

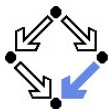
Symbolic Determinant Evaluation

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Algebra, Geometry and Proofs in Symbolic Computation
Fields Institute, Toronto



RICAM

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FOR COMPUTATIONAL AND APPLIED MATHEMATICS

The HOLONOMIC ANSATZ II.
Automatic DISCOVERY(!) and PROOF (!!)
of Holonomic Determinant Evaluations

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(D. Zeilberger, *Annals of Combinatorics* **11**:241–247, 2007)

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linear recurrences
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finitely many initial values

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- ▶ $a_{i,j}$ is a bivariate holonomic sequence, not depending on n ,
- ▶ $b_n \neq 0$ for all $n \geq 1$.

Some Examples

$$\det_{1 \leq i, j \leq n} \frac{1}{i+j-1} = \frac{1}{(2n-1)!} \prod_{k=1}^{n-1} \frac{(k!)^2}{(k+1)_{n-1}}$$

$$\det_{0 \leq i, j \leq n-1} \begin{pmatrix} 2i+2a \\ j+b \end{pmatrix} = 2^{n(n-1)/2} \prod_{k=0}^{n-1} \frac{(2k+2a)!k!}{(k+b)!(2k+2a-b)!}$$

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Toy Example

$$A_n := (a_{i,j})_{1 \leq i,j \leq n} = \begin{pmatrix} 1 & \frac{1}{2} & \frac{1}{3} & \cdots & \frac{1}{n} \\ \frac{1}{2} & \frac{1}{3} & \frac{1}{4} & \cdots & \frac{1}{n+1} \\ \frac{1}{3} & \frac{1}{4} & \frac{1}{5} & \cdots & \frac{1}{n+2} \\ \vdots & \vdots & \vdots & & \vdots \\ \frac{1}{n} & \frac{1}{n+1} & \frac{1}{n+2} & \cdots & \frac{1}{2n-1} \end{pmatrix}$$

with $a_{i,j} := \frac{1}{i+j-1}$.

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix}$$

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- ▶ Define $c_{n,j} := (-1)^{n+j} M_{n,j} / M_{n,n}$
- ▶ We obtain $\sum_{j=1}^n a_{i,j} c_{n,j} = \delta_{i,n} \frac{\det A_n}{\det A_{n-1}}$

Toy Example

We can explicitly compute the numbers $c_{n,j}$:

$$\begin{array}{ccccccc} n = 1 & n = 2 & n = 3 & n = 4 & n = 5 & n = 6 & n = 7 \\ (1) & \begin{pmatrix} -\frac{1}{2} \\ 1 \end{pmatrix} & \begin{pmatrix} \frac{1}{6} \\ -1 \\ 1 \end{pmatrix} & \begin{pmatrix} -\frac{1}{20} \\ \frac{3}{5} \\ -\frac{3}{2} \\ 1 \end{pmatrix} & \begin{pmatrix} \frac{1}{70} \\ -\frac{2}{7} \\ \frac{9}{7} \\ -2 \\ 1 \end{pmatrix} & \begin{pmatrix} -\frac{1}{252} \\ \frac{5}{42} \\ -\frac{5}{6} \\ \frac{20}{9} \\ -\frac{5}{2} \\ 1 \end{pmatrix} & \begin{pmatrix} \frac{1}{924} \\ -\frac{1}{22} \\ \frac{5}{11} \\ -\frac{20}{11} \\ \frac{75}{22} \\ -3 \\ 1 \end{pmatrix} \end{array}$$

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From this we guess that

$$c_{n,j} = (-1)^{j+n} \binom{n-1}{j-1} \binom{j+n-2}{j-1} \binom{2n-2}{n-1}^{-1}.$$

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Then we evaluate the sum (e.g., using Zeilberger's algorithm)

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→ Use holonomic functions!

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From this we guess that (e.g., by Kauers' Guess package)

$$c_{n,j} = \frac{(j-n-1)(j+n-2)}{(j-1)^2} c_{n,j-1},$$

$$c_{n,j} = \frac{(n-1)(j+n-2)}{2(2n-3)(j-n)} c_{n-1,j}.$$

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Implementations are available in F. Chyzak's Maple package `Mgfun` and our Mathematica package `HolonomicFunctions`; here we will use the latter one.

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Now use $c_{n,j}$ to do Laplace expansion of A_n w.r.t. the last row:

$$\det A_n = \sum_{j=1}^n M_{n,n} c_{n,j} a_{n,j}.$$

Showing that the sum evaluates to b_n completes the induction step.

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(at least not for symbolic n)

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- ▶ Work with an implicit (recursive) definition of $c_{n,j}$.
- ▶ The values of $c_{n,j}$ can be computed for concrete $n, j \in \mathbb{N}$.
- ▶ If recurrences exist they can be guessed automatically (e.g. with M. Kauers's Mathematica package `Guess`)

Zeilberger's Holonomic Ansatz

1. Compute many values of $c_{n,j}$ (e.g. for $1 \leq j \leq n \leq 100$).
2. Guess linear recurrences for $c_{n,j}$ from that data.
3. Prove the following identities using holonomic closure properties and creative telescoping:

$$c_{n,n} = 1 \quad (n \geq 1), \quad (1)$$

$$\sum_{j=1}^n c_{n,j} a_{i,j} = 0 \quad (1 \leq i < n), \quad (2)$$

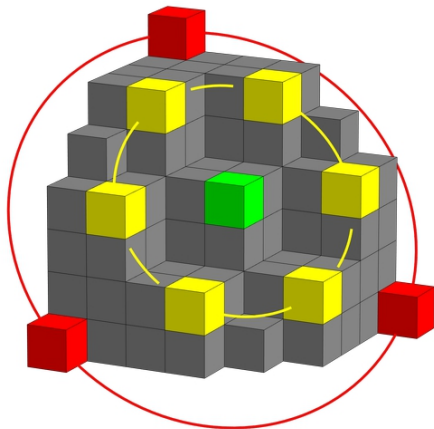
$$\sum_{j=1}^n c_{n,j} a_{n,j} = \frac{b_n}{b_{n-1}} \quad (n \geq 1). \quad (3)$$

Note: all these steps can be executed automatically!

Part I

Proof of the q -TSPP Conjecture

(joint work with M. Kauers and D. Zeilberger)



A Success Story of the Holonomic Ansatz

C. Koutschan, M. Kauers, D. Zeilberger:

Proof of George Andrews's and David Robbins's
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Proc. Natl. Acad. Sci. (PNAS) **108**(6):2196–2199, 2011.

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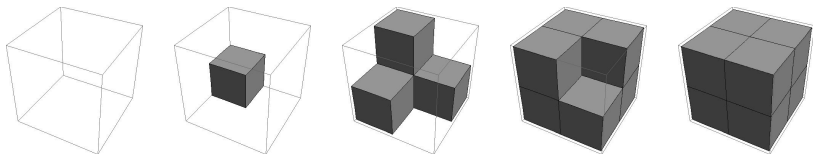
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By evaluating the q -holonomic determinant (Okada 1989)

$$\det_{1 \leq i, j \leq n} \left(q^{i+j-1} \begin{bmatrix} i+j-2 \\ i-1 \end{bmatrix}_q + q^{i+j} \begin{bmatrix} i+j-1 \\ i \end{bmatrix}_q + (1+q^i)\delta_{i,j} - \delta_{i,j+1} \right) \\ = \prod_{1 \leq i \leq j \leq k \leq n} \left(\frac{1 - q^{i+j+k-1}}{1 - q^{i+j+k-2}} \right)^2$$

a long-standing combinatorial problem (first stated in 1983) was solved, the q -enumeration of totally symmetric plane partitions.

Let $T(n)$ denote set of TSPPs with largest part at most n .



Stembridge's Theorem:

(Stembridge 1995)

(Andrews/Paule/Schneider 2005)

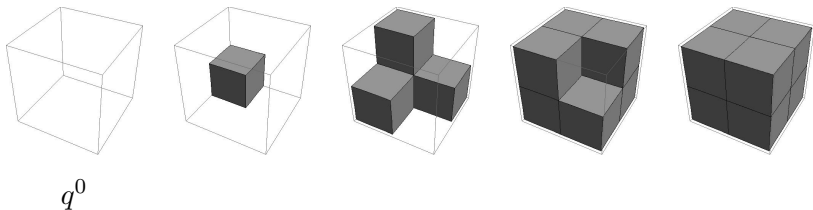
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q -TSPP conjecture:

(KKZ theorem, 2011)

$$\sum_{\pi \in T(n)} q^{|\pi/S_3|} = \prod_{1 \leq i \leq j \leq k \leq n} \frac{1 - q^{i+j+k-1}}{1 - q^{i+j+k-2}}$$

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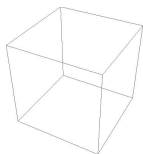
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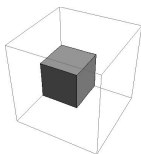
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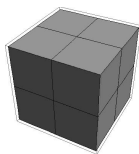
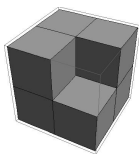
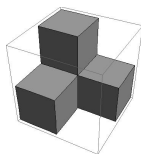
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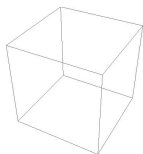
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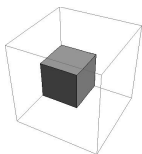
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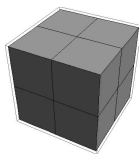
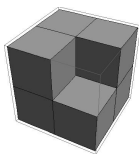
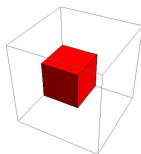
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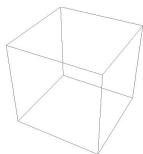
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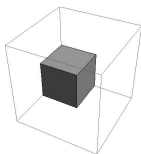
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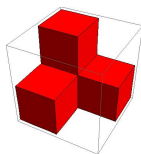
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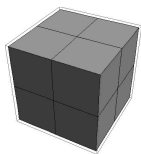
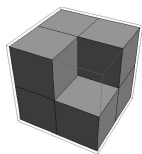
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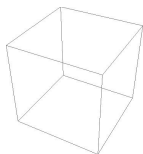
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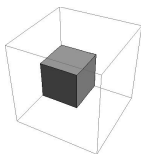
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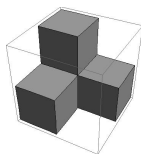
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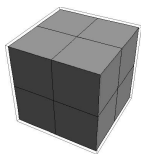
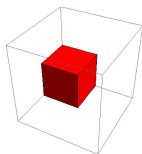
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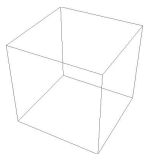
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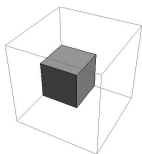
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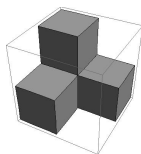
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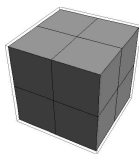
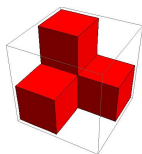
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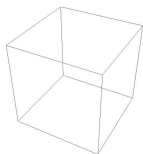
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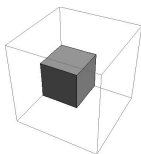
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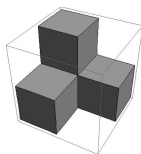
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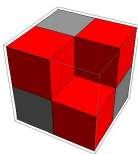
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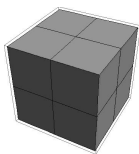
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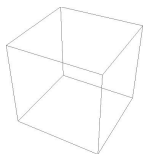
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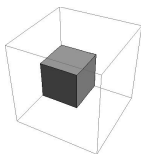
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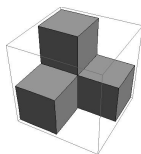
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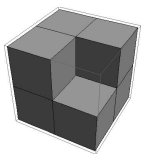
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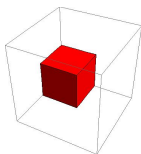
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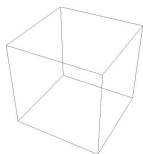
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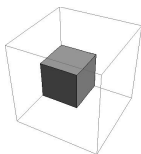
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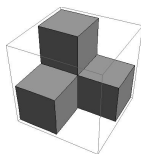
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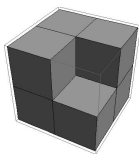
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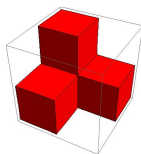
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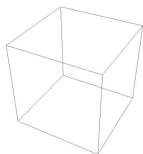
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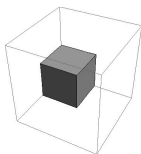
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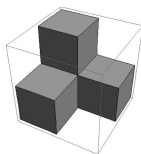
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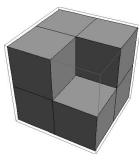
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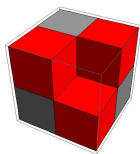
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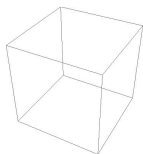
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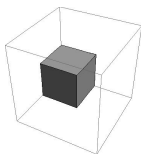
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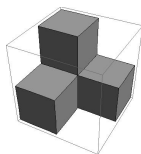
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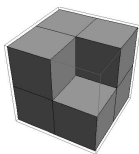
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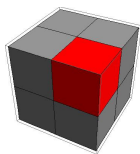
q^1



q^2



q^3



q^4

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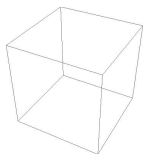
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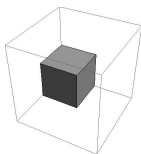
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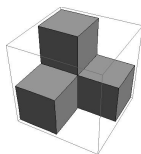
Let $T(n)$ denote set of TSPPs with largest part at most n .



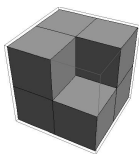
q^0



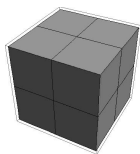
q^1



q^2



q^3



q^4

Stembridge's Theorem:

(Stembridge 1995)

(Andrews/Paule/Schneider 2005)

$$|T(n)| = \prod_{1 \leq i \leq j \leq k \leq n} \frac{i + j + k - 1}{i + j + k - 2}$$

q -TSPP conjecture:

(KKZ theorem, 2011)

$$\sum_{\pi \in T(n)} q^{|\pi/S_3|} = \prod_{1 \leq i \leq j \leq k \leq n} \frac{1 - q^{i+j+k-1}}{1 - q^{i+j+k-2}}$$

Part II

Solving Krattenthaler's Conjectures
by
Variations of the Holonomic Ansatz

(joint work with T. Thanatipanonda)

Krattenthaler's Work on Determinants

- ▶ In 1999, C. Krattenthaler published the classic
Advanced Determinant Calculus
in *Séminaire Lotharingien de Combinatoire* **42**:1–67.
For example, the q -TSP conjecture was mentioned therein.

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- ▶ In 2005, C. Krattenthaler published
Advanced Determinant Calculus: A Complement
in *Linear Algebra and its Applications* **411**:68–166.
We solved Conjectures 34, 35, and 36 from this paper
which are related to combinatorial problems (rhombus tilings).

Conjecture 34 \longrightarrow Theorem 1

Let the determinant $D_1(n)$ be defined by

$$D_1(n) := \det_{1 \leq i, j \leq n} \left(\delta_{i,j} + \binom{\mu + i + j - 2}{j} \right)$$

where μ is an indeterminate and $\delta_{i,j}$ is the Kronecker delta.

Then the following relation holds:

$$\frac{D_1(2n)}{D_1(2n-1)} = (-1)^{(n-1)(n-2)/2} 2^n \frac{\left(\frac{\mu}{2} + n\right)_{\lceil n/2 \rceil} \left(\frac{\mu}{2} + 2n + \frac{1}{2}\right)_{n-1}}{(n)_n \left(-\frac{\mu}{2} - 2n + \frac{3}{2}\right)_{\lceil (n-2)/2 \rceil}}.$$

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This conjecture was posed by G. Andrews in 1980; it appeared in the context of enumerating certain classes of plane partitions.

Result of the Holonomic Ansatz

Some Data

$$D_1(1) = \mu + 1$$

$$D_1(2) = (\mu + 1)(\mu + 2)$$

$$D_1(3) = \frac{1}{12}(\mu + 1)(\mu + 2)(\mu + 3)(\mu + 14)$$

$$D_1(4) = \frac{1}{72}(\mu + 1)(\mu + 2)(\mu + 3)(\mu + 4)(\mu + 9)(\mu + 14)$$

$$D_1(5) = \frac{1}{8640}(\mu + 1)(\mu + 2)(\mu + 3)(\mu + 4)(\mu + 5)(\mu + 9) \\ \times (\mu^3 + 45\mu^2 + 722\mu + 3432)$$

$$D_1(6) = \frac{1}{518400}(\mu + 1)(\mu + 2)(\mu + 3)(\mu + 4)(\mu + 5)(\mu + 6) \\ \times (\mu + 8)(\mu + 13)(\mu + 15)(\mu^3 + 45\mu^2 + 722\mu + 3432)$$

$$D_1(7) = \frac{1}{870912000}(\mu + 1) \circ \circ \circ (\mu + 34)(\mu^3 + 47\mu^2 + 954\mu + 5928)$$

$$D_1(8) = \frac{1}{731566080000}(\mu + 1) \circ \circ \circ (\mu + 34)(\mu^3 + 47\mu^2 + 954\mu + 5928)$$

$$D_1(9) = \frac{1}{221225582592000000}(\mu + 1)(\mu + 2) \circ \circ \circ (\mu + 21)^2 \\ \times (\mu^6 + 142\mu^5 + 8505\mu^4 + 277100\mu^3 + 5253404\mu^2 + 52937808\mu + 100000000)$$

$$D_1(10) = \frac{1}{3344930808791040000000}(\mu + 1)(\mu + 2) \circ \circ \circ (\mu + 25)(\mu + 27) \\ \times (\mu^6 + 142\mu^5 + 8505\mu^4 + 277100\mu^3 + 5253404\mu^2 + 52937808\mu + 100000000)$$

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Modified Holonomic Ansatz

Idea: use the subsequence $\tilde{c}_{n,j} := c_{2n,j}$.

Modified Holonomic Ansatz

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Then we have to prove the following the identities:

$$\tilde{c}_{n,2n} = 1 \quad (n \geq 1), \quad (1a)$$

$$\sum_{j=1}^{2n} \tilde{c}_{n,j} a_{i,j} = 0 \quad (1 \leq i < 2n), \quad (2a)$$

$$\sum_{j=1}^{2n} \tilde{c}_{n,j} a_{2n,j} = \frac{b_{2n}}{b_{2n-1}} \quad (n \geq 1). \quad (3a)$$

The Meta-Certificate $\tilde{c}_{n,j}$

With the modified ansatz we obtain very small recurrences for $\tilde{c}_{n,j}$:

$$\begin{aligned} & 2n(j+1)(2n-1)(2j+\mu)(j-2n)(j-2n+1) \\ & \quad \times (\mu+4n-5)(\mu+4n-3)(j+\mu+2n-1)\tilde{c}_{n,j} = \\ & j(j+\mu-1)(2j+\mu-1)(j-2n+3)(\mu+4n-3) \\ & \quad \times (j^4 + 2j^3\mu + \dots \langle 24 \text{ terms} \rangle + 12)\tilde{c}_{n-1,j+1} - \\ & (j+1)(j+\mu+2n-3)(2j^6\mu + 8j^6n + \dots \langle 92 \text{ terms} \rangle - 210\mu n)\tilde{c}_{n-1,j} \end{aligned}$$

$$\begin{aligned} & (j-1)(j+\mu-3)(j+\mu-2)(2j+\mu-4)(j-2n) \\ & \quad \times (j+\mu+2n-1)\tilde{c}_{n,j} = \\ & j(j+\mu-3)(4j^4 + 8j^3\mu + \dots \langle 26 \text{ terms} \rangle + 16)\tilde{c}_{n,j-1} - \\ & j(j-1)(j+\mu-2)(2j+\mu-2)(j-2n-2)(j+\mu+2n-3)\tilde{c}_{n,j-2} \end{aligned}$$

Conjecture 35 \longrightarrow Theorem 2

Let μ be an indeterminate and n be a nonnegative integer.
 If n is even, then the following determinant evaluation holds:

$$\det_{1 \leq i, j \leq n} \left(-\delta_{i,j} + \binom{\mu + i + j - 2}{j} \right) =$$

$$(-1)^{n/2} 2^{n(n+2)/4} \frac{\left(\frac{\mu}{2}\right)_{n/2}}{\left(\frac{n}{2}\right)!} \left(\prod_{i=0}^{(n-2)/2} \frac{i!^2}{(2i)!^2} \right) \times$$

$$\left(\prod_{i=0}^{\lfloor (n-4)/4 \rfloor} \binom{\mu}{2} + 3i + \frac{5}{2} \right)_{(n-4i-2)/2}^2 \left(-\frac{\mu}{2} - \frac{3n}{2} + 3i + 3 \right)_{(n-4i-4)/2}^2$$

Conjecture 35 \longrightarrow Theorem 2

Let μ be an indeterminate and n be a nonnegative integer.
 If n is odd, then the following determinant evaluation holds:

$$\det_{1 \leq i, j \leq n} \left(-\delta_{i, j} + \binom{\mu + i + j - 2}{j} \right) =$$

$$(-1)^{(n-1)/2} 2^{(n+3)(n+1)/4} \left(\frac{\mu - 1}{2} \right)_{(n+1)/2} \left(\prod_{i=0}^{(n-1)/2} \frac{i!(i+1)!}{(2i)!(2i+2)!} \right) \times$$

$$\left(\prod_{i=0}^{\lfloor (n-3)/4 \rfloor} \left(\frac{\mu}{2} + 3i + \frac{5}{2} \right)_{(n-4i-3)/2} \left(-\frac{\mu}{2} - \frac{3n}{2} + 3i + \frac{3}{2} \right)_{(n-4i-1)/2} \right)$$

Result of the Holonomic Ansatz

Result of the Holonomic Ansatz

Instead of b_n/b_{n-1} we would like to study the quotients

$$\frac{b_{2n}}{b_{2n-2}} \quad \text{and} \quad \frac{b_{2n+1}}{b_{2n-1}}.$$

The Double Step Method

Based on the formula for the determinant of a block matrix

$$\det(M) = \det \begin{pmatrix} M_1 & M_2 \\ M_3 & M_4 \end{pmatrix} = \det(M_1) \det(M_4 - M_3 M_1^{-1} M_2)$$

we obtain the following proof scheme:

$$c'_{n,n-1} = c''_{n,n} = 1, \quad c'_{n,n} = c''_{n,n-1} = 0, \quad (1b)$$

$$\sum_{j=1}^n a_{i,j} c'_{n,j} = \sum_{j=1}^n a_{i,j} c''_{n,j} = 0, \quad (1 \leq i \leq n-2) \quad (2b)$$

$$\begin{aligned} \frac{b_n}{b_{n-2}} &= \left(\sum_{j=1}^n a_{n-1,j} c'_{n,j} \right) \left(\sum_{j=1}^n a_{n,j} c''_{n,j} \right) \\ &\quad - \left(\sum_{j=1}^n a_{n-1,j} c''_{n,j} \right) \left(\sum_{j=1}^n a_{n,j} c'_{n,j} \right). \end{aligned} \quad (3b)$$

Alternative: the Desnanot-Jacobi Approach

Denote $b_n(I, J) := \det_{\substack{I \leq i \leq n-1+I \\ J \leq j \leq n-1+J}} a_{i,j}$ (our determinant is $b_n(1, 1)$).

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With this notation, the Desnanot-Jacobi identity reads

$$b_n(0, 0)b_{n-2}(1, 1) = b_{n-1}(0, 0)b_{n-1}(1, 1) - b_{n-1}(0, 1)b_{n-1}(1, 0)$$

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Substitute $n \rightarrow 2n + 1$ and $n \rightarrow 2n$, and use $b_{2n-1}(0, 0) = 0$:

$$\begin{aligned} b_{2n}(0, 0)b_{2n}(1, 1) &= b_{2n}(0, 1)b_{2n}(1, 0) \\ b_{2n}(0, 0)b_{2n-2}(1, 1) &= -b_{2n-1}(0, 1)b_{2n-1}(1, 0) \end{aligned}$$

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From these two equations we obtain the desired quotient:

$$\frac{b_{2n}(1, 1)}{b_{2n-2}(1, 1)} = -\frac{b_{2n}(1, 0)}{b_{2n-1}(1, 0)} \cdot \frac{b_{2n}(0, 1)}{b_{2n-1}(0, 1)}$$

Alternative: the Desnanot-Jacobi Approach

Similarly, using $b_{2n}(0, 0) = -b_{2n-1}(1, 1)$, we get

$$\frac{b_{2n+1}(1, 1)}{b_{2n-1}(1, 1)} = -\frac{b_{2n+1}(0, 1)}{b_{2n}(0, 1)} \cdot \frac{b_{2n+1}(1, 0)}{b_{2n}(1, 0)}.$$

Alternative: the Desnanot-Jacobi Approach

Similarly, using $b_{2n}(0, 0) = -b_{2n-1}(1, 1)$, we get

$$\frac{b_{2n+1}(1, 1)}{b_{2n-1}(1, 1)} = -\frac{b_{2n+1}(0, 1)}{b_{2n}(0, 1)} \cdot \frac{b_{2n+1}(1, 0)}{b_{2n}(1, 0)}.$$

Remarks:

- ▶ $b_{2n-1}(0, 0) = 0$: show that the rows of this matrix are dependent, by guessing the coefficients of the corresponding linear combination.
- ▶ $b_{2n}(0, 0) = -b_{2n-1}(1, 1)$ can be shown by yet another variation of the holonomic ansatz.
- ▶ $b_{2n}(1, 0)/b_{2n-1}(1, 0)$ etc. can be treated with our first variation of the original holonomic ansatz.

Conjecture 36 \longrightarrow Theorem 3

Let μ be an indeterminate. For any odd nonnegative integer n there holds

$$\begin{aligned} \det_{1 \leq i, j \leq n} \left(-\delta_{i, j} + \binom{\mu + i + j - 2}{j + 1} \right) = & \\ & (-1)^{(n-1)/2} 2^{(n-1)(n+5)/4} (\mu + 1) \frac{\left(\frac{\mu}{2} - 1\right)_{(n+1)/2}}{\left(\frac{n+1}{2}\right)!} \left(\prod_{i=0}^{(n-1)/2} \frac{i!^2}{(2i)!^2} \right) \\ & \times \left(\prod_{i=0}^{\lfloor (n-1)/4 \rfloor} \binom{\frac{\mu}{2} + 3i + \frac{3}{2}}{(n-4i-1)/2} \right)^2 \\ & \times \left(\prod_{i=0}^{\lfloor (n-3)/4 \rfloor} \binom{-\frac{\mu}{2} - \frac{3n}{2} + 3i + \frac{5}{2}}{(n-4i-3)/2} \right)^2 \end{aligned}$$

Proof

Relate this determinant to the previous problem:

$$\begin{aligned} & \det_{1 \leq i, j \leq 2n-1} \left(-\delta_{i,j} + \binom{\mu + i + j - 2}{j + 1} \right) = \\ & \det_{2 \leq i, j \leq 2n} \left(-\delta_{i,j} + \binom{(\mu - 2) + i + j - 2}{j} \right) = b_{2n-1}(2, 2, \mu - 2) \end{aligned}$$

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A variation of the holonomic ansatz yields a recurrence for

$$\frac{b_{2n}(1, 1, \mu - 2)}{b_{2n-1}(2, 2, \mu - 2)}.$$

But $b_{2n}(1, 1, \mu - 2)$ is already known (previous result).

Our Conjecture

We found a beautiful formula for Andrews' determinant $D_1(n)$.

Our Conjecture

We found a beautiful formula for Andrews' determinant $D_1(n)$. Let

$$C(n) = \frac{(-1)^n + 3}{2} \prod_{i=1}^n \frac{\lfloor \frac{i}{2} \rfloor!}{i!},$$

$$E(n) = (\mu + 1)_n \left(\prod_{i=1}^{\lfloor \frac{3}{2} \lfloor \frac{1}{2}(n-1) \rfloor - 2 \rfloor} (\mu + 2i + 6)^{2 \lfloor \frac{1}{3}(i+2) \rfloor} \right) \\ \times \left(\prod_{i=1}^{\lfloor \frac{3}{2} \lfloor \frac{n}{2} \rfloor - 2 \rfloor} (\mu + 2i + 2 \lfloor \frac{3}{2} \lfloor \frac{n}{2} + 1 \rfloor \rfloor - 1)^{2 \lfloor \frac{1}{2} \lfloor \frac{n}{2} \rfloor - \frac{1}{3}(i-1) \rfloor - 1} \right),$$

$$F_m(n) = \left(\prod_{i=1}^{\lfloor \frac{1}{4}(n-1) \rfloor} (\mu + 2i + n + m)^{1-2i-m} \right) \\ \times \left(\prod_{i=1}^{\lfloor \frac{n}{4} - 1 \rfloor} (\mu - 2i + 2n - 2m + 1)^{1-2i-m} \right),$$

Our Conjecture

... further let...

$$F(n) = \begin{cases} E(n)F_0(n), & \text{if } n \text{ is even,} \\ E(n)F_1(n) \prod_{i=1}^{\frac{1}{2}(n-5)} (\mu + 2i + 2n - 1), & \text{if } n \text{ is odd,} \end{cases}$$

$$\begin{aligned} T(k) = & 55296k^6 + 41472(\mu - 1)k^5 + 384(30\mu^2 - 66\mu + 53)k^4 \\ & + 96(\mu - 1)(15\mu^2 - 42\mu + 61)k^3 \\ & + 4(19\mu^4 - 122\mu^3 + 419\mu^2 - 544\mu + 72)k^2 \\ & + (\mu - 1)(\mu^4 - 14\mu^3 + 101\mu^2 - 160\mu - 84)k \\ & + 2(\mu - 3)(\mu - 2)(\mu - 1)(\mu + 1), \end{aligned}$$

Our Conjecture

... and let ...

$$S_1(n) = \sum_{k=1}^{n-1} \left(2^{6k} (\mu + 8k - 1) \left(\frac{1}{2}\right)_{2k-1}^2 \left(\frac{1}{2}(\mu + 5)\right)_{2k-3} \right. \\ \left. \times \left(\frac{1}{2}(\mu + 4k + 2)\right)_{k-2} \left(\frac{1}{2}(\mu + 4k + 2)\right)_{2n-2k-2} T(k) \right) \\ \left/ \left((2k)! \left(\frac{1}{2}(\mu + 6k - 3)\right)_{3k+4} \right), \right.$$
$$S_2(n) = \sum_{k=1}^{n-1} \left(2^{6k} (\mu + 8k + 3) \left(\frac{1}{2}\right)_{2k}^2 \left(\frac{1}{2}(\mu + 5)\right)_{2k-2} \right. \\ \left. \times \left(\frac{1}{2}(\mu + 4k + 4)\right)_{k-2} \left(\frac{1}{2}(\mu + 4k + 4)\right)_{2n-2k-2} T\left(k + \frac{1}{2}\right) \right) \\ \left/ \left((2k + 1)! \left(\frac{1}{2}(\mu + 6k + 1)\right)_{3k+5} \right), \right.$$

Our Conjecture

$$P_1(n) = 2^{3n-1} \frac{\left(\frac{1}{2}(\mu + 6n - 3)\right)_{3n-2}}{\left(\frac{1}{2}(\mu + 5)\right)_{2n-3}} \\ \times \left(\frac{\left(\frac{1}{2}(\mu + 2)\right)_{2n-2}}{(\mu + 3)^2} + \frac{\mu(\mu - 1)S_1(n)}{2^{13}} \right),$$

$$P_2(n) = 2^{3n-1} \frac{\left(\frac{1}{2}(\mu + 6n + 1)\right)_{3n-1}}{\left(\frac{1}{2}(\mu + 5)\right)_{2n-2}} \\ \times \left(\frac{(\mu + 14) \left(\frac{1}{2}(\mu + 4)\right)_{2n-2}}{(\mu + 7)(\mu + 9)} + \frac{\mu(\mu - 1)S_2(n)}{2^9} \right),$$

$$G(n) = \begin{cases} P_1\left(\frac{1}{2}(n + 1)\right), & \text{if } n \text{ is odd,} \\ P_2\left(\frac{n}{2}\right), & \text{if } n \text{ is even.} \end{cases}$$

Then for every positive integer n we have

$$\det_{1 \leq i, j \leq n} \left(\delta_{i,j} + \binom{\mu + i + j - 2}{j} \right) = C(n)F(n)G(\lfloor \frac{1}{2}(n + 1) \rfloor).$$

Towards a Proof of our Conjecture

Recent news: together with T. Thanatipanonda, we applied the Desnanot-Jacobi theorem successively to this determinant, in order to split it into simpler subproblems:

$$D_{1,0}(2n) = 0$$

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$$D_{0,0}(2n)/D_{0,0}(2n-1)$$

$$D_{2,0}(2n)/D_{2,0}(2n-1)$$

$$D_{-1,1}(2n+1)/D_{-1,1}(2n)$$

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Recent news: together with T. Thanatipanonda, we applied the Desnanot-Jacobi theorem successively to this determinant, in order to split it into simpler subproblems:

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|-------------------------------|-----------|
| $D_{1,0}(2n) = 0$ | ✓ |
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| $D_{0,0}(2n)/D_{0,0}(2n-1)$ | ✓ |
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Part III

The Holonomic Ansatz
adapted to the
Evaluation of Pfaffians

(joint work with M. Ishikawa)

Pfaffians

Consider a skew-symmetric matrix A , i.e., $A = -A^T$:

$$A = \begin{pmatrix} 0 & a_{1,2} & a_{1,3} & \cdots \\ -a_{1,2} & 0 & a_{2,3} & \cdots \\ -a_{1,3} & -a_{2,3} & 0 & \cdots \\ \vdots & \vdots & \vdots & \ddots \end{pmatrix}$$

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(it is easy to see that $\det A = 0$ if A has odd dimensions).

Now let A be a skew-symmetric matrix of size $2n \times 2n$. Then the Pfaffian of A is defined as

$$\text{Pf } A := \frac{1}{2^n n!} \sum_{\sigma \in S_{2n}} \text{sgn}(\sigma) \prod_{i=1}^n a_{\sigma(2i-1), \sigma(2i)}.$$

Note that $(\text{Pf } A)^2 = \det A$.

Try to Apply Determinant Techniques

Zeilberger's holonomic ansatz doesn't work, since it requires

$$\det A_n \neq 0 \text{ for all } n.$$

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We could apply our variant that considers the quotient

$$\frac{\det A_n}{\det A_{n-2}}.$$

- ▶ This double step method works in theory,
- ▶ but is complicated in practice and
- ▶ leads to very large computations.

Laplace Expansion for Pfaffians

- ▶ Let $A = (a_{i,j})_{1 \leq i, j \leq 2n}$ be a skew-symmetric matrix.
- ▶ Denote by $A(i, j)$ the $(2n - 2) \times (2n - 2)$ matrix which is obtained by deleting the rows and columns i and j from A .

- ▶ Define the cofactors $\Gamma_{i,j} := \begin{cases} (-1)^{j-i-1} \text{Pf } A(i, j) & \text{if } i < j, \\ (-1)^{i-j} \text{Pf } A(j, i) & \text{if } j < i, \\ 0 & \text{if } i = j. \end{cases}$

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Then there exists a Laplace-type expansion for the Pfaffian of A :

$$\delta_{j,k} \text{Pf } A = \sum_{i=1}^{2n} a_{j,i} \Gamma_{k,i} = \sum_{i=1}^{2n} a_{i,j} \Gamma_{i,k}.$$

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Setting $j = k = 2n$ leads to

$$\text{Pf } A = \sum_{i=1}^{2n} a_{2n,i} \Gamma_{2n,i} = \sum_{i=1}^{2n} a_{i,2n} \Gamma_{i,2n}.$$

Pfaffian Evaluation: Proof by Induction

Problem: Prove that $\text{Pf } A_{2n} = \text{Pf } (a_{i,j})_{1 \leq i,j \leq 2n} = b_n$ for all $n \in \mathbb{N}$.

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Induction step: the assumption implies that the linear system

$$\begin{pmatrix} a_{1,1} & \cdots & a_{2n-2,1} & a_{2n-1,1} \\ \vdots & \ddots & \vdots & \vdots \\ a_{1,2n-2} & \cdots & a_{2n-2,2n-2} & a_{2n-1,2n-2} \\ 0 & \cdots & 0 & 1 \end{pmatrix} \begin{pmatrix} c_{2n,1} \\ \vdots \\ c_{2n,2n-2} \\ c_{2n,2n-1} \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \end{pmatrix}$$

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has a unique solution, namely $c_{2n,j} = \Gamma_{j,2n} / \Gamma_{2n-1,2n} = \Gamma_{j,2n} / b_{n-1}$.

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has a unique solution, namely $c_{2n,j} = \Gamma_{j,2n} / \Gamma_{2n-1,2n} = \Gamma_{j,2n} / b_{n-1}$.

Now use $c_{2n,j}$ in the expansion formula for the Pfaffian of A_{2n} :

$$\text{Pf } A_{2n} = \sum_{j=1}^{2n-1} b_{n-1} c_{2n,j} a_{j,2n}.$$

Showing that the sum evaluates to b_n completes the induction step.

The Holonomic Ansatz for Pfaffians

Now the holonomic ansatz can be formulated for Pfaffians:

1. Compute many values of $c_{2n,j}$ (e.g. for $1 \leq j \leq 2n \leq 100$).
2. Guess linear recurrences for $c_{2n,j}$ from that data.
3. Prove the following identities using holonomic closure properties and creative telescoping:

$$c_{2n,2n-1} = 1 \quad (n \geq 1), \quad (\text{P1})$$

$$\sum_{j=1}^{2n-1} c_{2n,j} a_{j,i} = 0 \quad (1 \leq i < 2n), \quad (\text{P2})$$

$$\sum_{j=1}^{2n-1} c_{2n,j} a_{j,2n} = \frac{b_n}{b_{n-1}} \quad (n \geq 1). \quad (\text{P3})$$

Turn Conjectures into Theorems

Theorem. Let $M_n = \sum_{k=0}^n \frac{1}{k+1} \binom{n}{2k} \binom{2k}{k}$ denote the n -th Motzkin number. Then for $n \in \mathbb{N}$ we have

$$\text{Pf} \left((j-i)M_{i+j-3} \right)_{1 \leq i, j \leq 2n} = \prod_{k=0}^{n-1} (4k+1).$$

Theorem. Let $D_n = \sum_{k=0}^n \binom{n}{k} \binom{n+k}{k}$ denote the n -th central Delannoy number. Then for $n \in \mathbb{N}$ we have

$$\text{Pf} \left((j-i)D_{i+j-3} \right)_{1 \leq i, j \leq 2n} = 2^{(n+1)(n-1)} (2n-1) \prod_{k=1}^{n-1} (4k-1).$$

Theorem. Let $N_n(x)$ denote the n -th Narayana polynomial defined by $N_0(x) = 1$ and $N_n(x) = \sum_{k=0}^n \frac{1}{n} \binom{n}{k} \binom{n}{k-1} x^k$, $n \geq 1$. Then for $n \in \mathbb{N}$ we have

$$\text{Pf} \left((j-i)N_{i+j-2}(x) \right)_{1 \leq i, j \leq 2n} = x^{n^2} \prod_{k=0}^{n-1} (4k+1).$$

A Considerably Shorter Proof of q -TSPP?

S. Okada:

On the generating functions for
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Journal of Combinatorial Theory, Series A, **53**:1–23, 1989.

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Idea: Apply the holonomic ansatz for Pfaffians to this one and hope that this yields a simpler proof (less computations).

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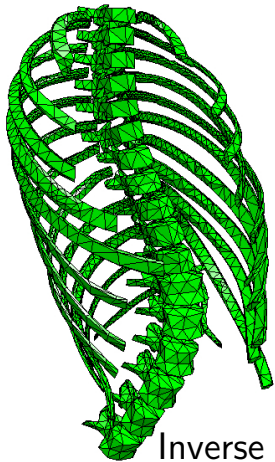
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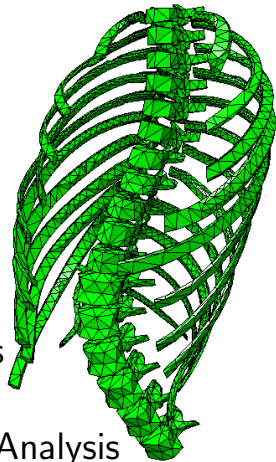
Some preliminary results:

- ▶ Annihilating ideal for $c_{2n,i}$ has holonomic rank 3 only.
- ▶ But the matrix entries are more complicated, and involve some “exceptional” term which has to be treated separately.



Part IV

Evaluating Determinants
that yield an
Inverse Inequality in Numerical Analysis



(joint work with M. Neumüller and S. Radu)

Problem Statement

The interest in numerical analysis (e.g., finite element methods) in so-called inverse inequalities yields to the following problem:

Find the largest eigenvalue λ_n of the generalized eigenvalue problem

$$B_n \vec{x}_n = \lambda_n A_n \vec{x}_n$$

where A_n and B_n are certain $n \times n$ matrices.

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Equivalent formulation:

$$\lambda_n := \max_{\lambda} \det(B_n - \lambda A_n) = 0.$$

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Equivalent formulation:

$$\lambda_n := \max_{\lambda} \det(B_n - \lambda A_n) = 0.$$

Relaxed problem: find expressions $b_1(n)$ and $b_2(n)$ such that

$$b_1(n) < \lambda_n < b_2(n)$$

(“as accurate as possible”).

The entries of the matrices A_n and B_n in our case are:

$$a_{i,j} := \frac{1 - (-1)^{i+j-1}}{i + j - 1}$$

$$b_{i,j} := (i - 1)(j - 1) \frac{1 - (-1)^{i+j-3}}{i + j - 3}$$

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$$B_n - \lambda A_n = \begin{pmatrix} -2\lambda & 0 & -\frac{2}{3}\lambda & 0 & -\frac{2}{5}\lambda & 0 \\ 0 & 2 - \frac{2}{3}\lambda & 0 & 2 - \frac{2}{5}\lambda & 0 & 2 - \frac{2}{7}\lambda \\ -\frac{2}{3}\lambda & 0 & \frac{8}{3} - \frac{2}{5}\lambda & 0 & \frac{16}{5} - \frac{2}{7}\lambda & 0 \\ 0 & 2 - \frac{2}{5}\lambda & 0 & \frac{18}{5} - \frac{2}{7}\lambda & 0 & \frac{30}{7} - \frac{2}{9}\lambda \\ -\frac{2}{5}\lambda & 0 & \frac{16}{5} - \frac{2}{7}\lambda & 0 & \frac{32}{7} - \frac{2}{9}\lambda & 0 \\ 0 & 2 - \frac{2}{7}\lambda & 0 & \frac{30}{7} - \frac{2}{9}\lambda & 0 & \frac{50}{9} - \frac{2}{11}\lambda \end{pmatrix}$$

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Hence we get

$$\det(B_n - \lambda A_n) = 2^n \det\left(A_{\lfloor n/2 \rfloor}^{(1)}\right) \cdot \det\left(A_{\lfloor n/2 \rfloor}^{(0)}\right).$$

$$A_n^{(0)} = (a_{i,j}^{(0)})_{1 \leq i,j \leq n} \quad \text{with} \quad a_{i,j}^{(0)} := \frac{(2i-1)(2j-1)}{2i+2j-3} - \frac{\lambda}{2i+2j-1}$$

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$$\det A_1^{(0)} = 1 - \frac{\lambda}{3}$$

$$\det A_2^{(0)} = \frac{4\lambda^2}{525} - \frac{12\lambda}{35} + \frac{4}{5}$$

$$\det A_3^{(0)} = -\frac{256\lambda^3}{22920975} + \frac{512\lambda^2}{218295} - \frac{256\lambda}{4851} + \frac{256}{2205}$$

$$\det A_4^{(0)} = \frac{65536\lambda^4}{63275987399625} - \frac{131072\lambda^3}{200876150475} + \frac{65536\lambda^2}{1217431215} - \frac{65536\lambda}{6689182}$$

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- ▶ These polynomials are irreducible.
- ▶ Hence $\det(A_n^{(0)}) / \det(A_{n-1}^{(0)})$ is (probably) not holonomic.
- ▶ Neither is $\det(A_n^{(0)})$ a holonomic sequence.

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix} \begin{pmatrix} (-1)^{n+1} \frac{M_{n,1}}{M_{n,n}} \\ (-1)^{n+2} \frac{M_{n,2}}{M_{n,n}} \\ (-1)^{n+3} \frac{M_{n,3}}{M_{n,n}} \\ \vdots \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \frac{\det A_n^{(0)}}{\det A_{n-1}^{(0)}} \end{pmatrix}$$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix} \begin{pmatrix} (-1)^{n+1} \frac{M_{n,1}}{M_{n,n}} \\ (-1)^{n+2} \frac{M_{n,2}}{M_{n,n}} \\ (-1)^{n+3} \frac{M_{n,3}}{M_{n,n}} \\ \vdots \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \frac{\det A_n^{(0)}}{M_{n,n}} \end{pmatrix}$$

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix} \begin{pmatrix} (-1)^{n+1} M_{n,1} \\ (-1)^{n+2} M_{n,2} \\ (-1)^{n+3} M_{n,3} \\ \vdots \\ M_{n,n} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \det A_n^{(0)} \end{pmatrix}$$

► This normalization could be used if $\det A^{(0)}$ was holonomic.

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix} \begin{pmatrix} (-1)^{n+1} \frac{M_{n,1}}{\ell_n} \\ (-1)^{n+2} \frac{M_{n,2}}{\ell_n} \\ (-1)^{n+3} \frac{M_{n,3}}{\ell_n} \\ \vdots \\ \frac{M_{n,n}}{\ell_n} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \frac{\det A_n^{(0)}}{\ell_n} \end{pmatrix}$$

► ℓ_n is the leading coefficient of $\det A_n^{(0)}$.

$$\begin{pmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \cdots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \cdots & a_{2,n} \\ a_{3,1} & a_{3,2} & a_{3,3} & \cdots & a_{3,n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{n,1} & a_{n,2} & a_{n,3} & \cdots & a_{n,n} \end{pmatrix} \begin{pmatrix} c_{n,1}^{(0)} \\ c_{n,2}^{(0)} \\ c_{n,3}^{(0)} \\ \vdots \\ c_{n,n}^{(0)} \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ \frac{\det A_n^{(0)}}{\ell_n} \end{pmatrix}$$

- ▶ ℓ_n is the leading coefficient of $\det A_n^{(0)}$.
- ▶ Define $c_{n,j}^{(0)} := (-1)^{n+j} \frac{M_{n,j}}{\ell_n}$.

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- ▶ ℓ_n is the leading coefficient of $\det A_n^{(0)}$.
- ▶ Define $c_{n,j}^{(0)} := (-1)^{n+j} \frac{M_{n,j}}{\ell_n}$.
- ▶ Thanks to the parameter λ this normalization is easy to achieve.

We conjecture

$$c_{n,j}^{(0)} = \frac{2^{2n+2j-3} \left(\frac{3}{2}\right)_{2n-1} \left(n + \frac{1}{2}\right)_{j-1}}{(n-1)! (2j-1)!} \\ \times \sum_{m=0}^{n-1} \sum_{k=0}^{2n-2m-2} \frac{(-1)^{j+m} (2m+1)_{2k} \lambda^m}{4^{m+k} k! (2m+k-n-j+2)!}$$

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Then we prove

$$\sum_{j=1}^n a_{i,j}^{(0)} c_{n,j}^{(0)} = \delta_{i,n} \sum_{j=0}^n (-4)^{j-n} \frac{(2n-2j+1)_{2n}}{(2j)!} \lambda^j$$

from which we can conclude that

$$\det A_n^{(0)} = c_n \cdot \sum_{j=0}^n (-4)^{j-n} \frac{(2n-2j+1)_{2n}}{(2j)!} \lambda^j$$

for some (yet unknown) constant c_n .

With the original version of the holonomic ansatz, we prove

$$c_n = \det\left(\lim_{\lambda \rightarrow \infty} \frac{1}{\lambda} A_n^{(0)}\right) = \left(-\frac{1}{2}\right)^n \prod_{i=1}^n \frac{((i-1)!)^2}{\left(i + \frac{1}{2}\right)_n}$$

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And hence we obtain:

Theorem.

$$\det A_n^{(0)} = \underbrace{\left(-\frac{1}{2}\right)^n \prod_{i=1}^n \frac{((i-1)!)^2}{\left(i + \frac{1}{2}\right)_n}}_{\text{"hyperholonomic" part}} \underbrace{\sum_{j=0}^n (-4)^{j-n} \frac{(2n-2j+1)_{2n}}{(2j)!} \lambda^j}_{\text{holonomic part}}.$$

For all $n \in \mathbb{N}$ we have the estimate $b_1(n) < \lambda_n < b_2(n)$ with

$$b_1(n) := \frac{m_1(n)}{2} \left(1 + \sqrt{1 - \frac{2(n-2)(n-3)(n+3)(n+4)}{3n(n-1)(n+1)(n+2)}} \right),$$
$$b_2(n) := m_1(n) \left(\frac{1}{3} + \left(r_1(n) + \sqrt{r_2(n)} \right)^{1/3} + \left(r_1(n) - \sqrt{r_2(n)} \right)^{1/3} \right),$$

where m_1 , r_1 , and r_2 are given by

$$m_1(n) := \frac{n(n-1)(n+1)(n+2)}{8},$$
$$r_1(n) := \frac{2(n^8 + 4n^7 + 8n^6 + \dots - 4733n^2 - 5130n + 16200)}{135n^2(n-1)^2(n+1)^2(n+2)^2},$$
$$r_2(n) := \frac{(n-2)(n-3)(n+4)(n+3)q(n)}{145800n^4(n-1)^4(n+1)^4(n+2)^4},$$

and the polynomial q in r_2 is given by

$$7n^{12} + 42n^{11} - 641n^{10} + \dots - 44971200n + 116640000.$$

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Conclusion

We have demonstrated that the holonomic ansatz is a very flexible tool for evaluating families of determinants symbolically.

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