

## Preliminaries

```

> #libname:= "/cecm/home/mmishna/maple/algolib", libname;
> restart;
  libname:= "/Users/mmishna/maple/algolib", libname:
> gfun:-version();
                                     3.53
(1.1)
> GenStep:= proc(i,j,n, Steps)option remember;
    if i<0 or j<0 then 0
    elif n=0 then if i=0 and j=0 then 1 else 0 fi
    else add(procname(i-s[1], j-s[2], n-1, Steps), s=Steps)
    fi;
end proc:
> ## Our representative classes
Weights:= [[1,1,1], [1,2,1], [2, 1, 1], [1, 1, 2]]:
> for wt in Weights do
    St[wt]:= [[1,0]$wt[1], [-1,1]$wt[2], [0,-1]$wt[3]]:
    ## Generate the counting sequence
    # List[wt]:= [seq(add(add(GenStep(i,j,n, St[wt])), i=0..n), j=0..
n), n=0..120)];
od:

```

## Exact enumeration

```

> count:= proc (i,j,n)
  option remember;
  if (n-i-2*j) <0 or (n-i+j+3)<0 then return( 0) fi;
  if type((n-i-2*j)/3, integer) and type((n-i+j+3)/3, integer)
  and type((n+2*i+j+6)/3, integer) then
    ((i+1)*(j+1)*(i+j+2)*n!
    /((n-i-2*j)/3)!/((n-i+j+3)/3)!/((n+2*i+j+6)/3)!)
  else return(0);
  fi;
end proc:
> LList:=
[seq(add(add(count(i,j,n)*x^i*y^j, i=0..n), j=0..n), n=0..200)]:
> with(gfun):
> St[[1,1,1]];
                                     [[1,0], [-1,1], [0,-1]]
(2.1)
> K:= unapply(expand(x*y*(1-t*add(x^s[1]*y^s[2], s= St[[1,1,1]]))),
x, y, t):
> QXY_ser:= add(LList[i]*t^(i-1), i=1..10):
QX0_ser:= subs(y=0, QXY_ser);
Q0Y_ser:= subs(x=0, QXY_ser);
Q00_ser:= subs([x=0, y=0], QXY_ser);
map(simplify, series(K(x,y, t)*QXY_ser-
(x*y-x*t*QX0_ser-y^2*t*Q0Y_ser), t, 7));

```

$$QX0\_ser := 1 + tx + x^2 t^2 + (x^3 + 1) t^3 + (x^4 + 3x) t^4 + (x^5 + 6x^2) t^5 + (x^6 + 10x^3$$

$$+ 5) t^6 + (x^7 + 15 x^4 + 21 x) t^7 + (x^8 + 21 x^5 + 56 x^2) t^8 + (x^9 + 28 x^6 + 120 x^3 + 42) t^9$$

$$Q0Y\_ser := 1 + y t^2 + t^3 + 2 y^2 t^4 + 5 y t^5 + (5 y^3 + 5) t^6 + 21 y^2 t^7 + (14 y^4 + 42 y) t^8 + (84 y^3 + 42) t^9$$

$$Q00\_ser := 42 t^9 + 5 t^6 + t^3 + 1$$

$$O(t^7)$$

(2.2)

```
> ## QX0:= subs(y=0, LList):
## DE_QX0:=listtoddiffeq(QX0, f(t))[1]:
## Q0Y:= subs(x=0, LList):
## DE_Q0Y:=listtoddiffeq(Q0Y, f(t))[1]:

> KQXY_ser:= series(K(x,y,t)*add(LList[i]*t^(i-1), i=1..200), t, 200)
:
KQX0_ser:= subs(y=0, KQXY_ser):
KQ0Y_ser:= subs(x=0, KQXY_ser):
KQ00_ser:= subs([x=0, y=0], KQXY_ser):
> ## DEs for the walks that return to an axis
> DE_KQX0:=seriestoddiffeq(KQX0_ser, f(t))[1]:
DE_KQ0Y:=seriestoddiffeq(KQ0Y_ser, f(t))[1]:
# save([DE_KQX0, DE_KQ0Y], "DES1.mpl"):
> with(DEtools): with(PDEtools):
_Envdiffopdomain := [Dt, t]:
> DE_KQXY:=`diffeq+diffeq`(DE_KQX0, DE_KQ0Y, f(t)):
lprint("***", DE_KQXY):
# save([DE_KQXY], "DES2.mpl"):

for k from 1 to 10 do
  lprint(k, coeff(DE_KQXY[1], diff(f(t), t$k)));
od;
if assigned(DE_KQXY) then
  DOp:= Desingularize(de2diffop(gfun[diffeqtohomdiffeq](DE_KQXY, Q
(t)), Q(t)), Dt, t):
  DEG:= degree(DOp, Dt):
  lprint(coeff(DOp, Dt, DEG));
  lprint(fsolve(coeff(DOp, Dt, DEG)));
fi:

Warning, computation interrupted
***", DE_KQXY
1, 0
2, 0
3, 0
4, 0
5, 0
6, 0
7, 0
8, 0
9, 0
10, 0
> with(SumTools[Hypergeometric]):
> Gosper(((i+1)*(j+1)*(i+j+2)*n!
/((n-i-2*j)/3)!/((n-i+j+3)/3)!/((n+2*i+j+6)/3)!), i,j,n);
Error, (in SumTools:-Hypergeometric:-Gosper) the input is expected
to be a hypergeometric term in i
```

# Exponential Growth Factor

Find the exponential growth factor using JMY.

```
> # curve plotting
> lprint("***** Exponential growth factor *****"):
for wt in Weights do
  printf("\n ----- \n"):
    drift:= add(s, s= St[wt]):
    numsteps:= nops(St[wt]):
    printf("\n Wt: %a \n Model: %a \n Drift: %a \n # Steps: %a \n",
wt, St[wt], drift, numsteps ):

  ## Inventory
  P:= expand(add(x^s[1]*y^s[2], s=St[wt]])):

  ## Compute K(theta) for theta = 0.. Pi/2
  func[wt]:= NULL:
  slp[wt]:= NULL:
  for theta in [seq(Pi/80*k, k=0..40)] do

    P2:= subs(x=u^sin(theta), y=u^cos(theta), P);

    slp[wt]:= slp[wt], [theta, subs(u=1, diff(P2, u))]:
    if evalf(subs(u=1, diff(P2, u)))>=0 then func[wt]:= func[wt],
[theta, nops(St[wt])] :
    else
      func[wt]:= func[wt], [theta, subs(u=fsolve(diff(P2,u)=0, u=
0.1), P2)];

      ##func[wt]:= func[wt], [theta, subs(u=2, P2)];
    fi;
  od;

  ## plot this curve
  PLT[wt]:= plot([func[wt]]);
  ## SPLT[wt]:= plot([slp[wt]]);

  #lprint("from List", evalf(List[wt][80]/List[wt][79]));

  if drift[1]>= 0 and drift[2]>= 0 then EGF[wt]:= numsteps ;
  else
    # determine the phase transition in the range

    P:= expand(add(x^s[1]*y^s[2], s=St[wt]]));
    sublist:= fsolve({diff(P, x)=0, diff(P, y)=0}, {x=0.1, y=
0.1});
    alpha:= subs(sublist, x):
    beta:= subs(sublist, y):
    lprint("critical points", alpha, beta);
    if beta=1 then
      thetastar:= Pi/2;

    else
      thetastar:= arctan(ln(alpha)/ln(beta)):
    fi;

    if drift[2]*drift[1]<0 then
      theta_switch:= evalf(arctan(-drift[2]/drift[1])):
```

```

        if drift[1]<0 and evalf(thetastar)< theta_switch then
            thetastar:= Pi/2:
        elif drift[2]<0 and theta_switch<evalf(thetastar) then
            thetastar:= 0;
        fi;
    fi:

printf("thetastar %a\n", thetastar);
P2:= subs(x=u^sin(thetastar), y=u^cos(thetastar), P);
lprint("tau", fsolve(diff(P2,u)=0, u=0.1));
EGF[wt]:=subs(u=fsolve(diff(P2,u)=0, u=0.1), P2):

    ## covariance:= subs([x=1, y=1], diff(P, x, y))-drift[1]*
drift[2];
    ## K_x:= subs(y=1, coeff(P, x, 0)+2*sqrt(coeff(P, x, 1)*
coeff(P, x, -1)));
    ## K_y:= subs(x=1, coeff(P, y, 0)+2*sqrt(coeff(P, y, 1)*
coeff(P, y, -1)));
    ## K_e:= subs(sublist, P);
    ## lprint("x,y,z", evalf([K_x, K_y, K_e]));

    fi:
printf("EGF %a\n", EGF[wt] );
od:

"***** Exponential growth factor *****"

-----

Wt: [1, 1, 1]
Model: [[1, 0], [-1, 1], [0, -1]]
Drift: [0, 0]
# Steps: 3
EGF 3

-----

Wt: [1, 2, 1]
Model: [[1, 0], [-1, 1], [-1, 1], [0, -1]]
Drift: [-1, 1]
# Steps: 4
"critical points", 1.259921050, .7937005260
thetastar 1/2*Pi
"tau", 1.414213562
EGF 3.828427125

-----

Wt: [2, 1, 1]
Model: [[1, 0], [1, 0], [-1, 1], [0, -1]]
Drift: [1, 0]
# Steps: 4
EGF 4

-----

Wt: [1, 1, 2]
Model: [[1, 0], [-1, 1], [0, -1], [0, -1]]
Drift: [0, -1]
# Steps: 4
"critical points", 1.259921050, 1.587401052

```

```
thetastar .4636476092
"tau", 1.676387876
EGF 3.779763150
```

## Analyze the DEs

```
> with(DEtools): with(PDEtools):
_Envdiffopdomain := [Dt, t]:
```

### The basic model: steps returning to an axis

```
> # DE_KQX0:=seriestodiffeq(KQX0_ser, f(t))[1]:
# DE_KQOY:=seriestodiffeq(KQOY_ser, f(t))[1]:
# save([DE_KQX0, DE_KQOY], "DES1.mpl"):
> with(DEtools): with(PDEtools):
_Envdiffopdomain := [Dt, t]:
> #DE_KQXY:=`diffeq+diffeq`(DE_KQX0, DE_KQOY, f(t)):
#save([DE_KQXY], "DES2.mpl")

if assigned(DE_KQX0) then
  DOp:= Desingularize(de2diffop(gfun[diffeqtohomdiffeq](DE_KQX0, Q
(t))), Q(t)), Dt, t):
  DEG:= degree(DOp, Dt):
  lprint(coeff(DOp, Dt, DEG));
  lprint(fsolve(coeff(DOp, Dt, DEG)));
fi:
```

Error, (in gfun:-formatdiffeq) invalid differential equation, {  

$$\frac{(4/81)*x^2*(2*x-t*x^2-54*t^4*x^2-30*t^2+18*t^3*x+27*t^5*x^3+378*t^5)*f(t)}{(7*x^6+4*x^3-128)+(4/81)*t*(-2*x^3-30*t^3*x^6-124*t^3*x^3+3402*t^9*x^6+1944*t^9*x^3-62208*t^9+21*t*x^4-4*t^2*x^5+30*x^2*t^2+15*t^4*x^7-339*t^4*x^4+57*t^5*x^5-2136*t^5*x^2+900*t^6*x^6+2340*t^6*x^3+15264*t^7*x-450*t^7*x^7+2520*t^7*x^4-9234*t^8*x^5+15066*t^8*x^2)*(diff(f(t), t))}{(7*x^6+4*x^3-128)+(2/81)*t^2*(28*t^2*x^5+286*x^2*t^2-30618*t^8*x^5+20412*t^8*x^2-18*x^3+43*t*x^4-95*t^3*x^6+224*t^3*x^3-1632*t^4*x+40*t^4*x^7-1510*t^4*x^4-21*t^5*x^5-9006*t^5*x^2+2406*t^6*x^6+4422*t^6*x^3+5376*t^6+55008*t^7*x-1125*t^7*...}$$

```
> coeff(DE_KQX0[1], diff(f(t), t$4));
solve(%, {t, x});
coeff(DE_KQX0[1], diff(f(t), t$5));
```

$$\frac{1}{243} \frac{1}{7x^6 + 4x^3 - 128} \left( t^4 \left( -4x^3 + 3tx^4 + 11t^2x^5 + 68x^2t^2 - 15t^3x^6 + 123t^3x^3 - 496t^4x + 5t^4x^7 - 310t^4x^4 - 72t^5x^5 - 1656t^5x^2 + 342t^6x^6 - 441t^6x^3 + 1152t^6 - 13392t^7x - 135t^7x^7 + 6183t^7x^4 - 6075t^8x^5 - 4860t^8x^2 + 1701t^9x^6 + 972t^9x^3 - 31104t^9 \right) \right)$$

$$\left\{ t=0, x=x \right\}, \left\{ t=\frac{1}{3}, x=x \right\}, \left\{ t=-\frac{1}{6} + \frac{1}{6} \cdot I\sqrt{3}, x=x \right\}, \left\{ t=-\frac{1}{6} - \frac{1}{6} \cdot I\sqrt{3}, x=x \right\}, \left\{ t=\frac{x^2+2\sqrt{x}}{x^3-4}, x=x \right\}, \left\{ t=-\frac{-x^2+2\sqrt{x}}{x^3-4}, x=x \right\}, \left\{ t=RootOf((288+63x^3)\_Z^4 - 99\_Z^3x^2 + (-52x-5x^4)\_Z^2 + 5\_Zx^3 + 4x^2), x=x \right\}$$

```
> coeff(DE_KQOY[1], diff(f(t), t$4));
solve(%, {t, y});
coeff(DE_KQOY[1], diff(f(t), t$5));
```

$$\frac{1}{243} \frac{1}{8y^6 + 2y^3 - 1} (t^4 (-4y^6 + 13ty^5 + 48t^2y^7 + 5t^2y^4 - 48t^3y^6 - 60t^3y^3 - 128t^4y^8 - 233t^4y^5 + 82y^2t^4 - 45yt^5 - 1008t^5y^7 - 135t^5y^4 + 4140t^6y^6 + 1602t^6y^3 + 9t^6 + 3456t^7y^8 - 3186t^7y^5 - 2214y^2t^7 + 1215t^8y - 7776t^8y^7 + 1944t^9y^6 + 486t^9y^3 - 243t^9))$$

$$\{t=0, y=y\}, \left\{t=\frac{1}{3}, y=y\right\}, \left\{t=-\frac{1}{6} + \frac{1}{6} \cdot I\sqrt{3}, y=y\right\}, \left\{t=-\frac{1}{6} - \frac{1}{6} \cdot I\sqrt{3}, y=y\right\}, \left\{t=\frac{(-1+2y^{3/2})y}{4y^3-1}, y=y\right\}, \left\{t=-\frac{(1+2y^{3/2})y}{4y^3-1}, y=y\right\}, \{t=RootOf((9+18y^3) \_Z^4 - 4 + 5 \_Z + (32y^3 + 19) \_Z^2 + (-72y^3 - 27) \_Z^3) y, y=y\}$$

(4.1.2)

# Differential equations

```
> with(gfun):  
= > for wt in Weights do  
print("-----", wt);  
lprint(evalf(1/EGF[wt]));  
if assigned(DE[wt]) then  
DOp[wt]:= Desingularize(de2diffop(gfun[diffeqtohomdiffeq](DE[wt],  
Q(t)), Q(t)), Dt, t):  
DEG:= degree(DOp[wt], Dt):  
lprint(fsolve(coeff(DOp[wt], Dt, DEG)));  
ebgt := map(simplify,(dchange({t=1/EGF[wt]-s},DE[wt]))):  
ct := eval(subs(Q(s)=0,ebgt));  
FORSOL[wt]:=formal_sol(ebgt-ct,Q(s),s=0);  
else print("To do");  
fi;  
od:  
  
"-----", [6, 2, 1, 3]  
0.83333333333333333333e-1  
-.10206207261596575409, -0.88388347648318440550e-1, 0., 0., 0., 0.  
, 0.83333333333333333333e-1, 0.84040820577345752144e-1,  
0.88388347648318440550e-1, .10206207261596575409,  
.10502425616176292537, .47595917942265424786  
"-----", [4, 2, 1, 2]  
  
.11111111111111111111  
"To do"  
"-----", [2, 1, 1, 2]  
  
.16666666666666666667
```

```
-.17677669529663688110, -.1666666666666666667, 0., 0., 0., 0.,  
.1666666666666666667, .17157287525380990240,  
.17677669529663688110, 5.8284271247461900976  
      "-----", [1, 1, 2, 2]  
  
.17677669529663688110  
      "To do"  
      "-----", [2, 2, 1, 1]  
  
.17157287525380990240  
      "To do"  
      "-----", [1, 2, 4, 2]  
  
.12500000000000000000  
-.12500000000000000000, -.11785113019775792073, 0., 0., 0., 0.,  
.1111111111111111111, .11785113019775792073,  
.12500000000000000000, 1.  
      "-----", [1, 2, 2, 1]  
  
.17677669529663688110  
-.17677669529663688110, -.1666666666666666667, 0., 0., 0., 0.,  
.1666666666666666667, .17157287525380990240,  
.17677669529663688110, 5.8284271247461900976  
      "-----", [1, 3, 6, 2]  
  
.10206207261596575409  
-.10206207261596575409, -0.88388347648318440550e-1, 0., 0., 0., 0.  
, 0.83333333333333333333e-1, 0.84040820577345752144e-1,  
0.88388347648318440550e-1, .10206207261596575409,  
.10502425616176292537, .47595917942265424786  
      "-----", [1, 1, 1, 1]  
  
.25000000000000000000  
-.25000000000000000000, 0., 0., .25000000000000000000
```