# Elliptic surfaces and the enumeration of walks with small steps in the quarter plane

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# Unweighted walks

Consider walks starting form (0,0) with set of steps in

$$\mathcal{D} \subset \{\leftarrow, \nwarrow, \uparrow, \nearrow, \rightarrow, \searrow, \downarrow, \swarrow\} \leftrightarrow \{(i, j) \mid i, j \in \{-1, 0, 1\}\}$$

An example



## Weighted models and Generating Series

Weighted Model: Assign a set of probabilistic weights to each cardinal direction

$$\mathcal{W} = \{ (d_{i,j})_{i,j=-1,0,1} \in (\mathbb{Q} \cap [0,1])^9 \text{ with } \sum d_{i,j} = 1 \},$$

associated with a set of directions  $\mathcal{D} := \{(i, j) | d_{i,j} \neq 0\}$ 

Unweighted model: all the non-zero weights are equal and  $d_{0,0} = 0$ .

Weighted coefficients: Fix a weighted model W and set q(l, s, k) is the probability for a weighted walk to end at (l, s) in k steps.

Generating Series: Fix W (and therefore D) and consider

$$Q(x, y, t) = \sum_{I,s,k} q(I, s, k) x^{I} y^{s} t^{k}$$

converges for  $|x|, |y| \le 1$  and |t| < 1.

## Classification for walks in the quadrant

#### Combinatorial question:

Fix W and count the number q(l, s, k) of walks in the first quadrant with steps in D ending at (l, s) after k steps? Too difficult in general but one can search

- for asymptotics of the sequence (q(l, s, k)).
- for an algebraic classification of the associated generating series.

Classification problem: when is Q(x, y, t)

- Algebraic over  $\mathbb{Q}(x, y, t)$ ?
- Holonomic over  $\mathbb{Q}(x, y, t)$ ? (*x*-, *y*-, and *t*-holonomic)
- ▶ Differentially Algebraic over  $\mathbb{Q}(x, y, t)$ ? (*x*-,*y*-, and *t*-DA)

f(x, y, t) is x-DA if for some n and nonzero polynomial P,

$$P(x, y, t, f, \frac{\partial f}{\partial x}, \dots, \frac{\partial^n f}{\partial x^n}) = 0$$

## Classification

Inspired by Fayolle, lasnogorodski, Malyshev (1999) for random walks, Bousquet-Mélou, Mishna (2010) associate to a model W,

- an algebraic curve E of genus 0 or 1, and
- a group G, finite or infinite.

Bousquet-Mélou-Mishna conjecture: Q(x, y, t) holonomic  $\Leftrightarrow |G| < \infty$ 

Unweighted model 256 choices for  $\mathcal{D} \xrightarrow{\text{triviallity,symmetries}} 79$  interesting ones

Results: For the 79 unweighted models

- ▶  $|G| < \infty$  for 23 walks  $\Rightarrow Q(x, y, t)$  algebraic or holonomic.
  - $\rightarrow$  A. Bostan, M. Bousquet-Mélou, M. van Hoeij, M. Kauers, M. Mishna, ...
- $|G| = \infty$  for 56 walks  $\Rightarrow Q(x, y, t)$  not holonomic.
  - ▶ 5 walks with  $genus(E) = 0 \rightarrow S$ . Melzcer, M. Mishna, A. Rechnitzer, ...
  - ▶ 51 walks with  $genus(E) = 1 \rightarrow A$ . Bostan, I. Kurkova, K. Raschel, B. Salvy, ...
- If the series is not holonomic is it differentially Algebraic?

The unweighted 51 models with  $|G| = \infty$ , genus(E) = 1

Theorem (Dreyfus-H.-Roques-Singer, 2018): For  $t \in \mathbb{R} \setminus \overline{\mathbb{Q}}$ 

- 1. In 42 cases, Q(x, y, t) is not x, y-DA.
- 2. In 9 cases, Q(x, y, t) is x, y-DA but neither is holon.

• 2. O. Bernardi, M. Bousquet-Mélou, K. Raschel first proved that Q(x, y, t) is x-,y-, or t-DA.

What about weighted models?

## Weighted Models

For 5 models with  $|G| = \infty$ , genus(E) = 0:

K K K K

Theorem (Dreyfus-H.-Roques-Singer, 2020): For  $t \in \mathbb{R} \setminus \overline{\mathbb{Q}}$ In all weighted cases, Q(x, y, t) is not x, y-DA.

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For weighted models with genus(E) = 1

some are and some are not

Examples (H.-Singer-2020) Ex. 1 The weighted model

is always holonomic.

Ex.2 The nine unweighted differentially algebraic models with NSC on weights for DA

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Ex.2 The nine unweighted differentially algebraic models with NSC on weights for DA



Ex.3 An unweighted differentially transcendental model with NSC on weights for DA



- Generalities about Walks: Functional Equation, Curve, Group
- > Theorems for Differential Algebraicity: Certificates, Decoupling
- Algorithms for Differential Algebraicity: Mordell-Weil Lattices, Néron-Tate Height

#### Generalities: Functional Equation of the Walk

Generating series: Fix  $\mathcal{W}$  (and therefore  $\mathcal{D}$ )

$$Q(x, y, t) = \sum_{l,s,k} q(l, s, k) x^l y^s t^k$$

Step Inventory:  $S(x, y) = \sum_{(i,j)} d_{i,j} x^i y^j$ Kernel polynomial:  $K(x, y, t) = xy(1 - tS(x, y)) = xy - t\widetilde{S}(x, y)$  - biquadratic Functional Equation: via an induction on the length

$$\begin{aligned} \mathcal{K}(x,y,t) Q(x,y,t) &= xy \\ &- \mathcal{K}(x,0,t) Q(x,0,t) - \mathcal{K}(0,y,t) Q(0,y,t) \\ &+ \mathcal{K}(0,0,t) Q(0,0,t). \end{aligned}$$

**Prop.:** Q(x, y, t) is x, y-DA  $\Leftrightarrow Q(x, 0, t)$  is x-DA and Q(0, y, t) is y-DA.

Fix  $t_{\alpha} \in \mathbb{C} \setminus \overline{\mathbb{Q}}$ . The kernel curve is the curve

$$E = \{ ([x_0 : x_1], [y_0 : y_1]) \mid x_1y_1 \mathcal{K}(\frac{x_0}{x_1}, \frac{y_0}{y_1}, t_{\alpha}) = 0 \} \subset \mathbb{P}^1(\mathbb{C}) \times \mathbb{P}^1(\mathbb{C})$$

**E** is a general member of a family of curves  $E_{[t_0:t_1]}$  parametrized by

$$t = [t_0 : t_1] \in \mathbb{P}^1$$
 given by

$$x_1y_1t_1\mathcal{K}(\frac{x_0}{x_1},\frac{y_0}{y_1},\frac{t_0}{t_1})=t_1x_0x_1y_0y_1-t_0\widetilde{S}([x_0:x_1],[y_0:y_1])=0$$

 $E_0$  corresponds to the equation  $x_0x_1y_0y_1 = 0$  in  $\mathbb{P}^1 \times \mathbb{P}^1$ .

 $E_{\infty}$  corresponds to the equation  $\widetilde{S}([x_0:x_1],[y_0:y_1])=0$  in  $\mathbb{P}^1 \times \mathbb{P}^1$ .

These two curves intersects in 8 *base points* and all the curves of the family pass through these points.



Figure: Position of the base points

Fact: *K* irreducible  $\Rightarrow$  *E* has genus 0 or 1. This can be read in the set of directions.

$$\underline{\mathsf{Ex:}} \ 1) \ \mathcal{D} = \underbrace{\mathsf{K:}}_{E: xy - t(y^2 + x^2y^2 + x^2 + x) = 0} \ \Rightarrow g(E) = 1$$

$$2) \ \mathcal{D} = \underbrace{\mathsf{K:}}_{E: xy - t(y^2 + xy^2 + x^2) = 0} \ \Rightarrow g(E) = 0$$
for  $t \in \mathbb{C} \setminus \overline{\mathbb{Q}}$ 

Parametrization

- If g(E) = 0 then  $\phi : \mathbb{P}^1 \to E, z \mapsto (x(z), y(z))$  given by rational fractions;
- If g(E) = 1 then φ : C/(Zω<sub>1</sub> + Zω<sub>2</sub>) → E, z ↦ (x(z), y(z)) given by Weierstrass ℘-functions.

Group of the Walk

$$\underline{\textit{\textit{E}}} = \overline{\{\textit{\textit{K}}(\textit{x},\textit{y},\textit{t}_{\alpha}) = \textit{0}\}} \subset \mathbb{P}^{1}(\mathbb{C}) \times \mathbb{P}^{1}(\mathbb{C})$$

Since K is biquadratic in x and y, we define two involutions of E and an automorphism:



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The Group of the Walk *G* is the group generated by  $\iota_1, \iota_2$ .

 $|G| < \infty \Leftrightarrow \exists n \text{ such that } \sigma^n = id.$ 

#### Properties of the group

- G is finite iff Q(x, y) is holonomic (A. Bostan, M. Bousquet-Mélou, T. Dreyfus, M. van Hoeij, M. Kauers, M. Mishna, K. Raschel)
- $g(E) = 0 \Rightarrow \sigma(z) = qz$  and q is not a root of unity (D-H-R-S).
- $g(E) = 1 \Rightarrow \exists \Omega_3 \in E$ , s.t.  $\sigma(\mathbf{Q}) = \mathbf{Q} \oplus \Omega_3$  Thus,

$$\sigma^n(Q) = Q$$
 for some  $Q \leftrightarrow \sigma^n = id$ .

The weighted cross:

The automorphism  $\sigma$  has always order two.



since  $\sigma^2(P_1) = P_1$ . The generating series is holonomic

From now on, we will assume that *E* has genus 1 and *G* is infinite.

that is, *E* is an elliptic curve and  $\sigma(Q) = Q \oplus \Omega_3$  for any  $Q \in E$  and  $\Omega_3$  is non-torsion. (on the universal cover  $\sigma(z) = z + \omega_3$ )

#### Theorems for Differential Algebraicity

Theorem: (Kurkova-Raschel, 2012 (unweighted) and Dreyfus-Raschel 2019 (weighted))

For  $t_{\alpha} \in \mathbb{R} \setminus \overline{\mathbb{Q}}$ , one construct  $\phi : \mathbb{C}/(\mathbb{Z}\omega_1 + \mathbb{Z}\omega_2) \to E, z \mapsto (x(z), y(z))$  and  $\sigma(z) = z + \omega_3$ .

The function  $Q(0, y, t_{\alpha})$  can be analytically continued to a meromorphic function *F* over  $\mathbb{C}$  such that

$$F(z+\omega_3)-F(z)=b,$$

where  $b = x(\iota_1(y) - y) \in \mathbb{C}(E)$  the function field of *E*.

Prop. (Dreyfus-H.-Roques-Singer, 2018)

By differential Galois theory (H.-Singer-20008), the following are equivalent:

- 1.  $Q(0, y, t_{\alpha})$  is y-DA.
- 2. There exist an integer  $n \ge 0$ ,  $c_i \in \mathbb{C}$ , and  $g \in \mathbb{C}(E)$  such that

$$\delta^{n}(b) + c_{n-1}\delta^{n-1}(b) + \ldots + c_{1}\delta(b) + c_{0}b = \sigma(g) - g.$$

with  $\delta = \frac{d}{dz}$ .

Condition 2 holds if an only if the orbit residues for b are zero.

A rational fraction  $b = \frac{d}{dz}(g)$  if and only if residues of order one of poles of *b* are zero.

#### Orbitresidues are discrete generalization.

## Theorems for Algebraicity: Orbit Residues

Def. *E* elliptic curve,  $\sigma$  the addition by a non-torsion point,  $K = \mathbb{C}(E)$ 

▶  $\{u_{\mathbf{Q}} \mid \mathbf{Q} \in E\}$  local param. are **coherent** if  $u_{\sigma^{-1}(\mathbf{Q})} = \sigma(u_{\mathbf{Q}})$ .

For  $b \in \mathbb{C}(E)$ ,  $\mathbf{Q} \in E$ , write

$$b = \frac{c_{\mathbf{Q},N}}{u_{\mathbf{Q}}^{N}} + \dots + \frac{c_{\mathbf{Q},i}}{u_{\mathbf{Q}}^{i}} + \dots + \frac{c_{\mathbf{Q},1}}{u_{\mathbf{Q}}} + f$$

with f regular at **Q**. Then, the **i**<sup>th</sup> **orbit residue** of b at **Q** is

$$\operatorname{ores}_{\mathbf{Q}}^{i}(b) = \sum_{n \in \mathbb{Z}} c_{\sigma^{n}(\mathbf{Q})}^{i}.$$

Prop. (D-H-R-S (2018)) The following are equivalent

For all 
$$i \in \mathbb{N}_{>0}$$
,  $Q \in E$ ,  $\operatorname{ores}_Q^i(b) = 0$ .

To determine if Q(x, y, t) is DA

find the orbits of the poles of  $b = x(\iota_1(y) - y)$  and their orbit residues.

## Theorems for Algebraicity: Orbit Residues

To prove DA, show: for all  $i \in \mathbb{N}_{>0}, Q \in E$ ,  $\operatorname{ores}_Q^i(b) = \sum_{n \in \mathbb{Z}} c_{\sigma^n(\mathbf{Q})}^i = 0$ 

Ex. The unweighted model



The polar divisor of *b* is  $(b)_{\infty} = \mathbf{M} + \mathbf{N} + \iota_1(\mathbf{N})$  where  $\mathbf{M}, \mathbf{N} \in \mathbb{P}^1 \times \mathbb{P}^1$  and

• 
$$\mathbf{M} = ([1:0], [0:1]) \text{ and } \iota_1(\mathbf{M}) = \mathbf{M}; \text{ residue} = \alpha \neq \mathbf{0}.$$

Classical Residue Theorem  $\Rightarrow \alpha + 2\beta = 0$ . Thus, orbit residues are zero  $\Leftrightarrow$  all poles are in same orbit (in particular,  $\mathbf{M} = \sigma^n(\mathbf{N})$ ).

Differential Algebraicity  $\iff \mathbf{M} = \sigma^n(\mathbf{N})$  for some *n*.

Theorems for Differential algebraicity: Weighted models Prop.( H.-Singer (2020)) For  $t_{\alpha} \in \mathbb{R} \setminus \overline{\mathbb{Q}}$ , the following are equivalent

- 1.  $Q(0, y, t_{\alpha})$  is y-DA over  $\mathbb{C}(y)$ ;
- 2. There exist an integer  $n \ge 0$ ,  $c_i \in \mathbb{C}$ , and  $g \in \mathbb{C}(E)$  such that

$$\mathcal{L}(b) := \delta^n(b) + c_{n-1}\delta^{n-1}(b) + \ldots + c_1\delta(b) + c_0b = \sigma(g) - g.$$

for  $b = x(\iota_1(y) - y) \in \mathbb{C}(E)$ .

3. There exists  $g \in \mathbb{C}(E)$  such that

$$b=\sigma(g)-g.$$

This g is called a certificate

4. There exist  $f(x) \in \mathbb{C}(x)$  and  $h(y) \in \mathbb{C}(y)$  s.t.

$$xy = f(x) + h(y)$$

in  $\mathbb{C}(E)$ . The model  $\mathcal{W}$  is decoupled. Bernardi, Bousquet-Mélou, Raschel (2017) show that 9 models of 51 unweighted models with  $|G| = \infty$ , 9 were decoupled and how one can find an explicit differential equation out of this decoupling.

5. Two precise poles **Q**, **P** of *b* which are also base points of the pencil are such that

$$\sigma^n(\mathbf{Q}) = \mathbf{P}$$

for some  $n \in \mathbb{Z}$ .

## First application: differential transcendence criteria

Remember the position of the base points



Figure: Position of the base points

Theorem (H.-Singer 2020): If one of the  $P_i$ 's and one of the  $Q_j$ 's is fixed by an involution then  $Q(0, y, t_{\alpha})$  is *D*-transcendental. Example If its group *G* is infinite then a weighted model



is D-transcendental.

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Algorithms for differential algebraicity: Mordell-Weil Lattices, Néron-Tate Height

Fix a set of directions  $\mathcal{D}$ .

The question of the differential algebraicity of  $Q(x, y, t_{\alpha})$  is reduced to the following: given two points **Q**, **P**, is there some  $n \in \mathbb{Z}$  such that

$$\mathbf{Q}=\sigma^n(\mathbf{P}).$$

Is there an algorithm to test this condition without fixing the weights on the set of directions? Since *E* is defined over  $k = \mathbb{Q}(t)$  and that *E* does not descend to  $\mathbb{Q}$ .

There is a height  $\hat{h} : E(k) \mapsto \mathbb{Q}$  called Néron-Tate height such that

- If **Q** is a torsion point, then  $\hat{h}(\mathbf{Q}) = 0$ .
- If  $\mathbf{Q} = n\mathbf{N}$ , then  $\hat{h}(\mathbf{Q}) = n^2 \hat{h}(\mathbf{N})$ .
- ĥ(N) is computable. For the points we consider, this depends on the configuration of base points of the family K(x, y, t) = 0 and certain lines in a blow-up of ℙ<sup>1</sup> × ℙ<sup>1</sup>, not on the weights.

Algorithms for D-algebraicity: Mordell-Weil Lattices, Néron-Tate Height

Test  $\mathbf{Q} = \sigma^n(\mathbf{P})$ On an elliptic curve we can select the point we call  $\mathbf{O}$ . Let  $\mathbf{O} = \mathbf{P}$ . We have

$$\sigma(\mathsf{P}) = \mathsf{P} \oplus \mathsf{N} = \mathsf{O} \oplus \mathsf{N} = \mathsf{N}$$

so  $\sigma^n(\mathbf{P}) = n\mathbf{N}$ . Therefore

$$\mathbf{Q} = \sigma^n(\mathbf{P}) \Leftrightarrow \mathbf{Q} = n\mathbf{N}.$$

So  $\mathbf{Q} = \sigma^n(\mathbf{P}) \Rightarrow \hat{h}(\mathbf{Q}) = n^2 \hat{h}(\mathbf{N}).$ 

This allows to find the potential *n* and the algebraic conditions on the weights by comparing **Q** and  $\sigma^{n}(\mathbf{P})$ .

## Computing the heights without fixing the weights

$$\begin{array}{l} \mathcal{K}(x,y,t) = xy - txy \mathcal{S}(x,y) \\ \mathcal{S}(x,y) = \sum_{(i,j)} d_{i,j} x^i y^j \end{array}$$

Let S be the Kodaira-Néron model of E. Then,

- ▶ S is a smooth projective rational surface with projection  $\pi : S \to \mathbb{P}^1$
- Almost all fibers are isomorphic to E;  $S_0$  is singular.
- Bijection between Q(t)-points P of E and sections P : P<sup>1</sup> → S over Q.

Eight base points distinct  $\Rightarrow S : t_1 x_0 x_1 y_0 y_1 - t_0 \tilde{S}(x_0, x_1, y_0, y_1) = 0$ If not, S is a blowup of  $\mathbb{P}^1 \times \mathbb{P}^1$  at the eight points and  $S_0$  is obtained from  $E_0 : x_0 x_1 y_0 y_1 = 0 \subset \mathbb{P}^1 \times \mathbb{P}^1$  via the successive blowups.

#### More About the Néron-Tate Height

$$egin{aligned} & \mathcal{E} \Rightarrow \pi: \mathcal{S} o \mathbb{P}^1 \ & \mathcal{P} \in \mathcal{E}(\mathbb{Q}(t)) \Leftrightarrow \mathcal{P}: \mathbb{P}^1 o \mathcal{S} \end{aligned}$$

Def. 
$$\hat{h}(\mathbf{P}) = \hat{h}(\mathbf{\mathcal{P}}) = 2\chi(\mathcal{S}) + 2(\mathbf{\mathcal{P}}.\mathbf{\mathcal{O}}) - \sum_{\nu \in R} contr_{\nu}(\mathbf{\mathcal{P}})$$

=  $2 - \sum_{\nu \in R} contr_{\nu}(\mathcal{P})$  (for the points **P** we are considering)

$$\sum_{\nu \in R} \operatorname{contr}_{\nu}(\mathcal{P}) = ????$$

What we know about  $\pi : S \to \mathbb{P}^1$ :

- R = set of reducible fibers
  - Finite number of types (Kodaira, Néron)
  - One can explicitly compute the type of S<sub>0</sub> by blowup. It depends only from the position of the base points.
- The type of a reducible fiber at ν determines a root lattice T<sub>ν</sub>
  - (Oguiso-Shioda) finitely many possibilities for  $\bigoplus_{\nu \in R} T_{\nu} \subset E_8$
  - Knowing T<sub>0</sub> allows to reduce the number of possibilities.
- Root Lattice  $T_{\nu} \Rightarrow$  finite set of values for *contr*<sub> $\nu$ </sub>( $\mathcal{P}$ ) (*Shioda*)

#### Working through an example

Ex. The weighted model



Figure: Fiber above zero is an  $I_7$ 

The steps of the algorithm are as follows

- $S_0$  is an  $I_7$  and  $contr_0(S_0) = \frac{2(7-2)}{7}$  and  $contr_0(Q_0) = \frac{5(7-5)}{7}$ .
- Oguiso-Shioda list:  $I_7 \Rightarrow A_6$ Oguiso-Shioda list:  $\Rightarrow$  at most 2 reducible fibers  $S_0, S_\alpha$  and  $\bigoplus_{\nu \in R} T_\nu = A_6$  or  $A_6 \oplus A_1$ .
- Shioda list:  $T_{\alpha} = A_1 \Rightarrow contr_{\nu}(\mathcal{P}) \in \{0, 1/2\}$

If  $\hat{h}(Q_0) = n^2 \hat{h}(S_0)$  for some  $n \in \mathbb{Z}$  then

$$n^{2}(2-\frac{10}{7}-\frac{\epsilon}{2})=2-\frac{10}{7}-\frac{\epsilon'}{2}.$$

The only solutions are  $n = \pm 1$ .

- n = 1 is not possible since  $S_0 \neq Q_0$
- n = -1 is equivalent to  $d_{1,0}d_{-1,0} d_{-1,1}d_{1,-1} = 0$

## Open problems

- Combinatorial interpretation
- Problems of specializations of the variables in Q(x, y, t)
- Walks in an orthant: replace the kernel curve by a kernel surface.
- Walks with large steps: the kernel curve is no longer given by a biquadratic polynomial.