

# Experimental Mathematics & Computer Algebra

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Part II

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# Short Summary of Part I

# Experimental Mathematics

A 3-step process:

1. Compute a high order approximation  
*(high precision numerical approx.,  
power series truncated to high order,  
large number of terms in a sequence,...)*
2. Guess/conjecture a general formula  
*(with the help of a computer)*
3. Prove it  
*(using computer-algebra algorithms)*

# Basic Computer Algebra

Simplification is undecidable.

Fast computation with large integers, polynomials, power series, matrices,...

Tools for conjectures:

OEIS (integer sequences)

ISC (real numbers)

Padé-Hermite approximants (relations between power series)

LLL (relations between numerical approximations).

# Exercises for Part I

## Ex 1. Identities for Nice Constants

$$\sum_{i=0}^{\infty} \frac{16^{-i}}{8i + j}, \quad j = 1, \dots, 8$$

lead to formulas for

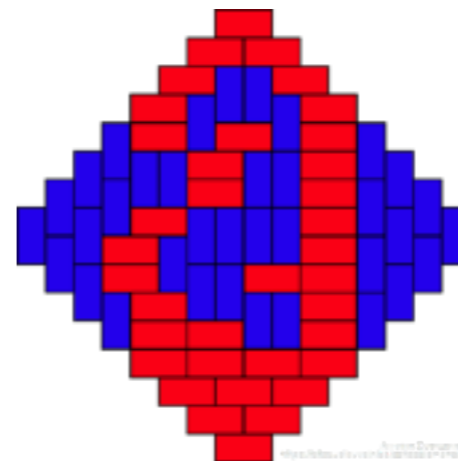
$\pi, \ln 2, \ln 3, \ln 5, \arctan 2, \arctan 3, \sqrt{2} \arctan(1/\sqrt{2}), \sqrt{2} \ln(1 + \sqrt{2}).$

## Ex 2. Stanley's Problem E 2297

Number of monomials in a generic  $n \times n$  symmetric matrix

## Ex 3. Number of Domino Tilings of the Aztec Diamond

Guess & Prove a formula



# Part II: Tools for Proofs

*A short tour of “univariate” computer algebra*

1. Resultants
2. D-finite sequences & series
3. Creative telescoping

# 1. Resultants

*Polynomials as a data-structure*

# Definition

The **Sylvester matrix** of  $A = a_m x^m + \cdots + a_0 \in \mathbb{K}[x]$ , ( $a_m \neq 0$ ), and of  $B = b_n x^n + \cdots + b_0 \in \mathbb{K}[x]$ , ( $b_n \neq 0$ ), is the square matrix of size  $m + n$

$$\text{Syl}(A, B) = \begin{bmatrix} a_m & a_{m-1} & \cdots & a_0 & & & \\ & a_m & a_{m-1} & \cdots & a_0 & & \\ & & \ddots & \ddots & & \ddots & \\ & & & a_m & a_{m-1} & \cdots & a_0 \\ b_n & b_{n-1} & \cdots & b_0 & & & \\ & b_n & b_{n-1} & \cdots & b_0 & & \\ & & \ddots & \ddots & & \ddots & \\ & & & b_n & b_{n-1} & \cdots & b_0 \end{bmatrix} \begin{matrix} \left. \vphantom{\begin{matrix} a_m \\ & a_m \\ & & \ddots \\ & & & a_m \end{matrix}} \right\} n \text{ rows} \\ \left. \vphantom{\begin{matrix} b_n \\ & b_n \\ & & \ddots \\ & & & b_n \end{matrix}} \right\} m \text{ rows} \end{matrix}$$

The **resultant**  $\text{Res}(A, B)$  of  $A$  and  $B$  is the determinant of  $\text{Syl}(A, B)$ .

► Definition extends to polynomials with coefficients in a **commutative ring**  $R$ .

# Basic Observation

If  $A = a_m x^m + \cdots + a_0$  and  $B = b_n x^n + \cdots + b_0$ , then

$$\begin{bmatrix} a_m & a_{m-1} & \cdots & a_0 & & & \\ & \ddots & \ddots & & \ddots & & \\ & & a_m & a_{m-1} & \cdots & a_0 & \\ b_n & b_{n-1} & \cdots & b_0 & & & \\ & \ddots & \ddots & & \ddots & & \\ & & b_n & b_{n-1} & \cdots & b_0 & \end{bmatrix} \times \begin{bmatrix} \alpha^{m+n-1} \\ \vdots \\ \alpha \\ 1 \end{bmatrix} = \begin{bmatrix} \alpha^{n-1} A(\alpha) \\ \vdots \\ A(\alpha) \\ \alpha^{m-1} B(\alpha) \\ \vdots \\ B(\alpha) \end{bmatrix}$$

**Corollary:** If  $A(\alpha) = B(\alpha) = 0$ , then  $\text{Res}(A, B) = 0$ .

# Example: the Discriminant

The **discriminant** of  $A$  is the resultant of  $A$  and of its derivative  $A'$ .

E.g. for  $A = ax^2 + bx + c$ ,

$$\text{Disc}(A) = \text{Res}(A, A') = \det \begin{bmatrix} a & b & c \\ 2a & b & \\ & 2a & b \end{bmatrix} = -a(b^2 - 4ac).$$

E.g. for  $A = ax^3 + bx + c$ ,

$$\text{Disc}(A) = \text{Res}(A, A') = \det \begin{bmatrix} a & 0 & b & c & \\ & a & 0 & b & c \\ 3a & 0 & b & & \\ & 3a & 0 & b & \\ & & 3a & 0 & b \end{bmatrix} = a^2(4b^3 + 27ac^2).$$

► The discriminant vanishes when  $A$  and  $A'$  have a common root, that is when  $A$  has a multiple root.

# Main Properties

- **Link with gcd**     $\text{Res}(A, B) = 0$  if and only if  $\gcd(A, B)$  is non-constant.

- **Elimination property**

There exist  $U, V \in \mathbb{K}[x]$  not both zero, with  $\deg(U) < n$ ,  $\deg(V) < m$  and such that the following **Bézout identity** holds:

$$\text{Res}(A, B) = UA + VB \quad \text{in } \mathbb{K} \cap (A, B).$$

- **Poisson formula**

If  $A = a(x - \alpha_1) \cdots (x - \alpha_m)$  and  $B = b(x - \beta_1) \cdots (x - \beta_n)$ , then

$$\text{Res}(A, B) = a^n b^m \prod_{i,j} (\alpha_i - \beta_j) = a^n \prod_{1 \leq i \leq m} B(\alpha_i).$$

- **Bézout-Hadamard bound**

If  $A, B \in \mathbb{K}[x, y]$ , then  $\text{Res}_y(A, B)$  is a polynomial in  $\mathbb{K}[x]$  of degree

$$\leq \deg_x(A) \deg_y(B) + \deg_x(B) \deg_y(A).$$

# Application: Computation with Algebraic Numbers

Let  $A = \prod_i (x - \alpha_i)$  and  $B = \prod_j (x - \beta_j)$  be polynomials of  $\mathbb{K}[x]$ . Then

$$\text{Res}_x(A(x), B(t - x)) = \prod_{i,j} (t - (\alpha_i + \beta_j)),$$

$$\text{Res}_x(A(x), B(t + x)) = \prod_{i,j} (t - (\beta_j - \alpha_i)),$$

$$\text{Res}_x(A(x), x^{\deg B} B(t/x)) = \prod_{i,j} (t - \alpha_i \beta_j),$$

$$\text{Res}_x(A(x), t - B(x)) = \prod_i (t - B(\alpha_i)).$$

In particular, the set of algebraic numbers is a field.

**Proof:** Poisson's formula. E.g., first one:  $\prod_i B(t - \alpha_i) = \prod_{i,j} (t - \alpha_i - \beta_j)$ .

► The same formulas apply mutatis mutandis to **algebraic power series**.

# Exercise for the afternoon: A Nice Number

Guess and prove a simple formula for

$$\frac{\sin \frac{2\pi}{7}}{\sin^2 \frac{3\pi}{7}} - \frac{\sin \frac{\pi}{7}}{\sin^2 \frac{2\pi}{7}} + \frac{\sin \frac{3\pi}{7}}{\sin^2 \frac{\pi}{7}}.$$

# Rothstein-Trager Resultant

Let  $A, B \in \mathbb{K}[x]$  with  $\deg(A) < \deg(B)$  and squarefree monic denominator  $B$ . The rational function  $F = A/B$  has simple poles only.

If  $F = \sum_i \frac{\gamma_i}{x - \beta_i}$ , then the **residue  $\gamma_i$  of  $F$  at the pole  $\beta_i$**  equals  $\gamma_i = \frac{A(\beta_i)}{B'(\beta_i)}$ .

**Theorem.** The residues  $\gamma_i$  of  $F$  are roots of the **Rothstein-Trager resultant**

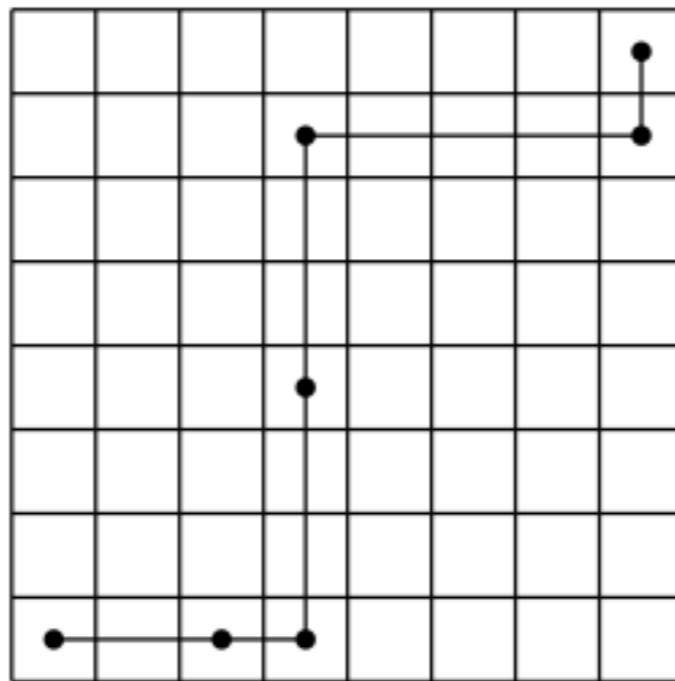
$$R(t) = \text{Res}_x(B(x), A(x) - t \cdot B'(x)).$$

**Proof.** **Poisson formula again:**  $R(t) = \prod_i \left( A(\beta_i) - t \cdot B'(\beta_i) \right).$

► This special resultant is useful for symbolic integration of rational functions.

# Application: Diagonal Rook Paths

**Question:** A chess Rook can move any number of squares horizontally or vertically in one step. How many paths can a Rook take from the lower-left corner square to the upper-right corner square of an  $N \times N$  chessboard? Assume that the Rook moves right or up at each step.



1, 2, 14, 106, 838, 6802, 56190, 470010, ...

# Diagonal Rook Paths II

1, 2, 14, 106, 838, 6802, 56190, 470010, ...

$$\text{Diag}(F) = [s^0] F(s, x/s) = \frac{1}{2i\pi} \oint F(s, x/s) \frac{ds}{s}, \quad \text{where } F = \frac{1}{1 - \frac{s}{1-s} - \frac{t}{1-t}}.$$

By the [residue theorem](#),  $\text{Diag}(F)$  is a sum of roots of the Rothstein-Trager resultant

```
> F:=1/(1-s/(1-s)-t/(1-t)):
> G:=normal(1/s*subs(t=x/s,F)):
> factor(resultant(denom(G),numer(G)-t*diff(denom(G),s),s));
```

$$x^2 (2t - 1) (x - 1) (36t^2 x - 4t^2 - x + 1)$$

**Answer:** Generating series of diagonal Rook paths is  $\frac{1}{2} \left( 1 + \sqrt{\frac{1-x}{1-9x}} \right).$

# Application: Certified Algebraic Guessing

## *Guess+Bound=Proof*

**Theorem.** Suppose  $A \in \mathbb{K}[[x]]$  is an algebraic series, and that it is a root of a (unknown) polynomial in  $\mathbb{K}[x, y]$  of degree at most  $d$  in  $x$  and at most  $n$  in  $y$ .

$$\text{If } \sum_{i=0}^n Q_i(x) A^i(x) = O(x^{2dn}), \quad \text{then } \sum_{i=0}^n Q_i(x) A^i(x) = 0.$$

**Proof:** Let  $P \in \mathbb{K}[x, y]$  be an irreducible polynomial such that

$$P(x, A(x)) = 0, \text{ and } \deg_x(P) \leq d, \deg_y(P) \leq n.$$

- By **Hadamard**,  $R(x) = \text{Res}_y(P, Q) \in \mathbb{K}[x]$  has degree at most  $2dn$ .
- By **elimination**,  $R(x) = UP + VQ$  for  $U, V \in \mathbb{K}[x, y]$  with  $\deg_y(V) < n$ .
- Evaluation at  $y = A(x)$  yields

$$R(x) = U(x, A(x)) \underbrace{P(x, A(x))}_0 + V(x, A(x)) \underbrace{Q(x, A(x))}_{O(x^{2dn})} = O(x^{2dn}).$$

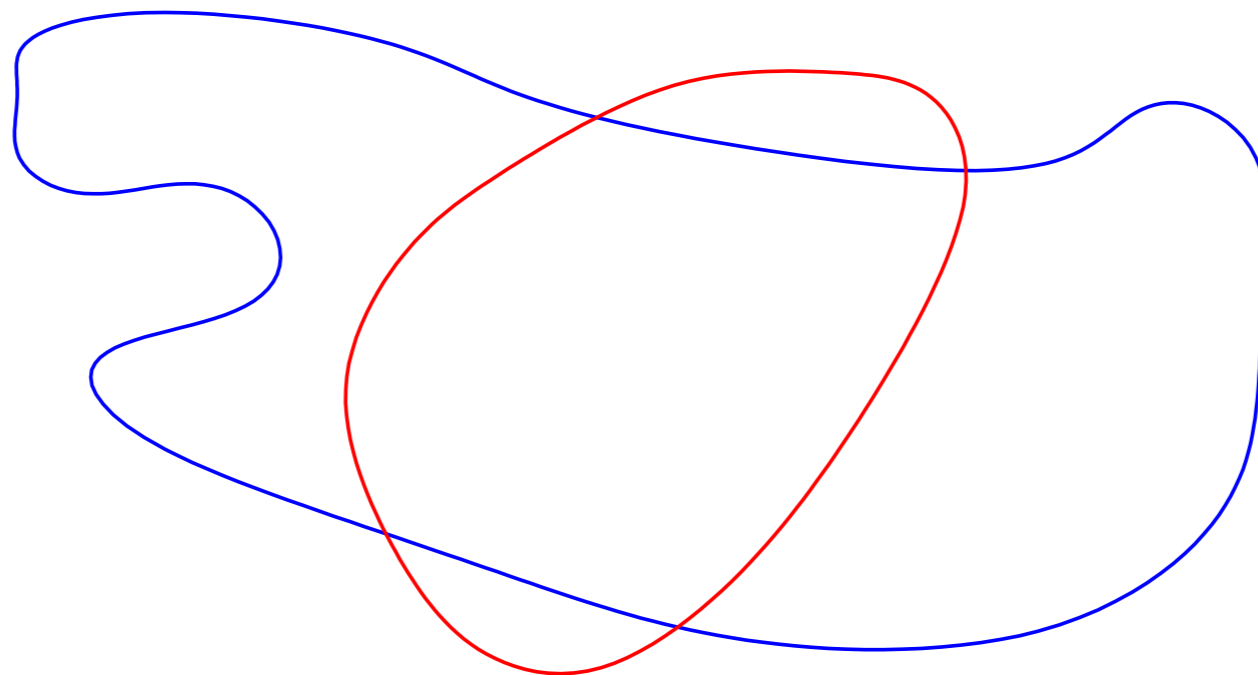
- Thus  $R = 0$ , that is  $\gcd(P, Q) \neq 1$ , and thus  $P \mid Q$ , and  $A$  is a root of  $Q$ .

# Systems of 2 Equations in 2 Unknowns

Geometrically, roots of a polynomial  $f \in \mathbb{Q}[x]$  correspond to **points** on a **line**.



Roots of polynomials  $A \in \mathbb{Q}[x, y]$  correspond to **plane curves**  $A = 0$ .

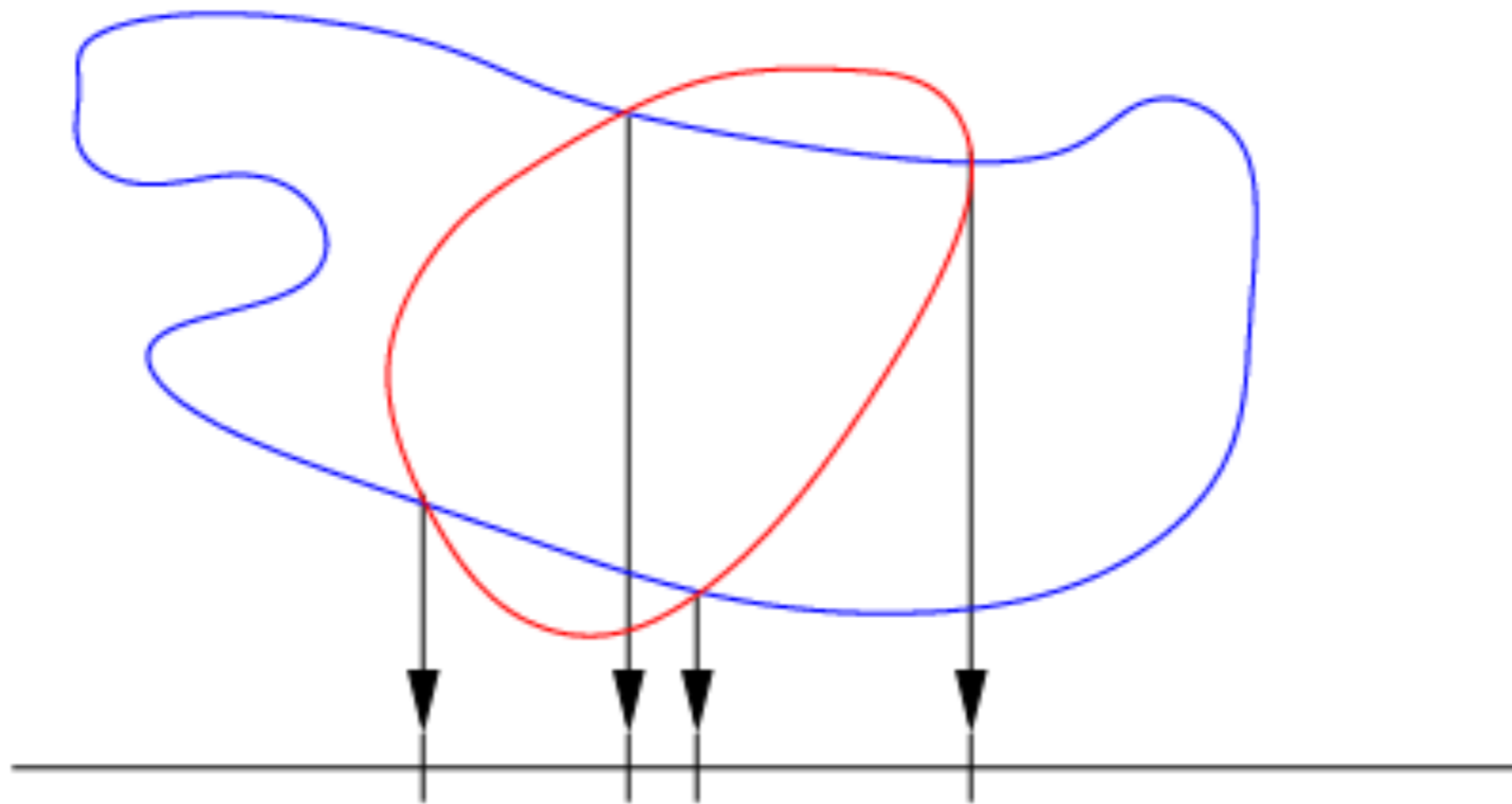


Let now  $A$  and  $B$  be in  $\mathbb{Q}[x, y]$ . Then:

- either the curves  $A = 0$  and  $B = 0$  have a **common component**,
- or they intersect in a **finite** number of points.

# Resultants Compute Projections

**Theorem.** Let  $A = a_m y^m + \dots$  and  $B = b_n y^n + \dots$  be polynomials in  $\mathbb{Q}[x][y]$ . The roots of  $\text{Res}_y(A, B) \in \mathbb{Q}[x]$  are either the abscissas of points in the intersection  $A = B = 0$ , or common roots of  $a_m$  and  $b_n$ .



**Proof.** Elimination property:  $\text{Res}(A, B) = UA + VB$ .

Thus  $A(\alpha, \beta) = B(\alpha, \beta) = 0$  implies  $\text{Res}_y(A, B)(\alpha) = 0$

# Application: Implicitization of Parametric Curves

**Task:** Given a rational parametrization of a curve

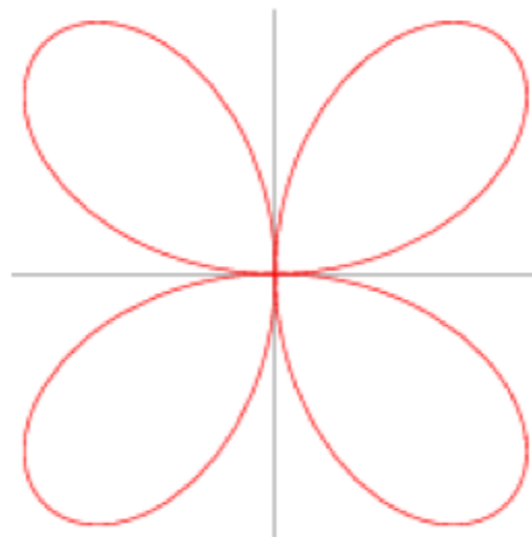
$$x = A(t), \quad y = B(t), \quad A, B \in \mathbb{K}(t),$$

compute a non-trivial polynomial in  $x$  and  $y$  vanishing on the curve.

**Recipe:** take the resultant in  $t$  of numerators of  $x - A(t)$  and  $y - B(t)$ .

**Example:** for the **four-leaved clover** (a.k.a. quadrifolium) given by

$$x = \frac{4t(1-t^2)^2}{(1+t^2)^3}, \quad y = \frac{8t^2(1-t^2)}{(1+t^2)^3},$$



$$\text{Res}_t((1+t^2)^3x - 4t(1-t^2)^2, (1+t^2)^3y - 8t^2(1-t^2)) = 2^{24} ((x^2 + y^2)^3 - 4x^2y^2).$$

## 2. D-finite Series and Sequences

*Differential or Recurrence equations as a data-structure*

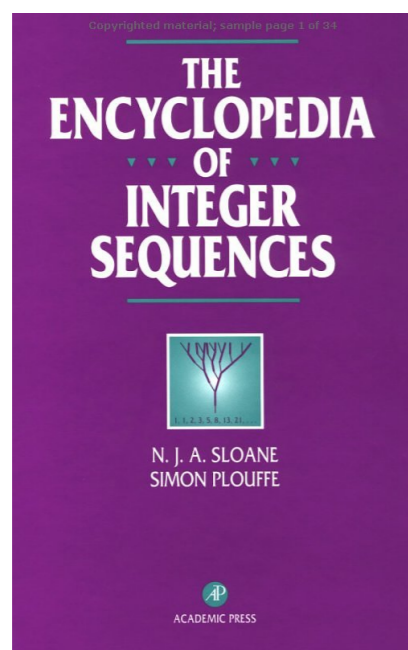
# D-finite Series & Sequences

**Definition:** A power series  $f(x) \in \mathbb{K}[[x]]$  is **D-finite** over  $\mathbb{K}$  when its derivatives generate a finite-dimensional vector space over  $\mathbb{K}(x)$ .

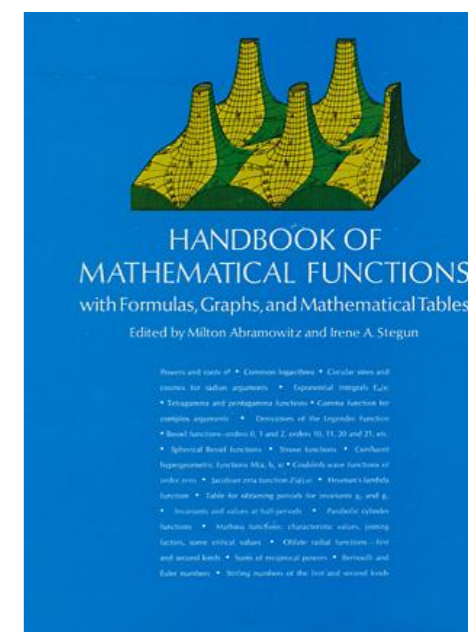
A sequence  $u_n$  is **D-finite** (or **P-recursive**) over  $\mathbb{K}$  when its shifts  $(u_n, u_{n+1}, \dots)$  generate a finite-dimensional vector space over  $\mathbb{K}(n)$ .

equation + init conditions = data structure

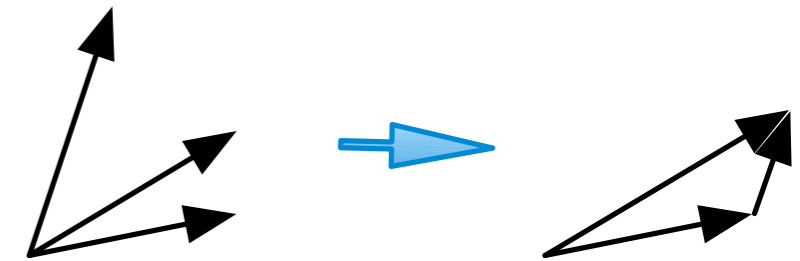
About **25%** of Sloane's encyclopedia, **60%** of Abramowitz & Stegun



**Examples:**  $\exp$ ,  $\log$ ,  $\sin$ ,  $\cos$ ,  $\sinh$ ,  $\cosh$ ,  $\arccos$ ,  $\operatorname{arccosh}$ ,  $\arcsin$ ,  $\operatorname{arcsinh}$ ,  $\arctan$ ,  $\operatorname{arctanh}$ ,  $\operatorname{arccot}$ ,  $\operatorname{arccoth}$ ,  $\operatorname{arccsc}$ ,  $\operatorname{arccsch}$ ,  $\operatorname{arcsec}$ ,  $\operatorname{arcsech}$ ,  ${}_pF_q$  (includes Bessel  $J$ ,  $Y$ ,  $I$  and  $K$ , Airy  $\operatorname{Ai}$  and  $\operatorname{Bi}$  and polylogarithms), Struve, Weber and Anger functions, the large class of **algebraic functions**,...



# Automatic Proof of Identities



```
> series(sin(x)^2+cos(x)^2-1,x,4);
```

$f$  satisfies a LDE



$f, f', f'', \dots$  live in a  
finite-dim. vector space

$O(x^4)$

Why is this a proof?

1.  $\sin$  and  $\cos$  satisfy a 2nd order LDE:  $y''+y=0$ ;
2. their squares and their sum satisfy a 3rd order LDE;
3. the constant  $-1$  satisfies  $y'=0$ ;
4. thus  $\sin^2+\cos^2-1$  satisfies a LDE of order at most 4;
5. the Cauchy-Lipschitz theorem concludes.

Proofs of non-linear identities by linear algebra!

# Mehler's identity for Hermite polynomials

$$\sum_{n=0}^{\infty} H_n(x) H_n(y) \frac{u^n}{n!} = \frac{\exp\left(\frac{4u(xy - u(x^2 + y^2))}{1 - 4u^2}\right)}{\sqrt{1 - 4u^2}}$$

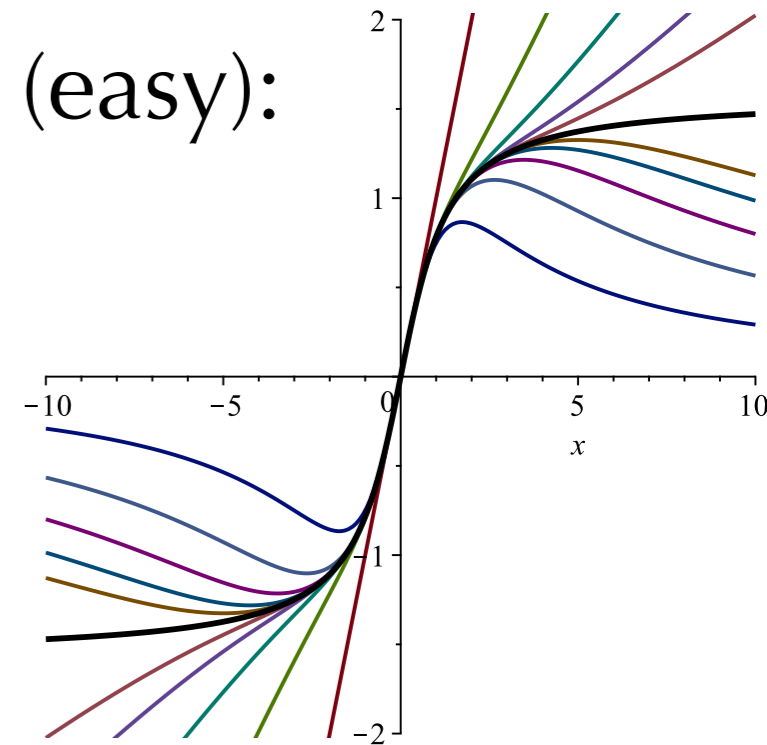
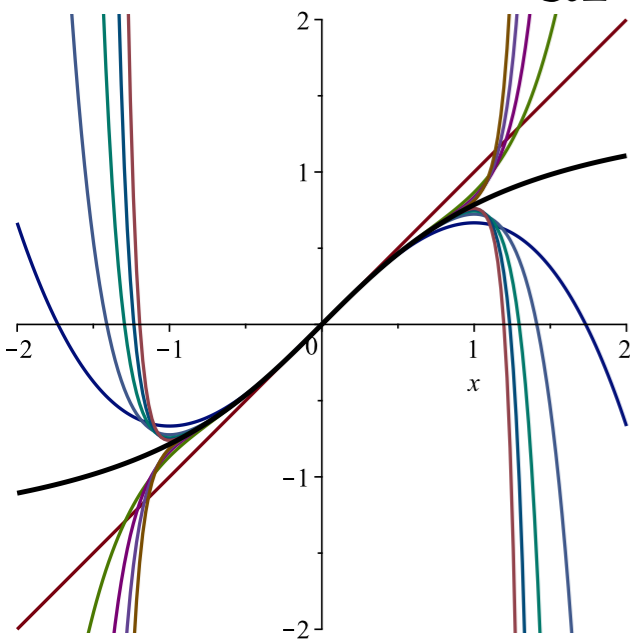
1. Definition of Hermite polynomials:  
recurrence of order 2;
2. Product by linear algebra:  $H_{n+k}(x)H_{n+k}(y)/(n+k)!$ ,  $k \in \mathbb{N}$   
generated over  $\mathbb{Q}(x, n)$  by
$$\frac{H_n(x)H_n(y)}{n!}, \frac{H_{n+1}(x)H_n(y)}{n!}, \frac{H_n(x)H_{n+1}(y)}{n!}, \frac{H_{n+1}(x)H_{n+1}(y)}{n!}$$
  
→ recurrence of order at most 4;
3. Translate into differential equation.



# Guess & prove continued fractions

1. Taylor expansion produces first terms (easy):

$$\arctan x = \frac{x}{1 + \frac{\frac{1}{3}x^2}{1 + \frac{\frac{4}{15}x^2}{1 + \frac{\frac{9}{35}x^2}{1 + \dots}}}}$$



2. **Guess** a formula (easy):  $a_n = \frac{n^2}{4n^2 - 1}$
3. **Prove** that the CF with these  $a_n$  converges to  $\arctan$ .

No human intervention needed.

`gfun[ContFrac]`

# Automatic Proof of the Guessed CF (1/2)

$$\arctan x \stackrel{?}{=} \sqrt{\frac{x}{1}} + \dots + \sqrt{\frac{\frac{n^2}{4n^2-1}x^2}{1}} + \dots$$

**Lemma.** Let  $P_n/Q_n$  be the  $n$ th convergent. Then

$$\lim_{n \rightarrow \infty} \left( (x^2 + 1) \left( \frac{P_n}{Q_n} \right)' - 1 \right) = 0 \Rightarrow \lim_{n \rightarrow \infty} \frac{P_n}{Q_n} = \arctan x.$$

$$\text{Let } H_n := Q_n^2 ((x^2 + 1)(P_n/Q_n)' - 1).$$

1. Compute a linear recurrence for  $H_n$ ;
2. Using the initial conditions, find a smaller-order one;
3. Conclude that  $H_n = O(x^n)$ .

# Automatic Proof of the Guessed CF (2/2)

$$H_n := Q_n^2((x^2 + 1)(P_n/Q_n)' - 1).$$

1.  $P_n$  and  $Q_n$  satisfy  $u_n = u_{n-1} + a_n x^2 u_{n-2}$  and  $Q_n(0) \neq 0$ .
2.  $H_n$  is a polynomial in  $P_n, Q_n$  and their derivatives.

3. All its shifts  $H_{n+k}$  are linear combinations of

$$P'_{n+i}Q_{n+j}, P_{n+i}Q'_{n+j}, P_{n+i}P_{n+j}, Q_{n+i}Q_{n+j}, \quad i \text{ and } j \text{ in } \{0, 1\}$$

4.  $\rightarrow$  by linear algebra

$$H_{n+4} = H_{n+3} + (\cdots x^2 + \cdots x^4)H_{n+2} + \cdots x^4 H_{n+1} + \cdots x^8 H_n$$

5. Using the initial conditions gives

$$(2n + 3)^2 H_{n+1} + (n + 2)^2 x^2 H_n = 0.$$

□

All these steps are easy to automate.

# Algebraic Series can be Computed Fast

$$P(X, Y(X)) = 0 \quad P \text{ irreducible}$$

**Wanted:** the first  $N$  Taylor coefficients of  $Y$ .

$$P_x(X, Y(X)) + P_y(X, Y(X)) \cdot Y'(X) = 0$$

$$Y'(X) = (-P_x P_y^{-1} \bmod P)(X, Y(X))$$

a polynomial

Note:  
 $F$  sol LDE  
 $\Rightarrow F(Y(X))$  sol LDE  
(same argument)

$$Y(X), Y'(X), Y''(X), \dots \text{ in } \text{Vect}_{\mathbb{Q}(X)}(1, Y, Y^2, \dots)$$

finite dimension

$\rightarrow$  a LDE by linear algebra

# An Olympiad Problem

**Question:** Let  $(a_n)$  be the sequence with  $a_0 = a_1 = 1$  satisfying the recurrence

$$(n + 3)a_{n+1} = (2n + 3)a_n + 3na_{n-1}.$$

Show that all  $a_n$  is an integer for all  $n$ .

**Computer-aided solution:** Let's compute the first 10 terms of the sequence:

```
> rec:=(n+3)*a(n+1)-(2*n+3)*a(n)-3*n*a(n-1): ini:=a(0)=1,a(1)=1:  
> pro:=gfun:-rectoproc({rec,ini}, a(n), list);  
> pro(10);
```

[1, 1, 2, 4, 9, 21, 51, 127, 323, 835, 2188]

gfun's **seriestoalgeq** command allows to guess that GF is algebraic:

```
> pol:=gfun:-listtoalgeq(%,y(x))[1];
```

$$1 + (x - 1) y(x) + x^2 y(x)^2$$

Thus it is very likely that  $y = \sum_{n \geq 0} a_n x^n$  verifies  $1 + (x - 1)y + x^2 y^2 = 0$ .

By coefficient extraction,  $(a_n)$  conjecturally verifies the non-linear recurrence

$$a_{n+2} = a_{n+1} + \sum_{k=0}^n a_k \cdot a_{n-k}. \quad (1)$$

Clearly (1) implies  $a_n \in \mathbb{N}$ . To prove (1), we proceed the other way around: we start with  $P(x, y) = 1 + (x - 1)y + x^2 y^2$ , and show that it admits a power series solution whose coefficients satisfy the same linear recurrence as  $(a_n)$ :

```
> deq:=gfun:-algeqtodiffeq(pol,y(x)):
```

```
> recb:=gfun:-diffeqtorec(deq,y(x),b(n));
```

```
recb := {(3 + 3 n) b(n) + (2 n + 5) b(n + 1) + (-4 - n) b(n + 2),  
b(0) = 1, b(1) = 1}
```

► In fact,

$$a_n = \sum_{k=0}^n \frac{(-1)^{n-k}}{k+2} \binom{n}{k} \binom{2k+2}{k+1} = \sum_{j \geq 0} (-1)^j \binom{n+1}{j} \binom{2n-3j}{n},$$

(which clearly implies  $a_n \in \mathbb{Z}$ ) but [how to find algorithmically such a formula?](#)

### **3. Creative Telescoping**

# Examples I: hypergeometric summation

- $\sum_{k \in \mathbb{Z}} (-1)^k \binom{a+b}{a+k} \binom{a+c}{c+k} \binom{b+c}{b+k} = \frac{(a+b+c)!}{a!b!c!}$
- $A_n = \sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2$  satisfies the recurrence [Apéry78]:

$$(n+1)^3 A_{n+1} = (34n^3 + 51n^2 + 27n + 5)A_n - n^3 A_{n-1}.$$

*(Neither Cohen nor I had been able to prove this in the intervening two months [Van der Poorten]).*

- $\sum_{k=0}^n \binom{n}{k}^2 \binom{n+k}{k}^2 = \sum_{k=0}^n \binom{n}{k} \binom{n+k}{k} \sum_{j=0}^k \binom{n}{k}^3$  [Strehl92]

## Examples II: Integrals

- $\int_0^1 \frac{\cos(zu)}{\sqrt{1-u^2}} du = \int_1^{+\infty} \frac{\sin(zu)}{\sqrt{u^2-1}} du = \frac{\pi}{2} J_0(z);$
- $\int_0^{+\infty} x J_1(ax) I_1(ax) Y_0(x) K_0(x) dx = -\frac{\ln(1-a^4)}{2\pi a^2} \quad [\text{Glasser-Montaldi94}];$
- $\frac{1}{2\pi i} \oint \frac{(1+2xy+4y^2) \exp\left(\frac{4x^2 y^2}{1+4y^2}\right)}{y^{n+1} (1+4y^2)^{\frac{3}{2}}} dy = \frac{H_n(x)}{[n/2]!} \quad [\text{Doetsch30}].$

# Examples III: Diagonals

**Definition** If  $f(x_1, \dots, x_k) = \sum_{i_1, i_2, \dots, i_k \geq 0} c_{i_1, \dots, i_k} x_1^{i_1} \cdots x_k^{i_k} \in \mathbb{K}[[x_1, \dots, x_k]]$ , then its diagonal is  $\text{Diag}(f) = \sum_{n \geq 0} c_{n, \dots, n} x^n \in \mathbb{K}[[x]]$ .

- Diagonal  $k$ -D rook paths:  $\text{Diag} \frac{1}{1 - \frac{x_1}{1-x_1} - \dots - \frac{x_k}{1-x_k}};$
- Hadamard product:  $F(x) \odot G(x) = \sum_n f_n g_n x^n = \text{Diag}(F(x)G(y));$
- Algebraic series [Furstenberg67]: if  $P(x, S(x)) = 0$  and  $P_y(0, 0) \neq 0$  then

$$S(x) = \text{Diag} \left( y^2 \frac{P_y(xy, y)}{P(xy, y)} \right).$$

- Apéry's sequence [Dwork80]:

$$\sum A_n z^n = \text{Diag} \frac{1}{(1-x_1)((1-x_2)(1-x_3)(1-x_4)(1-x_5) - x_1 x_2 x_3)}.$$

**Theorem** [Lipshitz88] The diagonal of a rational (or algebraic, or even D-finite) series is D-finite.

# Summation by Creative Telescoping

$$I_n := \sum_{k=0}^n \binom{n}{k} = 2^n.$$

**IF** one knows Pascal's triangle:

$$\binom{n+1}{k} = \binom{n}{k} + \binom{n}{k-1} = 2\binom{n}{k} + \binom{n}{k-1} - \binom{n}{k},$$

then summing over  $k$  gives

$$I_{n+1} = 2I_n.$$

The initial condition  $I_0 = 1$  concludes the proof.

# Creative Telescoping for Sums

$$F_n = \sum_k u_{n,k} = ?$$

**IF** one knows  $A(n, S_n)$  and  $B(n, k, S_n, S_k)$  s.t.

$$(A(n, S_n) + \Delta_k B(n, k, S_n, S_k)) \cdot u_{n,k} = 0$$

(where  $\Delta_k$  is the difference operator,  $\Delta_k \cdot v_{n,k} = v_{n,k+1} - v_{n,k}$ ),  
then the sum “telescopes”, leading to

$$A(n, S_n) \cdot F_n = 0.$$

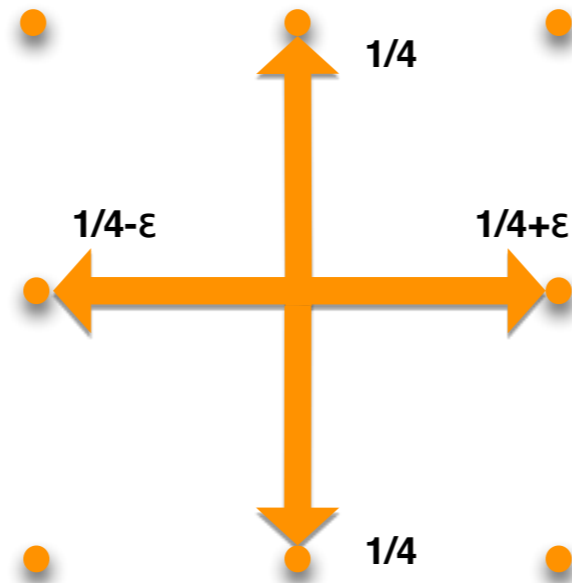
# Zeilberger's Algorithm [1990]

**Input:** a **hypergeometric** term  $u_{n,k}$ , i.e.,  $u_{n+1,k}/u_{n,k}$  and  $u_{n,k+1}/u_{n,k}$  rational functions in  $n$  and  $k$ ;

**Output:**

- a linear recurrence ( $A$ ) satisfied by  $F_n = \sum_k u_{n,k}$
- a **certificate** ( $B$ ), s.t. checking the result is easy from  $A(n, S_n) \cdot u_{n,k} = \Delta_k B \cdot u_{n,k}$ .

# Example: SIAM flea



$$U_{n,k} := \binom{2n}{2k} \binom{2k}{k} \binom{2n-2k}{n-k} \left(\frac{1}{4} + c\right)^k \left(\frac{1}{4} - c\right)^k \frac{1}{4^{2n-2k}}.$$

> SumTools[Hypergeometric][Zeilberger](U,n,k,Sn);

$$\begin{aligned} &[(4n^2 + 16n + 16)Sn^2 + (-4n^2 + 32c^2n^2 + 96c^2n - 12n + 72c^2 - 9)Sn \\ &\quad + 128c^4n + 64c^4n^2 + 48c^4, \dots(\text{BIG certificate})\dots] \end{aligned}$$

# Creative Telescoping for Integrals

$$I(x) = \int_{\Omega} u(x, y) dy = ?$$

**IF** one knows  $A(x, \partial_x)$  and  $B(x, y, \partial_x, \partial_y)$  s.t.

$$(A(x, \partial_x) + \partial_y B(x, y, \partial_x, \partial_y)) \cdot u(x, y) = 0,$$

then the integral “telescopes”, leading to

$$A(x, \partial_x) \cdot I(x) = 0.$$

# Special Case: Diagonals

Analytically,

$$\text{Diag}(F(x, y)) = \frac{1}{2\pi i} \oint F\left(\frac{x}{y}, y\right) \frac{dy}{y}.$$

On power series,

$$\underbrace{(A(x, \partial_x) + \partial_y B)}_U \cdot \frac{1}{y} F\left(\frac{x}{y}, y\right) = 0 \implies A(x, \partial_x) \cdot \text{Diag } F = 0.$$

**Proof:**

1.  $[y^{-1}]U = \text{Diag}(f);$
2.  $[y^{-1}]A \cdot U + [y^{-1}]\partial_y B \cdot U = A \cdot [y^{-1}]U.$

**Extends** to more variables:  $\text{Diag } F(x, y, z)$  obtained from  $[y^{-1}z^{-1}]U$ ,  
 $U = \frac{1}{yz} F\left(\frac{x}{y}, \frac{y}{z}, z\right)$ , **if** one finds

$$(A(x, \partial_x) + \partial_y B(x, y, z, \partial_x, \partial_y, \partial_z) + \partial_z C(x, y, z, \partial_x, \partial_y, \partial_z)) \cdot U = 0.$$

Provided by **Chyzak**'s algorithm

# Summary of the Exercises for this Afternoon

## 4. A nice number

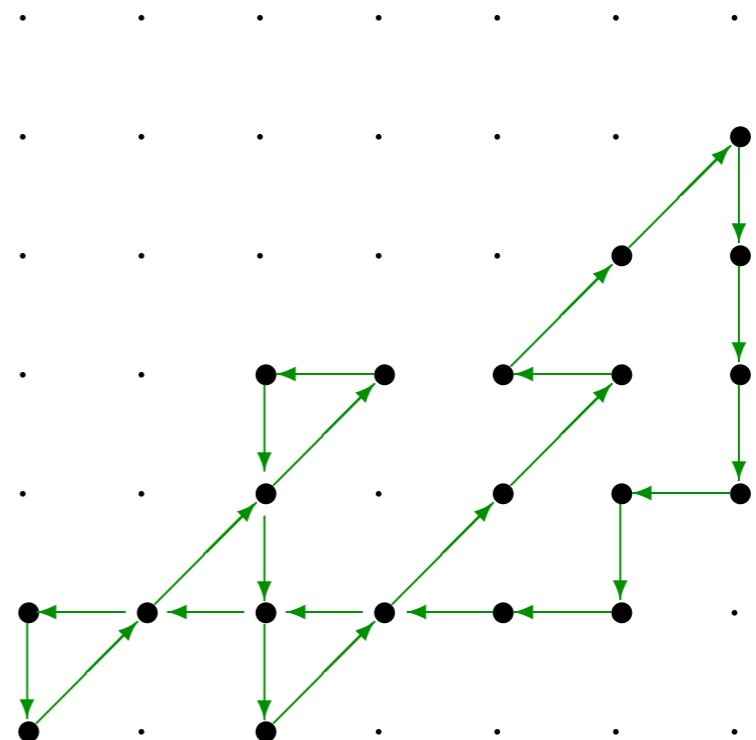
Guess and prove a simple formula for  $\frac{\sin \frac{2\pi}{7}}{\sin^2 \frac{3\pi}{7}} - \frac{\sin \frac{\pi}{7}}{\sin^2 \frac{2\pi}{7}} + \frac{\sin \frac{3\pi}{7}}{\sin^2 \frac{\pi}{7}}.$

See also the exercises on resultants.

## Pb. Kreweras Excursions

$$K(t; x, y) = \sum_{n=0}^{\infty} \left( \sum_{i,j \geq 0} k(n; i, j) x^i y^j \right) t^n$$

is algebraic.



**THE END**

**(Except for the exercises!)**