < y_1 < y_2 < 1 < y_3$. It is negative on the intervals (x_1, x_2) and $(x_3, +\infty)$.

```
> x3, x2, x4, x1 := allvalues(RootOf(dX, x)):
evalf(subs(t = t0, [x1, x2, x3, x4])):#should be increasing

y1, y3, y2 := allvalues(RootOf(dY, y)):
evalf(subs(t = t0, [y1, y2, y3])):#should be increasing
```

Algebraic roots of the Kernel.

Let Y be the algebraic function defined by $K(x, Y(x))=0$. This function has two branches, $Y_0=Y_-$ and $Y_1=Y_+$, both meromorphic on the cut plane $\mathbb{C} \setminus ([x_1, x_2] \cup [x_3, x_4])$.

Let X be the algebraic function defined by $K(X(y), y)=0$. This function has two branches, $X_0=X_-$ and $X_1=X_+$, both meromorphic on the cut plane $\mathbb{C} \setminus ([y_1, y_2] \cup [y_3, +\infty])$.

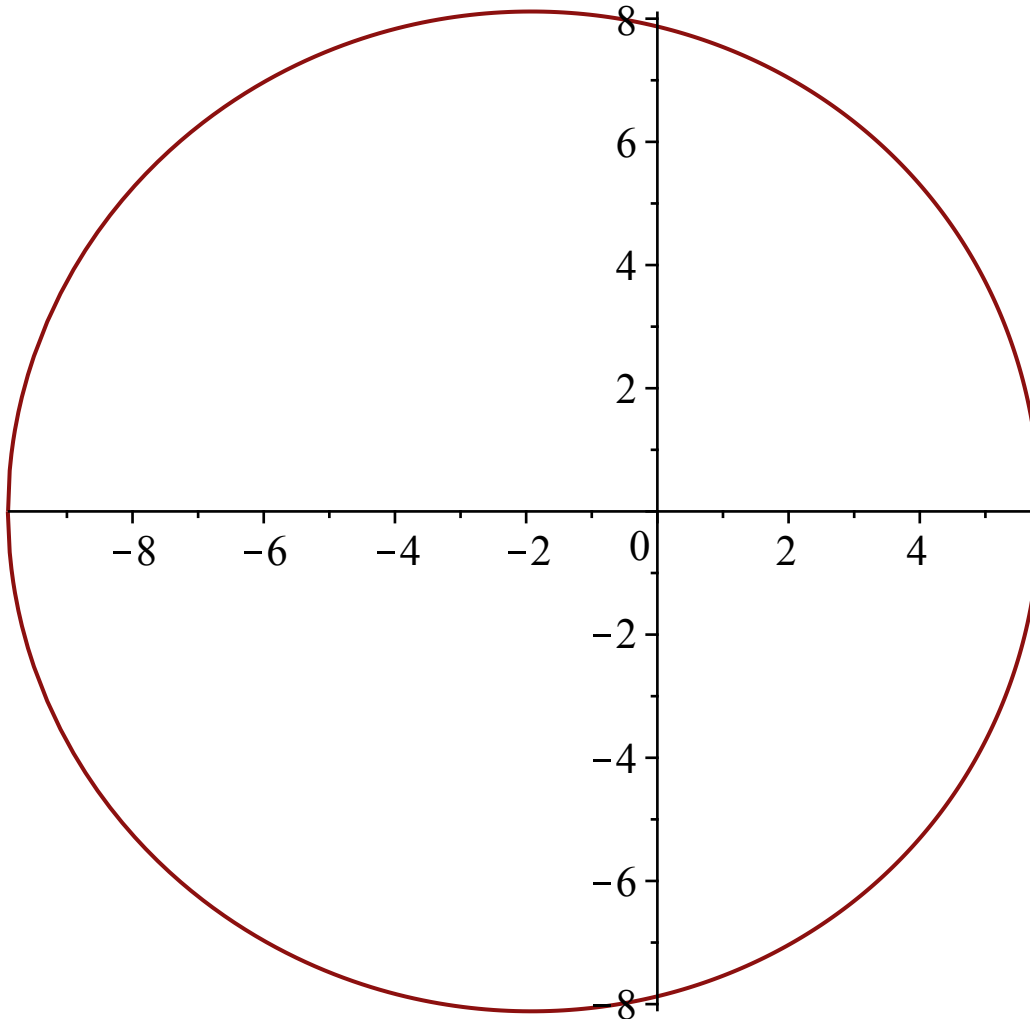
```
> Y0:=(-bX-sqrt(dX))/(2*aX):
Y1:=(-bX+sqrt(dX))/(2*aX):
Y0s:=convert(expand(series(Y0,t)), polynomial) assuming(x>0,t>0):
Y1s:=convert(expand(series(Y1,t)), polynomial) assuming(x>0,t>0):
X0:=(-bY-sqrt(dY))/(2*aY):
X1:=(-bY+sqrt(dY))/(2*aY):
```

Curve.

We define the curve L by $L := Y - ([x_1, x_2]) \cup Y + ([x_1, x_2]) = \{y \in \mathbb{C} : K(x, y) = 0 \text{ and } x \in [x_1, x_2]\}$.

Let G_L be the open domain delimited by L and avoiding the real point at $+\infty$

```
> L1 := complexplot(subs(t=t0, Y0), x = Re(subs(t = t0, x1)) ..
  Re(subs(t = t0, x2))):
L2 := complexplot(subs(t=t0, Y1), x = Re(subs(t = t0, x1)) ..
  Re(subs(t = t0, x2))):
LY:=display([L1, L2]);
```



Boundary Value Problem

We want to transform the functional equation (FctEq) into a Boundary Value Problem on the curve L . The techniques are similar to the one in [19]. The interested reader in boundary value problem and walks problem can start with reading [18].

[For x close to $[x_1, x_2]$, we evaluate the functional equation (FctEq) at Y_0 .

[Left hand side (it is zero because Y_0 annihilates the Kernel)

```
> expand(series(subs(y=Y0, x*y*subs([x=x*y, y=1/x], convert(F2L,
  polynomial))*subs([x=x*y, y=1/x], t*(x+1/x+y+1/y)-1)), t, 6))
  assuming x>0:
```

[Right hand side

```
> expand(series(subs(y=Y0, t*coeff(subs([x=x*y, y=1/x], convert
  (F2L, polynomial)), y, 0) - x*(t*(x*y^2+x*y) - y/2)*subs([x=x*y, y=
  1/x], convert(F2D, polynomial)) - t*x^2*y*coeff(subs([x=x*y, y=1/x],
```

convert(F1, polynom), y, -1), t, 6)) assuming x>0:

We obtain two new equations by letting x go to any point of $[x_1; x_2]$ with a positive (resp. negative) imaginary part. This two equations are complex conjugate in y. We do the subtraction of the two equations and obtain the boundary value problem: **(where $\bar{}$ stand for the complex conjugation)**

$$\sqrt{\frac{dY(y)}{2}} F_{\{2, \varphi\}}^{\{D\}}(y, t) - \sqrt{\frac{dY(\bar{y})}{2}} F_{\{2, \varphi\}}^{\{D\}}(\bar{y}, t) = t X(y) (y - \bar{y}) \left(\frac{1}{y} F_{\{1, \varphi\}}(x, y, t) \right) \Big|_{x = X(y)}$$

Integral expression for F2D

The complete solution of the boundary value problem is similar to the one stated in Theorem 7 of [10]. We have not been able to expand in series this complicated integral expression. Let us however make some remarks about this expression we wrote p.7 of our article.

-In the integral expression for D2L, we use an algebraic conformal gluing function w which has a pole in y_2 with residue \sqrt{r} .

We can take the function $1/(w-w(y_2))$ where w is stated in Theorem 7 of [20].

- The algebraic factor A is $A(y) = -\sqrt{r} w'(y) / (i \pi \sqrt{(dY)'(y_2)} (w(y) - w(Y(x_1))) (w(y) - w(Y(x_2))))$.

- The algebraic factor B is $B(y, z) = z X_0(z) w(z) / (\sqrt{w(z) - w(y_1)} (w(z) - w(y)))$.

- The algebraic factor C is $C(y) = X_0(y)$.

- The part in the integrand is inside the curve minus the segment $[x_1, x_2]$, hence by Cauchy's integral theorem, the contour L may be replaced by the unit circle.

> restart: with(plots): with(gfun):

4.2. $F(x, 0, t)$ and $F(0, y, t)$ are interpreted as $[x^{\leq}] [y^{\{0\}}] F(x, y, t)$ and as $[x^{\{0\}}] [y^{\leq}] F(x, y, t)$ resp.

The method is the same as in Section 4.1 of this document, with however an additional term colored in blue.

Generating Functions

Functional Equations

System of functional equations for F2D and F2L. We have coloured the additional term in blue compared to section 4.1.

```
> expand(series(F2D-(2*t*(1/x+y)*series(add(add(count2(i-1, i-2,
k)*t^k*x^(i-1)*y^(i-2), i = 1 .. k), k = 0 .. 10), t, 10))-2*
t/x*series(add(count2(0, -1, k)*t^k*x^(0)*y^(-1), k = 0 ..
10), t, 10)), t, 10)):
> expand(series(F2L-(t*series(add(add(count2(-1, j-1, k)*t^k*y^(
j-1), j = -k..0), k = 0 .. 10), t, 10)+t*(x+1/y)*F2D+t*(x+1/x+
y+1/y)*F2L-t*(1/x+y)*series(add(add(count2(i-1, i-2, k)*t^k*x^(
i-1)*y^(i-2), i = 1 .. k), k = 0 .. 10), t, 10)+t/x/y*series
(add(count2(0, -1, k)*t^k*x^(0), k = 0 .. 10), t, 10)-t/x*series
(add(add(count2(0, j-1, k)*t^k*x^(0)*y^(j-1), j = -k..0), k = 0
.. 10), t, 10)-t/y*series(add(count2(0, 0, k)*t^k, k = 0 ..
10), t, 10)), t, 10)):
```

Equation for F2L

```
> expand(series(F2L*x*y*(t*(x+1/x+y+1/y)-1)-(t*y*series(add(add
(count2(0, j-1, k)*t^k*x^(0)*y^(j-1), j = -k..0), k = 0 .. 10),
t, 10)-(t*(x^2*y+x)-x*y/2)*F2D-t*x*y*series(add(add(count2(-1,
```