

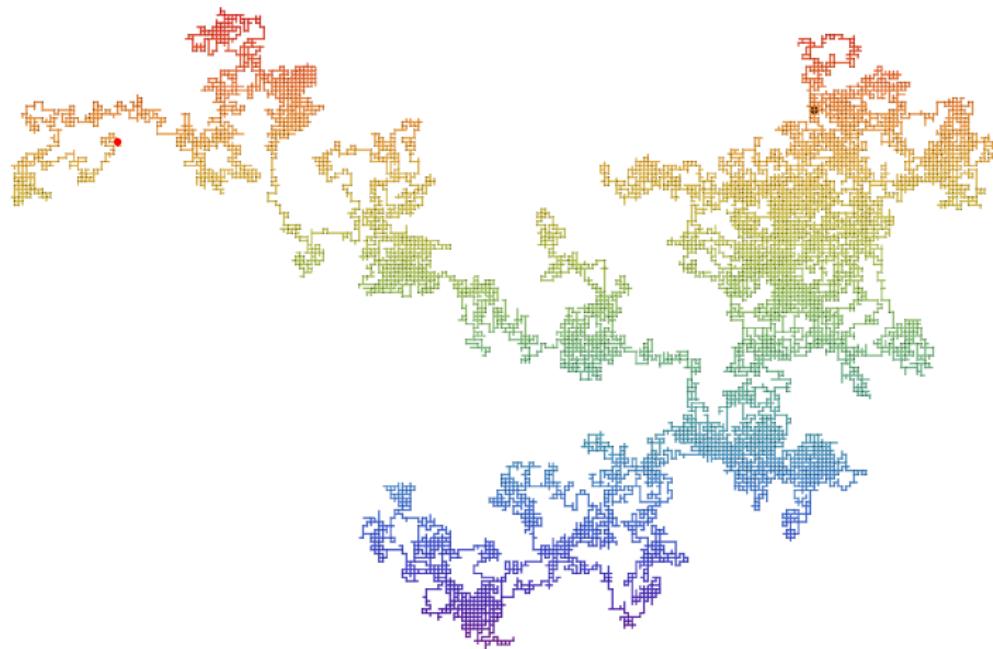
# Hidden Walks

Lin Jiu

Dalhousie University Number Theory Seminar

Feb. 26, 2018

# Introduction



# Outline

Motzkin Path

Generalized Euler Polynomial

Harmonic Sums

# Joint Work with



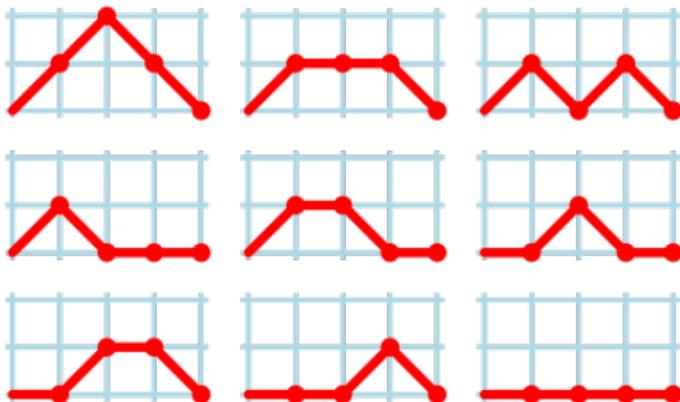
Diane Shi

# Generalized Motzkin Numbers

$$M_{n+1,k} = M_{n,k-1} + s_k M_{n,k} + t_k M_{n,k+1}$$

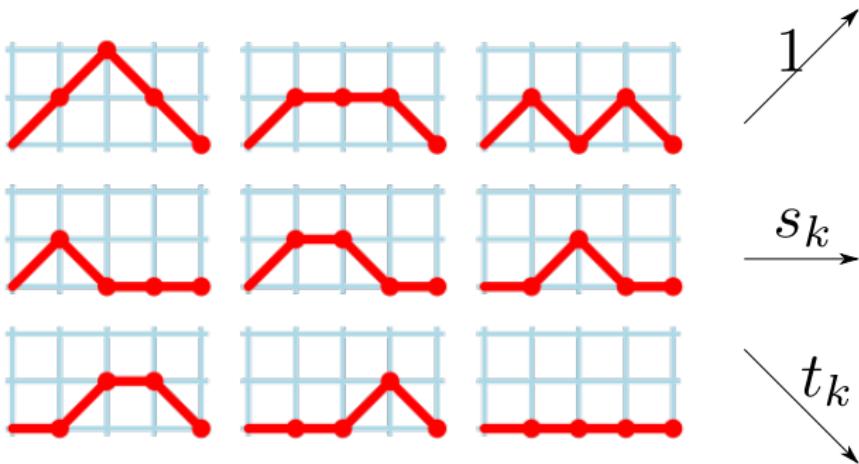
# Generalized Motzkin Numbers

$$M_{n+1,k} = M_{n,k-1} + s_k M_{n,k} + t_k M_{n,k+1}$$



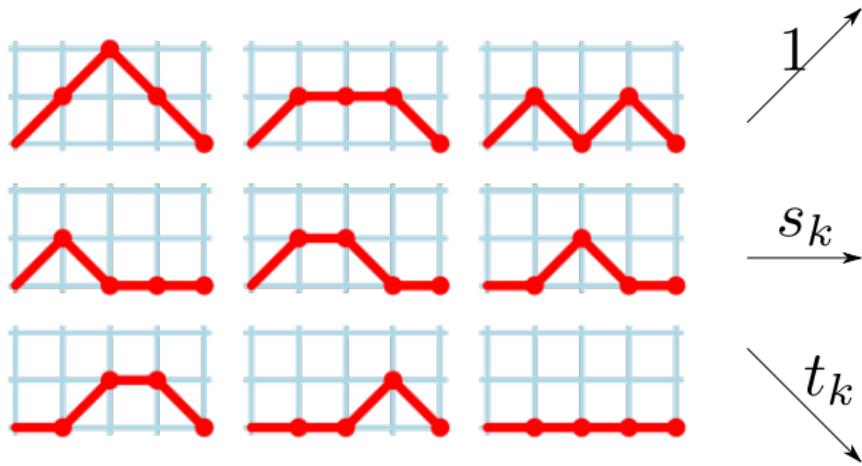
# Generalized Motzkin Numbers

$$M_{n+1,k} = M_{n,k-1} + s_k M_{n,k} + t_k M_{n,k+1}$$



# Generalized Motzkin Numbers

$$M_{n+1,k} = M_{n,k-1} + s_k M_{n,k} + t_k M_{n,k+1}$$



$$\sum_{n=0}^{\infty} M_{n,0} z^n = \frac{1}{1 - s_0 z - \frac{t_1 z^2}{1 - s_1 z - \frac{t_2 z^2}{\dots}}}$$

## Bernoulli and Euler Polynomials

Bernoulli  $(B_n(x))_{n=0}^{\infty}$  and Euler polynomials  $(E_n(x))_{n=0}^{\infty}$ :

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \text{ and } \frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}$$

## Bernoulli and Euler Polynomials

Bernoulli  $(B_n(x))_{n=0}^{\infty}$  and Euler polynomials  $(E_n(x))_{n=0}^{\infty}$ :

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \text{ and } \frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}$$

### Theorem(L. Jiu and D. Shi)

Let  $w_k^{(1)} = -\frac{k^4}{4(2k+1)(2k-1)}$  and  $w_k^{(2)} = -\frac{k^2}{4}$ . Define  $(M_{n,k}(x))_{n,k=0}^{\infty}$  by the recurrence

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) + w_k^{(j)} M_{n,k+1}(x),$$

together with initials  $M_{0,0}(x) = 1$  and  $M_{n,k}(x) = 0$  if  $k > n$ . Then, when  $k = 0$ , we have

$$M_{n,0}(x) = \begin{cases} B_n(x), & \text{if } j = 1; \\ E_n(x), & \text{if } j = 2. \end{cases}$$

# Euler numbers

# Euler numbers

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x)$$

## Euler numbers

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x)$$

Note  $E_n = 2^n E_n(1/2)$ .

## Euler numbers

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x)$$

Note  $E_n = 2^n E_n(1/2)$ .  $x = \frac{1}{2}$ :

## Euler numbers

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x)$$

Note  $E_n = 2^n E_n(1/2)$ .  $x = \frac{1}{2}$ :

$$M_{n+1,k}\left(\frac{1}{2}\right) = M_{n,k-1}\left(\frac{1}{2}\right) - \frac{k^2}{4} M_{n,k+1}\left(\frac{1}{2}\right) \text{ and } M_{n,0}\left(\frac{1}{2}\right) = E_n\left(\frac{1}{2}\right)$$

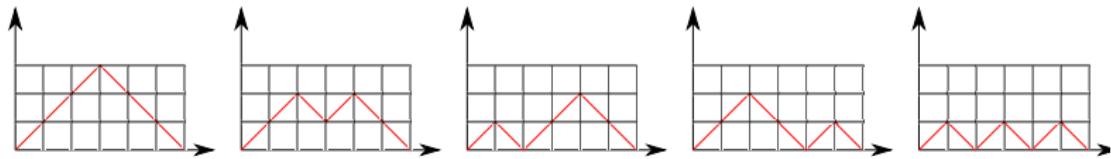
# Euler numbers

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x)$$

Note  $E_n = 2^n E_n(1/2)$ .  $x = \frac{1}{2}$ :

$$M_{n+1,k} \left(\frac{1}{2}\right) = M_{n,k-1} \left(\frac{1}{2}\right) - \frac{k^2}{4} M_{n,k+1} \left(\frac{1}{2}\right) \text{ and } M_{n,0} \left(\frac{1}{2}\right) = E_n \left(\frac{1}{2}\right)$$

Dyck path:



# Catalan number $C_n$

## Catalan number $C_n$

$$C_k := \frac{1}{k+1} \binom{2k}{k}$$

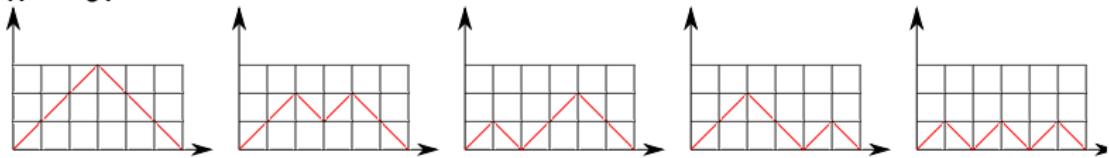
## Catalan number $C_n$

$$C_k := \frac{1}{k+1} \binom{2k}{k} \quad C_3 = \frac{1}{4} \binom{6}{3} = \frac{6 \cdot 5 \cdot 4}{4 \cdot 3 \cdot 2} = 5$$

# Catalan number $C_n$

$$C_k := \frac{1}{k+1} \binom{2k}{k} \quad C_3 = \frac{1}{4} \binom{6}{3} = \frac{6 \cdot 5 \cdot 4}{4 \cdot 3 \cdot 2} = 5$$

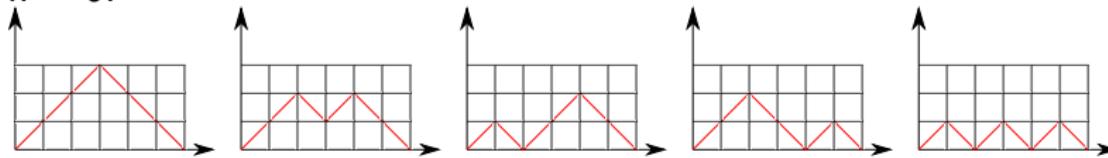
$n = 6$ :



## Catalan number $C_n$

$$C_k := \frac{1}{k+1} \binom{2k}{k} \quad C_3 = \frac{1}{4} \binom{6}{3} = \frac{6 \cdot 5 \cdot 4}{4 \cdot 3 \cdot 2} = 5$$

$n = 6$ :

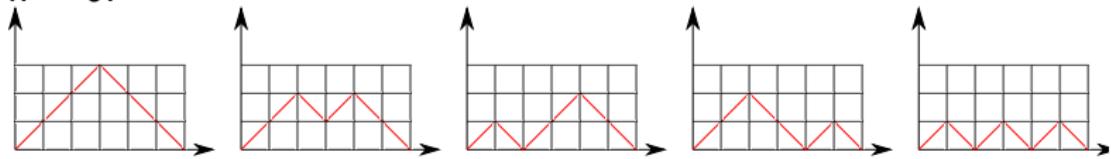


$C_k = \#$  of Dyck paths from  $(0, 0)$  to  $(2k, 0)$ .

## Catalan number $C_n$

$$C_k := \frac{1}{k+1} \binom{2k}{k} \quad C_3 = \frac{1}{4} \binom{6}{3} = \frac{6 \cdot 5 \cdot 4}{4 \cdot 3 \cdot 2} = 5$$

$n = 6$ :



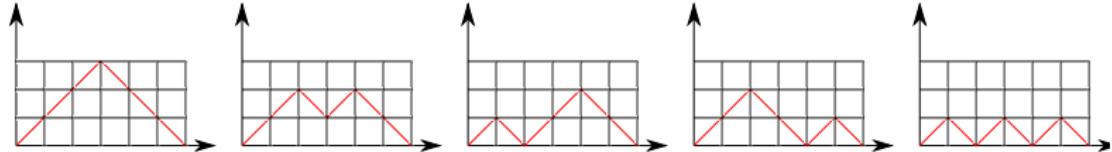
$C_k = \#$  of Dyck paths from  $(0, 0)$  to  $(2k, 0)$ .

Recall

$$(\nearrow, \rightarrow, \searrow) = (1, s_k, t_k) = \left(1, 0, -\frac{k^2}{4}\right)$$

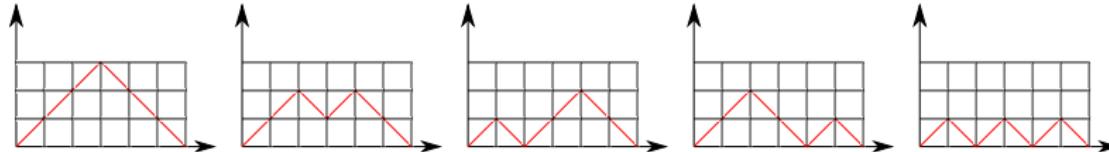
## Example $n = 6$

## Example $n = 6$



$$\begin{aligned}-\frac{61}{64} &= \frac{E_6}{2^6} = \left(\frac{-3^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) + \left(\frac{-2^2}{4}\right)^2 \left(\frac{-1^2}{4}\right) + \left(\frac{-1^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) \\&\quad + \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right)^2 + \left(\frac{-1^2}{4}\right)^3.\end{aligned}$$

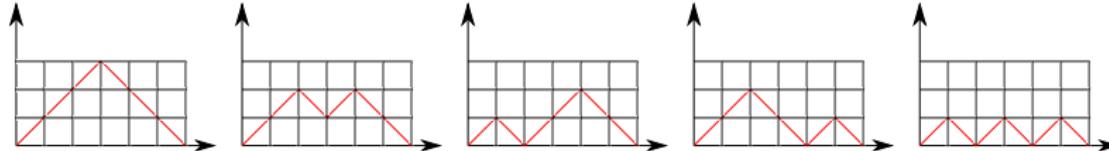
## Example $n = 6$



$$\begin{aligned}-\frac{61}{64} &= \frac{E_6}{2^6} = \left(\frac{-3^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) + \left(\frac{-2^2}{4}\right)^2 \left(\frac{-1^2}{4}\right) + \left(\frac{-1^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) \\ &\quad + \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right)^2 + \left(\frac{-1^2}{4}\right)^3.\end{aligned}$$

$$-61 = E_6 = (-1)^3 (3^2 2^2 1^2 + 2^2 2^2 1^2 + 1^2 2^2 1^2 + 2^2 1^2 1^2 + 1^2 1^2 1^2)$$

## Example $n = 6$

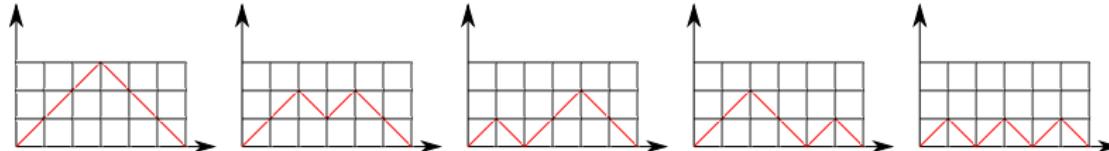


$$-\frac{61}{64} = \frac{E_6}{2^6} = \left(\frac{-3^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) + \left(\frac{-2^2}{4}\right)^2 \left(\frac{-1^2}{4}\right) + \left(\frac{-1^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) \\ + \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right)^2 + \left(\frac{-1^2}{4}\right)^3.$$

$$-61 = E_6 = (-1)^3 (3^2 2^2 1^2 + 2^2 2^2 1^2 + 1^2 2^2 1^2 + 2^2 1^2 1^2 + 1^2 1^2 1^2)$$

Euler number  $E_n$  is given by the weighted lattice paths  $(1, 0, -k^2)$ .

## Example $n = 6$



$$-\frac{61}{64} = \frac{E_6}{2^6} = \left(\frac{-3^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) + \left(\frac{-2^2}{4}\right)^2 \left(\frac{-1^2}{4}\right) + \left(\frac{-1^2}{4}\right) \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right) \\ + \left(\frac{-2^2}{4}\right) \left(\frac{-1^2}{4}\right)^2 + \left(\frac{-1^2}{4}\right)^3.$$

$$-61 = E_6 = (-1)^3 (3^2 2^2 1^2 + 2^2 2^2 1^2 + 1^2 2^2 1^2 + 2^2 1^2 1^2 + 1^2 1^2 1^2)$$

Euler number  $E_n$  is given by the weighted lattice paths  $(1, 0, -k^2)$ .

- ▶  $E_{2n+1} = 0$  and  $E_{2n} \in \mathbb{Z}$ ;
- ▶  $(-1)^n E_{2n} > 0$ .

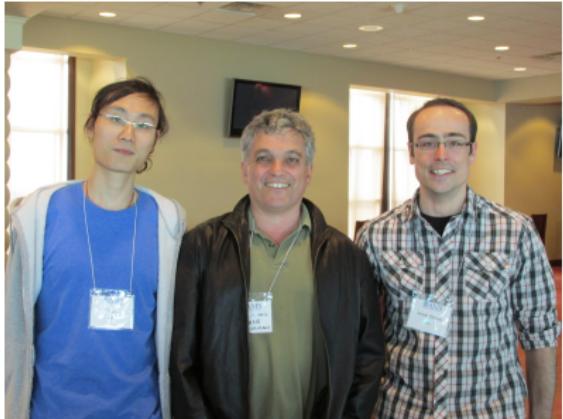
$n$	0	1	2	3	4	5	6	7	8
$E_n$	1	0	-1	0	5	0	-61	0	1385

# Joint Work with

# Joint Work with



C. Vignat



V. H. Moll



# Definition

# Definition

Recall

$$\frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}.$$

# Definition

Recall

$$\frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}.$$

Generalized Euler polynomials  $E_n^{(p)}(x)$ :

$$\left( \frac{2}{e^t + 1} \right)^p e^{tx} = \sum_{n=0}^{\infty} E_n^{(p)}(x) \frac{t^n}{n!}$$

## Definition

Recall

$$\frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}.$$

Generalized Euler polynomials  $E_n^{(p)}(x)$ :

$$\left( \frac{2}{e^t + 1} \right)^p e^{tx} = \sum_{n=0}^{\infty} E_n^{(p)}(x) \frac{t^n}{n!}$$

$$E_n^{(p)}(x) = \sum_{k_1 + \dots + k_p + k = n} \binom{n}{k_1, \dots, k_p, k} x^k E_{k_1}(0) E_2(0) \cdots E_{k_p}(0).$$

# Definition

Recall

$$\frac{2e^{tx}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}.$$

Generalized Euler polynomials  $E_n^{(p)}(x)$ :

$$\left( \frac{2}{e^t + 1} \right)^p e^{tx} = \sum_{n=0}^{\infty} E_n^{(p)}(x) \frac{t^n}{n!}$$

$$E_n^{(p)}(x) = \sum_{k_1+\dots+k_p+k=n} \binom{n}{k_1, \dots, k_p, k} x^k E_{k_1}(0) E_2(0) \cdots E_{k_p}(0).$$

Question: inverse formula

$$E_n(x) = f \left( E_{n_1}^{(p_1)}(x), \dots, E_{n_k}^{(p_k)}(x) \right) ?$$

# Main result

## Main result

Theorem(L. Jiu, V. H. Moll and C. Vignat)

For any positive integer  $N$ ,

$$E_n(x) = \frac{1}{N^n} \sum_{\ell=N}^{\infty} p_\ell^{(N)} E_n^{(\ell)} \left( \frac{\ell - N}{2} + Nx \right),$$

## Main result

Theorem(L. Jiu, V. H. Moll and C. Vignat)

For any positive integer  $N$ ,

$$E_n(x) = \frac{1}{N^n} \sum_{\ell=N}^{\infty} p_\ell^{(N)} E_n^{(\ell)} \left( \frac{\ell - N}{2} + Nx \right),$$

where

$$\frac{1}{T_N(1/z)} = \sum_{\ell=0}^{\infty} p_\ell^{(N)} z^\ell,$$

## Main result

Theorem(L. Jiu, V. H. Moll and C. Vignat)

For any positive integer  $N$ ,

$$E_n(x) = \frac{1}{N^n} \sum_{\ell=N}^{\infty} p_\ell^{(N)} E_n^{(\ell)} \left( \frac{\ell - N}{2} + Nx \right),$$

where

$$\frac{1}{T_N(1/z)} = \sum_{\ell=0}^{\infty} p_\ell^{(N)} z^\ell, \text{ for Chebychev polynomial } T_N(\cos \theta) = \cos(N\theta)$$

## Main result

Theorem(L. Jiu, V. H. Moll and C. Vignat)

For any positive integer  $N$ ,

$$E_n(x) = \frac{1}{N^n} \sum_{\ell=N}^{\infty} p_\ell^{(N)} E_n^{(\ell)} \left( \frac{\ell - N}{2} + Nx \right),$$

where

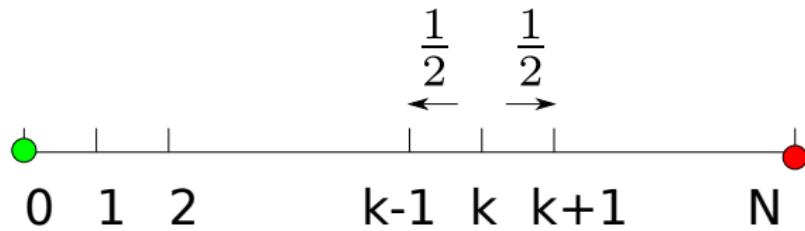
$$\frac{1}{T_N(1/z)} = \sum_{\ell=0}^{\infty} p_\ell^{(N)} z^\ell, \text{ for Chebychev polynomial } T_N(\cos \theta) = \cos(N\theta)$$

$N = 2$ :

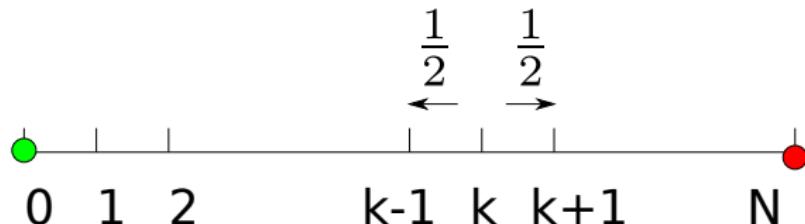
$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

Case closed?

Case closed?

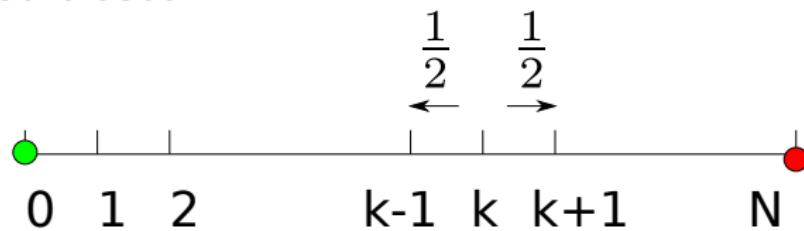


## Case closed?



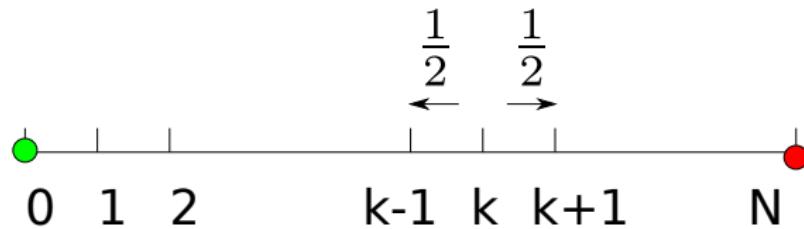
- ▶ 0 is the **source** and  $N$  is the **sink**;

## Case closed?



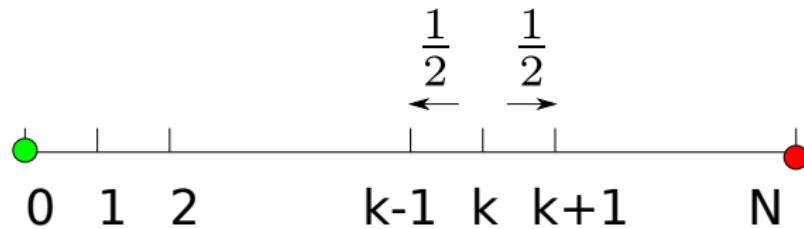
- ▶ 0 is the **source** and  $N$  is the **sink**;
- ▶ at each  $k = 1, \dots, N - 1$ , it is a “fair coin” walk;

## Case closed?



- ▶ 0 is the **source** and  $N$  is the **sink**;
- ▶ at each  $k = 1, \dots, N - 1$ , it is a “fair coin” walk;
- ▶ let  $\nu_N$  be the random number of steps for this process.

## Case closed?

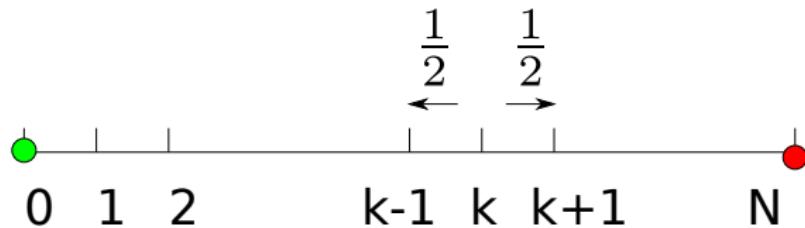


- ▶ 0 is the **source** and  $N$  is the **sink**;
- ▶ at each  $k = 1, \dots, N - 1$ , it is a “fair coin” walk;
- ▶ let  $\nu_N$  be the random number of steps for this process.

FACT

$$p_I^{(N)} = P(\nu_N = I)$$

## Case closed?



- ▶ 0 is the **source** and  $N$  is the **sink**;
- ▶ at each  $k = 1, \dots, N - 1$ , it is a “fair coin” walk;
- ▶ let  $\nu_N$  be the random number of steps for this process.

## FACT

$$p_I^{(N)} = P(\nu_N = I) = \frac{1}{N} \sum_{k=1}^N (-1)^{k+1} \sin\left(\theta_k^{(N)}\right) \cos^{\ell-1}\left(\theta_k^{(N)}\right),$$

where

$$\theta_k^{(N)} := \frac{\pi(2k-1)}{2N}.$$

$N = 2$

$N = 2$

$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

$N = 2$

$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

For three points 0, 1, 2, the number of steps must be even.

$N = 2$

$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

For three points 0, 1, 2, the number of steps must be even.

$$p_l^{(2)} = \begin{cases} \frac{1}{2^k}, & \text{if } l = 2k; \\ 0, & \text{otherwise} \end{cases}$$

$$N = 2$$

$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

For three points 0, 1, 2, the number of steps must be even.

$$p_l^{(2)} = \begin{cases} \frac{1}{2^k}, & \text{if } l = 2k; \\ 0, & \text{otherwise} \end{cases}$$

$$E_n(x) = \frac{1}{2^n} \sum_{k=1}^{\infty} \frac{1}{2^k} E_n^{(2k)} (k - 1 + 2x).$$

$N = 2$

$$E_n(x) = \frac{1}{2^n} \sum_{\ell=2}^{\infty} p_\ell^{(2)} E_n^{(\ell)} \left( \frac{\ell}{2} - 1 + 2x \right).$$

For three points 0, 1, 2, the number of steps must be even.

$$p_l^{(2)} = \begin{cases} \frac{1}{2^k}, & \text{if } l = 2k; \\ 0, & \text{otherwise} \end{cases}$$

$$E_n(x) = \frac{1}{2^n} \sum_{k=1}^{\infty} \frac{1}{2^k} E_n^{(2k)} (k - 1 + 2x).$$

Recall

$$\left( \frac{2}{e^t + 1} \right)^p e^{tx} = \sum_{n=0}^{\infty} E_n^{(p)}(x) \frac{t^n}{n!}$$

*n* = 1

$$E_1(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^k} E_1^{(2k)}(k - 1 + 2x).$$

*n* = 1

$$E_1(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^k} E_1^{(2k)}(k - 1 + 2x).$$

We know  $E_1^{(p)}(x) = x - p/2$

$$E_1(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^k} (k - 1 + 2x - k) = x - \frac{1}{2}.$$

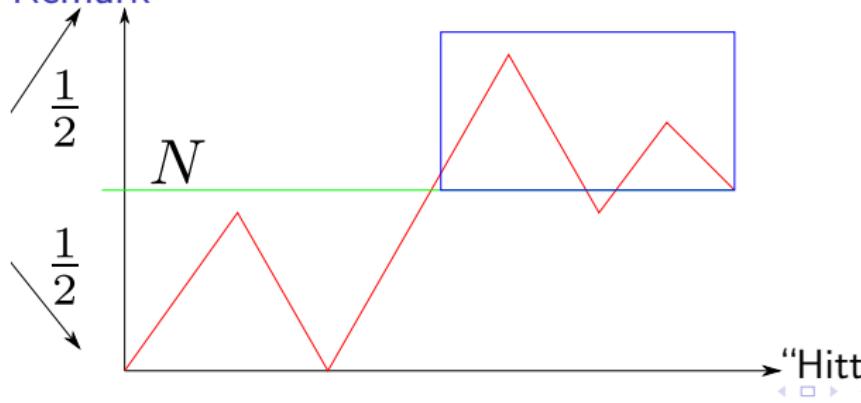
$n = 1$

$$E_1(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^k} E_1^{(2k)}(k - 1 + 2x).$$

We know  $E_1^{(p)}(x) = x - p/2$

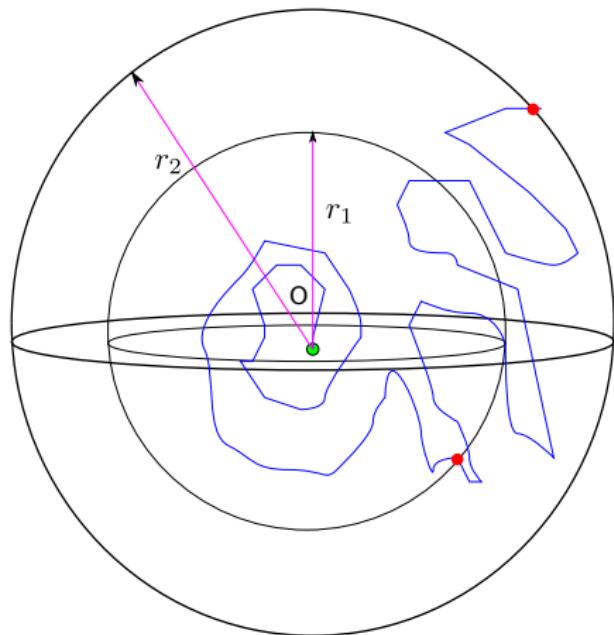
$$E_1(x) = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{2^k} (k - 1 + 2x - k) = x - \frac{1}{2}.$$

Remark



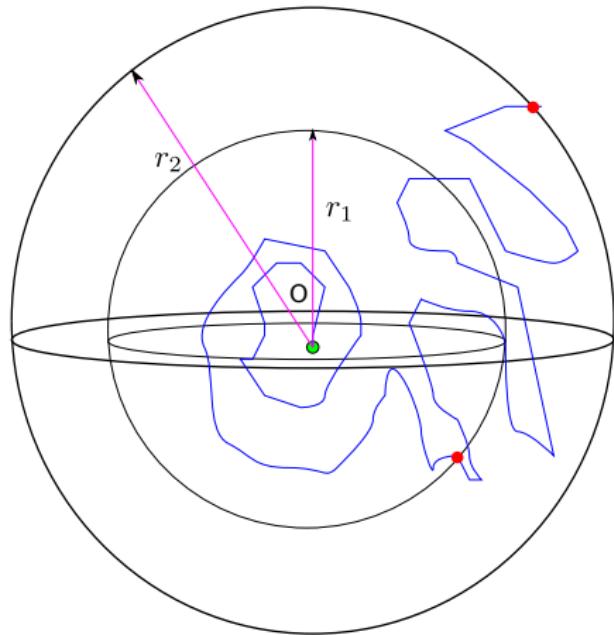
"Hitting Time"

## 3-dim



- ▶ Consider hitting times on spheres of different radii, we could derive some formulas involving (generalized) Bernoulli & Euler polynomials

## 3-dim



- ▶ Consider hitting times on spheres of different radii, we could derive some formulas involving (generalized) Bernoulli & Euler polynomials
- ▶ Example  $r_1 = 1$ ,  $r_2 = 2$ , and  $r_3 = 3$ ,

$$\begin{aligned} & \frac{3^n}{n+1} \left[ B_{n+1} \left( \frac{x+5}{6} \right) - B_{n+1} \left( \frac{x+3}{6} \right) \right] \\ &= \frac{1}{4} \sum_{k=0}^{\infty} \frac{1}{4^k} E_n^{(2k+2)} \left( \frac{x+2k+3}{2} \right). \end{aligned}$$

# Harmonic sums

## Harmonic sums

$$S_{i_1, \dots, i_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{\operatorname{sign}(i_1)^{n_1}}{n_1^{|i_1|}} \times \dots \times \frac{\operatorname{sign}(i_k)^{n_k}}{n_k^{|i_k|}}$$

## Harmonic sums

$$S_{i_1, \dots, i_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{\text{sign}(i_1)^{n_1}}{n_1^{|i_1|}} \times \dots \times \frac{\text{sign}(i_k)^{n_k}}{n_k^{|i_k|}}$$

If  $k = 1$ ,  $i_1 > 0$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{1}{n_1^{i_1}} = \zeta(i_1).$$

## Harmonic sums

$$S_{i_1, \dots, i_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{\operatorname{sign}(i_1)^{n_1}}{n_1^{|i_1|}} \times \dots \times \frac{\operatorname{sign}(i_k)^{n_k}}{n_k^{|i_k|}}$$

If  $k = 1$ ,  $i_1 > 0$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{1}{n_1^{i_1}} = \zeta(i_1).$$

If  $k = 1$ ,  $i_1 = -1$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{(-1)^{n_1}}{n_1} = -\log(2).$$

## Harmonic sums

$$S_{i_1, \dots, i_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{\operatorname{sign}(i_1)^{n_1}}{n_1^{|i_1|}} \times \dots \times \frac{\operatorname{sign}(i_k)^{n_k}}{n_k^{|i_k|}}$$

If  $k = 1$ ,  $i_1 > 0$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{1}{n_1^{i_1}} = \zeta(i_1).$$

If  $k = 1$ ,  $i_1 = -1$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{(-1)^{n_1}}{n_1} = -\log(2).$$

Let  $k = 2$ ,  $i_1 = 2$ ,  $i_2 = 1$ , and  $N \rightarrow \infty$

$$S_{1,2}(3) = \sum_{n_1 \geq n_2 \geq 1} \frac{1}{n_1^2 n_2}$$

## Harmonic sums

$$S_{i_1, \dots, i_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{\operatorname{sign}(i_1)^{n_1}}{n_1^{|i_1|}} \times \dots \times \frac{\operatorname{sign}(i_k)^{n_k}}{n_k^{|i_k|}}$$

If  $k = 1$ ,  $i_1 > 0$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{1}{n_1^{i_1}} = \zeta(i_1).$$

If  $k = 1$ ,  $i_1 = -1$  and  $N \rightarrow \infty$ ,

$$S_{i_1}(\infty) = \sum_{n_1 \geq 1} \frac{(-1)^{n_1}}{n_1} = -\log(2).$$

Let  $k = 2$ ,  $i_1 = 2$ ,  $i_2 = 1$ , and  $N \rightarrow \infty$

$$S_{1,2}(3) = \sum_{n_1 \geq n_2 \geq 1} \frac{1}{n_1^2 n_2} = 2\zeta(3).$$

# Special case

## Special case

$$S_{\underbrace{1, \dots, 1}_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{n_1 \cdots n_k}$$

## Special case

$$S_{\underbrace{1, \dots, 1}_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{n_1 \cdots n_k} = \sum_{\ell=1}^N \binom{N}{\ell} \frac{(-1)^{\ell-1}}{\ell^k}$$

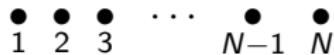
## Special case

$$S_{\underbrace{1, \dots, 1}_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{n_1 \cdots n_k} = \sum_{\ell=1}^N \binom{N}{\ell} \frac{(-1)^{\ell-1}}{\ell^k}$$

$$\begin{matrix} \bullet & \bullet & \bullet & \cdots & \bullet & \bullet \\ 1 & 2 & 3 & & N-1 & N \end{matrix}$$

## Special case

$$S_{\underbrace{1, \dots, 1}_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{n_1 \cdots n_k} = \sum_{\ell=1}^N \binom{N}{\ell} \frac{(-1)^{\ell-1}}{\ell^k}$$



- ▶ one can only jump to sites that are NOT to the right of the current site, with equal probabilities;
- ▶ steps are independent

## Special case

$$S_{\underbrace{1, \dots, 1}_k}(N) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{n_1 \cdots n_k} = \sum_{\ell=1}^N \binom{N}{\ell} \frac{(-1)^{\ell-1}}{\ell^k}$$



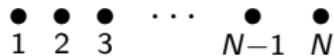
- ▶ one can only jump to sites that are NOT to the right of the current site, with equal probabilities;
- ▶ steps are independent

$$\mathbb{P}(6 \rightarrow 6) = \dots = \mathbb{P}(6 \rightarrow 1) = \frac{1}{6}.$$

# Walk

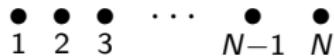


# Walk



STEP 1: walk  $N \rightarrow n_1$  ( $\leq N$ ) with  $\mathbb{P}(N \rightarrow n_1) = \frac{1}{N}$ ;

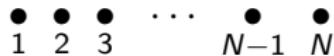
# Walk



STEP 1: walk  $N \rightarrow n_1$  ( $\leq N$ ) with  $\mathbb{P}(N \rightarrow n_1) = \frac{1}{N}$ ;

STEP 2: walk  $n_1 \rightarrow n_2$  ( $\leq n_1$ ), with  $\mathbb{P}(n_1 \rightarrow n_2) = \frac{1}{n_1}$ ;

# Walk



STEP 1: walk  $N \rightarrow n_1$  ( $\leq N$ ) with  $\mathbb{P}(N \rightarrow n_1) = \frac{1}{N}$ ;

STEP 2: walk  $n_1 \rightarrow n_2$  ( $\leq n_1$ ), with  $\mathbb{P}(n_1 \rightarrow n_2) = \frac{1}{n_1}$ ;

...    ...    ...    ...    ...    ...

STEP  $k+1$ : walk  $n_k \mapsto n_{k+1}$  ( $\leq n_k$ ), with  $\mathbb{P}(n_k \rightarrow n_{k+1}) = \frac{1}{n_k}$ .

# Walk



STEP 1: walk  $N \rightarrow n_1$  ( $\leq N$ ) with  $\mathbb{P}(N \rightarrow n_1) = \frac{1}{N}$ ;

STEP 2: walk  $n_1 \rightarrow n_2$  ( $\leq n_1$ ), with  $\mathbb{P}(n_1 \rightarrow n_2) = \frac{1}{n_1}$ ;

...    ...    ...    ...    ...    ...

STEP  $k+1$ : walk  $n_k \mapsto n_{k+1}$  ( $\leq n_k$ ), with  $\mathbb{P}(n_k \rightarrow n_{k+1}) = \frac{1}{n_k}$ .

$$\mathbb{P}(n_{k+1} = 1) =$$

# Walk



STEP 1: walk  $N \rightarrow n_1$  ( $\leq N$ ) with  $\mathbb{P}(N \rightarrow n_1) = \frac{1}{N}$ ;

STEP 2: walk  $n_1 \rightarrow n_2$  ( $\leq n_1$ ), with  $\mathbb{P}(n_1 \rightarrow n_2) = \frac{1}{n_1}$ ;

...    ...    ...    ...    ...    ...

STEP  $k+1$ : walk  $n_k \mapsto n_{k+1}$  ( $\leq n_k$ ), with  $\mathbb{P}(n_k \rightarrow n_{k+1}) = \frac{1}{n_k}$ .

$$\mathbb{P}(n_{k+1} = 1) = \sum_{N \geq n_1 \geq \dots \geq n_k \geq 1} \frac{1}{N n_1 \cdots n_k} = \frac{\underbrace{s_{1, \dots, 1}}_k(N)}{N}.$$

# Transition matrix

## Transition matrix

$$\mathbf{S} = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix}$$

## Transition matrix

$$\mathbf{S} = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix} \Rightarrow (\mathbf{S}^{k+1})_{N,1} = \mathbb{P}(n_{k+1} = 1).$$

## Transition matrix

$$\mathbf{S} = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix} \Rightarrow (\mathbf{S}^{k+1})_{N,1} = \mathbb{P}(n_{k+1} = 1).$$

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x),$$

where  $M_{n,0}(x) = E_n(x)$ .

## Transition matrix

$$\mathbf{S} = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & \cdots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix} \Rightarrow (\mathbf{S}^{k+1})_{N,1} = \mathbb{P}(n_{k+1} = 1).$$

$$M_{n+1,k}(x) = M_{n,k-1}(x) + \left(x - \frac{1}{2}\right) M_{n,k}(x) - \frac{k^2}{4} M_{n,k+1}(x),$$

where  $M_{n,0}(x) = E_n(x)$ .

$$R = \begin{pmatrix} x - \frac{1}{2} & -\frac{1}{4} & 0 & 0 & \cdots & 0 & \cdots \\ 1 & x - \frac{1}{2} & -1 & 0 & \cdots & 0 & \cdots \\ 0 & 1 & x - \frac{1}{2} & \ddots & \ddots & \vdots & \cdots \\ 0 & 0 & 1 & \ddots & -\frac{k^2}{4} & 0 & \cdots \\ \vdots & \vdots & \vdots & \ddots & x - \frac{1}{2} & -\frac{(k+1)^2}{4} & \cdots \\ 0 & 0 & 0 & \ddots & 1 & \ddots & \ddots \\ \vdots & \vdots & \vdots & \cdots & \vdots & \ddots & \ddots \end{pmatrix}$$

End

