

A201198: Counting Walks on Jacobi Graphs: An Application of Orthogonal Polynomials

Wolfdieter L a n g ¹

If the tridiagonal symmetric *Jacobi* matrix \mathbf{J}_N associated with the three term recurrence of an orthogonal polynomial system (*OPS*) in one variable has nonnegative integer entries one can interpret \mathbf{J}_N as the vertex-vertex (or adjacency) matrix of a graph which will be denoted also by \mathbf{J}_N . In this case we will call the graph a *Jacobi* graph associated with the corresponding *OPS*. We consider two types, the open graphs and the closed ones. In the closed case the vertex no. N is connected with the vertex no. 1.

a) **Open case:** $\mathbf{J}_N \equiv \mathbf{J}_N \left(\{c_k\}_0^{N-1}, \{b_k\}_1^{N-1} \right)$ $c_k \in \mathbb{N}_0, b_k \in \mathbb{N}$

$$\mathbf{J}_N = \begin{pmatrix} c_0 & b_1 & & & \\ b_1 & c_1 & b_2 & & 0 \\ & \ddots & \ddots & \ddots & \\ 0 & & b_{N-2} & c_{N-2} & b_{N-1} \\ & & & b_{N-1} & c_{N-1} \end{pmatrix}. \quad (1)$$

b) **Closed case:** $J_N \equiv J_N \left(\{c_k\}_0^{N-1}, \{b_k\}_0^{N-1} \right)$ $c_k \in \mathbb{N}_0, b_k \in \mathbb{N}$

$$J_N = \begin{pmatrix} c_0 & b_1 & & & b_0 \\ b_1 & c_1 & b_2 & & 0 \\ & \ddots & \ddots & \ddots & \\ 0 & & b_{N-2} & c_{N-2} & b_{N-1} \\ b_0 & & & b_{N-1} & c_{N-1} \end{pmatrix}. \quad (2)$$

See the *Figures 1* and *2* for the skeleton of these graphs where multilines have been denoted by a single line with multiplicity.

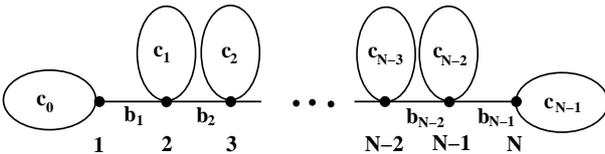


FIG. 1: Open Chain Graph Skeleton \mathbf{J}_N

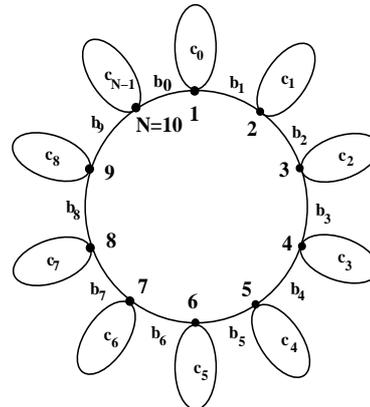


FIG. 2: Closed Chain Graph Skeleton $J_N, N=10$

For example, if $c_k = 0$ and $b_k = 1$ for $k \in \{0, 1, \dots, N-1\}$, one has the graphs $\mathbf{J}_N = P_N$, the simple path with N vertices and $N-1$ lines, and $\mathbf{J}_N = C_N$, the cycle graph with N vertices and N lines.

¹ wolfdieter.lang@kit.edu, <http://www-itp.particle.uni-karlsruhe.de/~wl>

Obviously these graphs belong to the *Chebyshev* polynomials $S_N(x)$, members of the classical *Jacobi OPS*, whose coefficient array is shown in [4] [A049310](#). Their recurrence is $S_n(x) - x S_{n-1}(x) + S_{n-2}(x) = 0$, $S_{-1}(x) = 0$ and $S_0(x) = 1$. In general the three term recurrence for any monic *OPS* with positive moment functional is, due to *Favard's* theorem, *e.g.*, [1], p. 21-22, Theorem 4.4. (we need $b_n^2 > 0$ for $n \in \mathbb{N}$ and $c_n \in \mathbb{R}$, for $n \in \mathbb{N}_0$)

$$\tilde{P}_n(x) = (x - c_{n-1})\tilde{P}_{n-1}(x) - b_{n-1}^2\tilde{P}_{n-2}(x), \quad (3)$$

with standard input $\tilde{P}_{-1}(x) = 0$ and $\tilde{P}_0(x) = 1$. Note that $b_0^2 < \infty$ multiplies 0 and is therefore free, sometimes it is put to 1, but one can keep it arbitrary. The b_0 used for closed graphs should not be confused with this arbitrary number. One also needs the first and sometimes higher associated polynomials, obtained by shifting the recurrence coefficients by 1 or more. In cases like the *Chebyshev-S OPS*, where these coefficients are n -independent, these associated polynomial systems coincide with the original ones, the zeroth order *OPS*.

$$\tilde{P}_n^{[m]}(x) = (x - c_{n-1+m})\tilde{P}_{n-1}^{[m]}(x) - b_{n-1+m}^2\tilde{P}_{n-2}^{[m]}(x), \quad \tilde{P}_{-1}^{[m]}(x) = 0, \quad \tilde{P}_0^{[m]}(x) = 1, \quad m \in \mathbb{N}_0. \quad (4)$$

These *OPS* with nonnegative coefficients play a rôle in walk counting on *Jacobi* graphs which is now explained in detail.

Definition 1: number of walks

$w_{N,L}(p_n \rightarrow p_m)$ denotes the number of walks (paths) of length L on an open \mathbf{J}_N graph from vertex p_n to vertex p_m . Similarly, we use $w_{N,L}(p_n \rightarrow p_m)$ for a closed J_N graph.

Of course, one has to have symmetry: $w_{N,L}(p_n \rightarrow p_m) = w_{N,L}(p_m \rightarrow p_n)$ for all $n, m \in \{1, 2, \dots, N\}$. One defines $w_{N,0}(p_n \rightarrow p_m) := \delta_{n,m}$, with *Kronecker* symbol δ . Similarly for $w_{N,L}$. The following proposition, which holds in fact for all symmetric adjacency matrices, not just tridiagonal ones, is obvious. See also [2], part III, D. The Matrix Method.

Proposition 1: Matrix power elements

$$w_{N,L}(p_n \rightarrow p_m) = ((\mathbf{J}_N)^L)_{n,m}, \quad (5)$$

and analogously for $w_{N,L}(p_n \rightarrow p_m) = ((J_N)^L)_{n,m}$. The walk counting symmetry is reflected in the symmetry of the adjacency matrices.

Definition 2: Average number of round trips

$$w_{N,L} := \frac{1}{N} \sum_{n=1}^N w_{N,L}(p_n \rightarrow p_n). \quad (6)$$

$w_{N,L}$ is defined analogously. Because $w_{N,L}(p_n \rightarrow p_n)$ is the number of walks starting and ending with vertex p_n (also for $w_{N,L}(p_n \rightarrow p_n)$), this is the number of round trips related to vertex p_n . If a graph is vertex-transitive (meaning that the graph without labeling looks the same from each vertex) $w_{N,L}$, or $w_{N,L}$, is the number of round trips from any of the vertices. This happens, *e.g.*, for each \mathbf{C}_N , $N \geq 2$, graph or for the \mathbf{P}_1 and \mathbf{P}_2 graphs. In general $w_{N,L}$ or $w_{N,L}$, is then the average number of round trips pro vertex which may be a fraction.

Proposition 2: Normalized sums of powers of eigenvalues of adjacency matrix

$$w_{N,L} = \frac{1}{N} \text{Tr}(\mathbf{J}_N^L) = \frac{1}{N} \sum_{n=1}^N (x_n^{(N)})^L, \quad (7)$$

with the eigenvalues of the adjacency matrix \mathbf{J}_N , and a similar proposition holds for $w_{N,L}$. This proposition is true for every symmetric adjacency matrix. These eigenvalues are the zeros of the characteristic (monic) polynomials $\tilde{P}_N(x) = \text{Det}(x \mathbf{1}_N - \mathbf{J}_N)$. This leads to a simple formula for the *o.g.f.*

of $w_{N,L}$, called $G_N(z) := \sum_{L=0}^{\infty} w_{N,L} z^L$ (with a similiar definition for $\mathcal{G}_N(z)$ in the closed graph case), namely

Proposition 3: O.g.f. $\mathbf{G}_N(\mathbf{z})$ or $\mathcal{G}_N(\mathbf{z})$ ([3] Theorem 5)

$$G_N(z) = \frac{1}{N} \frac{x \tilde{P}'_N(x)}{\tilde{P}_N(x)} \Big|_{x=1/z}. \quad (8)$$

Proof:

This proposition holds also for every (symmetric) adjacency matrix.

Here for $G_N(z)$ with the characteristic polynomial $\tilde{P}_N(x)$ of \mathbf{J}_N .

$$E_N(z) := \prod_{n=1}^N (1 - x_n^{(N)} z) = z^N \tilde{P}_N\left(\frac{1}{z}\right).$$

$$\begin{aligned} (\log E_N(z))' &= -\frac{1}{z} \sum_{n=1}^N (x_n^{(N)} z) \frac{1}{1 - x_n^{(N)} z} = -\frac{1}{z} \sum_{L=0}^{\infty} \sum_{n=1}^N (x_n^{(N)})^{L+1} z^{L+1} = \\ &= -\frac{N}{z} \sum_{L=1}^{\infty} \left(\frac{1}{N} \sum_{n=1}^N (x_n^{(N)})^L \right) z^L = -\frac{N}{z} (G_N(z) - 1). \end{aligned}$$

$$\text{Hence } G_N(z) = 1 - \frac{z}{N} \log \left(z^N \tilde{P}_N\left(\frac{1}{z}\right) \right)' = \frac{1}{N} \frac{x \tilde{P}'_N(x)}{\tilde{P}_N(x)} \Big|_{x=1/z} \quad \square$$

For closed graphs the same formula holds but with $\tilde{P}_N(x)$ replaced by the characteristic (monic) polynomial $\tilde{P}_{C_N}(x)$ for the adjacency matrix J_N from eq. (2). Now the the tridiagonality of the adjacency matrix of the corresponding open graph will enter. By expanding $\text{Det}(x \mathbf{1}_N - J_N)$ repeatedly one finds the following proposition expressing $\tilde{P}_{C_N}(x)$ in terms of the open graph's characteristic polynomial and its first associate one.

Proposition 4: Characteristic polynomials for closed Jacobi graphs

$$\tilde{P}_{C_N}(x) = \tilde{P}_N(x) - b_0^2 \tilde{P}_{N-2}^{[1]}(x) - 2 \prod_{k=0}^{N-1} b_k. \quad (9)$$

If the classical *OPS* recurrences are scanned for possible graph candidates one has to keep in mind that the three term recurrence for the monic polynomials has a freedom (a γ -transformation) explained in the following *lemma*.

Lemma 1: Freedom in the monic three term recurrence

With $\{\tilde{P}_n(x)\}$ satisfying the recurrence eq. (3), together with the given two inputs, also the monic polynomial system $\{\hat{P}_n(x)\}$, with $\hat{P}_n(x) := \gamma^n \tilde{P}_n\left(\frac{x}{\gamma}\right)$, with any $\gamma \in \mathbb{R} \setminus 0$, satisfies the same type of recurrence and inputs, but with $\hat{c}_{n-1} = \gamma c_{n-1}$ and $\hat{b}_{n-1}^2 = \gamma^2 b_{n-1}^2$.

Proof: Elementary. □

Example 1: The adjacency matrix for the graph \mathbf{C}_2 has $c_{n-1} = 0$ and $b_{n-1} = 2$, therefore the characteristic polynomial is $\tilde{C}_2(x) = 2^2 S_2\left(\frac{x}{2}\right) = x^2 - 4$.

Now we scan the three families of classical *OPS* for a possible Jacobi graph interpretation.

a) Jacobi polynomials: $\{\tilde{P}_n^{(\alpha,\beta)}(x)\}$, $\alpha > -1, \beta > -1$ (for orthogonality on the interval $[-1, +1]$ with a certain known weight function $w^{(\alpha,\beta)}(x)$):

The recurrence for the monic polynomials is for $n \geq 3$

$$\begin{aligned}\tilde{P}_n^{(\alpha,\beta)}(x) &= \left(x - \frac{\beta^2 - \alpha^2}{4(n + \frac{\alpha+\beta}{2})(n + \frac{\alpha+\beta}{2} - 1)} \right) \tilde{P}_{n-1}^{(\alpha,\beta)}(x) \\ &\quad - \frac{1}{4} \frac{(n-1)(n+\alpha-1)(n+\beta-1)(n+\alpha+\beta-1)}{(n + \frac{\alpha+\beta}{2} - 1)^2 (n + \frac{\alpha+\beta-1}{2})(n + \frac{\alpha+\beta-3}{2})} \tilde{P}_{n-2}^{(\alpha,\beta)}(x), \\ \tilde{P}_{-1}^{(\alpha,\beta)}(x) &= 0, \tilde{P}_0^{(\alpha,\beta)}(x) = 1.\end{aligned}\tag{10}$$

Because of the denominators, given the above mentioned range of α and β which implies $-\frac{\alpha+\beta}{2} < 1$, one has to take care of the $n = 1$ and $n = 2$ cases. One uses $\tilde{P}_1^{(\alpha,\beta)}(x) = x + \frac{\alpha-\beta}{2+\alpha+\beta}$, as deduced from the non-monic case. This formula is also taken, by definition, for the cases $\alpha + \beta = 0$ and $\alpha + \beta + 1 = 0$ (even though in the derivation of the non-monic $n = 1$ formula these cases are first excluded). For the case $\alpha + \beta + 1 = 0$ the $n = 2$ formula is $\tilde{P}_2^{(\alpha, -(\alpha+1))}(x) = x^2 + \frac{4}{3}(\alpha + \frac{1}{2})x - \frac{1}{3} + \frac{2}{3}\alpha^2 + \frac{2}{3}\alpha$.

The search for characteristic polynomials of graphs proceeds in two steps. First one considers the recurrence of type eq. (3), written for $\hat{P}_n(x)$ according to *lemma 1*, for $n \geq 3$, then the $n = 2$ and $n = 1$ cases are studied separately. For $n = 0$ the input is always 1. $\hat{c}_{n-1} = \gamma c_{n-1}$ in eq. (3) should become a nonnegative integer for $n \geq 3$. Because the n -dependence of c_{n-1} does not allow a cancellation of the denominators in the first term of the recurrence (10), and γ is n -independent, this can only happen if $\beta^2 = \alpha^2$, and then c_{n-1} vanishes identically for $n \geq 3$. In the second term of the recurrence there is no $0/0$ problem for $n \geq 3$. Because the rational number multiplying $-\frac{1}{4}$ has monic polynomials in n (of degree 4) in the numerator as well as in the denominator, it cannot become a square other than possibly 1. If $\alpha = \beta$ this is indeed possible precisely for $\alpha = \pm \frac{1}{2}$. Also for $\alpha = -\beta$ this is true for $\alpha = \pm \frac{1}{2}$.

Therefore one has in both cases $\hat{b}_{n-1}^2 = \gamma^2 \frac{1}{4}$, and this determines $\gamma = \pm 2k$, with $k \in \mathbb{N}$, and then $\hat{b}_{n-1} = k$ (it has to be positive) for $n \geq 3$.

Now the low n values have to be considered. For $n = 1$ one has for $\alpha = \beta$ also $c_0 = 0$, hence $\hat{c}_0 = 0$. For $\alpha = -\beta$ one has $c_0 = -\alpha$, hence $\hat{c}_0 = -\gamma\alpha = \mp 2k\alpha$. This picks from the two α solutions from the $n \geq 3$ case $\alpha = +\frac{1}{2}$ for negative γ and $\alpha = -\frac{1}{2}$ for positive γ . Thus $\hat{c}_0 = k$ in both cases. \mathbf{J}_N from eq.

(1) shows that for the graph there are k self-loops for vertex no. 1 in these two cases $(\alpha, \beta) = (+\frac{1}{2}, -\frac{1}{2})$ and $(-\frac{1}{2}, +\frac{1}{2})$. Remember that no \hat{b}_0 term appears.

As for $n = 2$, only the case $\alpha + \beta + 1$, *i.e.*, $\alpha = \beta = -\frac{1}{2}$ is special (for the other cases the recurrence is valid for $n = 2$ with the above determined $\hat{P}_1(x)$). $\tilde{P}_2^{(-\frac{1}{2}, -\frac{1}{2})}(x) = x^2 - \frac{1}{2}$ (not $x^2 - \frac{1}{4}$ as one might incorrectly guess from the recurrence with the rational in the second term taken as 1). Thus $\hat{P}_2^{(-\frac{1}{2}, -\frac{1}{2})}(x) = x^2 - 2k^2$. However, from the recurrence (3), written for the monic \hat{P} -polynomials, this corresponds to $\hat{c}_1 = 0$ (because $\hat{c}_0 = 0$ in this case) and $\hat{b}_1^2 = 2k^2$, and therefore this case has to be discarded because \hat{b}_1 is not integer. This concludes the analysis, and the result is stated in the following *proposition*.

Proposition 5: Jacobi graphs for the Jacobi OPS

i) $\alpha = \beta = +\frac{1}{2}$: $\hat{c}_{n-1} = 0$, for $n \geq 1$ and $\hat{b}_{n-1} = k$, $k \in \mathbb{N}$, for $n \geq 2$. These graphs look like \mathbf{P}_N graphs but with k -multi-lines but no self-loops. The characteristic polynomials are $\hat{P}_n^{(\frac{1}{2}, \frac{1}{2})}(k; x) = k^n S_n\left(\frac{x}{k}\right)$ with *Chebyshev S*-polynomials. Therefore the fundamental graph for $k = 1$ is \mathbf{P}_N with

characteristic polynomial $S_N(x)$, and the more general case is covered by a γ -transformation according to *lemma 1*.

ii) $\alpha = -\beta = \pm \frac{1}{2}$: $\hat{c}_{n-1} = 0$ for $n \geq 2$, $\hat{b}_{n-1} = k$, $k \in \mathbb{N}$, for $n \geq 2$. $\hat{c}_0 = k$. Both cases lead to identical graphs which look like the ones from case **i)** but now the vertex no. 1 has a k -self-loop. The characteristic polynomial is in both cases $\hat{P}_n^{(\pm\frac{1}{2}, \mp\frac{1}{2})}(k; x) = k^n (S_n(x/k) - S_{n-1}(x/k))$, with correlated signs. Therefore, the fundamental graph with $k = 1$ looks like P_N but with a self-loop at vertex no. 1. The characteristic polynomial for the fundamental $k = 1$ graph in case **ii)** has a recurrence like the S -polynomials, but with the inputs 1 and $x - 1$ for $n = 0$ and $n = 1$, respectively. Therefore these are the polynomials $S_n(x) - S_{n-1}(x)$. Their coefficient table is found under [A130777](#).

b) Laguerre-Sonin(e) polynomials: $\{\tilde{L}_n^{(\alpha)}(x)\}$, $\alpha > -1$ (for orthogonality on $[0, +\infty)$ with a certain known weight function $w^{(\alpha)}(x)$):

The recurrence for the monic polynomials is, for $n \geq 1$,

$$\begin{aligned} \tilde{L}_n^{(\alpha)}(x) &= (x - (2n - 1 + \alpha)) \tilde{L}_{n-1}^{(\alpha)}(x) + (n - 1 + \alpha)(n - 1) \tilde{L}_{n-2}^{(\alpha)}(x) , \\ \tilde{L}_{-1}^{(\alpha)}(x) &= 0, \quad \tilde{L}_0^{(\alpha)}(x) = 1 . \end{aligned} \tag{11}$$

Here the analysis is much simpler than above. $\hat{c}_{n-1} = \gamma(2n - 1 + \alpha)$, $n \geq 1$, has to become a positive integer, and $\hat{b}_{n-1}^2 = \gamma^2(n - 1)(n - 1 - \alpha)$ has to become a squared integer. This only works for $\alpha = 0$, the usual *Laguerre* polynomials, and $\gamma = k \in \mathbb{N}$. Therefore the following proposition holds.

Proposition 6: Jacobi graphs for the Laguerre-Sonin(e) OPS

Graphs are only possible for $\alpha = 0$, $\hat{c}_{n-1} = k(2n - 1)$, and $\hat{b}_{n-1} = k(n - 1)$, for $n \geq 1$. The characteristic polynomials are $\hat{P}(k; x) = k^n \tilde{L}_n^{(0)}\left(\frac{x}{k}\right)$. The fundamental graph is \mathbf{L}_N with $k = 1$, and characteristic polynomial $\tilde{L}_N(x)$, the usual ($\alpha = 0$) monic *Laguerre* polynomial.

The example L_4 is shown in *Figure 3*.

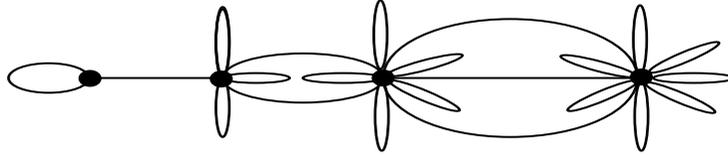


Fig. 3: Laguerre Graph L_4

In the remaining **c)** *Hermite* class of classical orthogonal polynomials no non-trivial graph candidates \mathbf{J}_N can be found because the recurrence relation for the monic polynomials is

$$\begin{aligned} \tilde{H}_n(x) &= x \tilde{H}_{n-1}(x) - \frac{n-1}{2} \tilde{H}_{n-2}(x) , \\ \tilde{H}_{-1}(x) &= 0, \quad \tilde{H}_0(x) = 1 . \end{aligned} \tag{12}$$

Therefore $\hat{b}_{n-1}^2 = \gamma^2 \frac{n-1}{2}$ can become a squared positive integer for every $n \geq 2$ but only if γ is taken as n -dependent. For example, for $n = 2$ it would be $\sqrt{2}k$, with $k \in \mathbb{N}$, and for $n = 3$ it would have to be chosen as k , etc. This n dependence of γ is not allowed in *lemma 1*. The only trivial possibilities are the graphs for $N = 1$ with $\hat{c}_0 = 0$ and characteristic polynomial x , and $N = 2$ with $\hat{c}_0 = 0$ and $\hat{b}_1 = k \in \mathbb{N}$ and characteristic polynomial $\hat{H}_2(x) = (\sqrt{2}k)^2 \tilde{H}_2\left(\frac{x}{\sqrt{2}k}\right)$. This is a graph like \mathbf{P}_2 with k -multi-lines. The fundamental graph with $k = 1$ is \mathbf{P}_2 . For each $N \geq 3$ one cannot find only one γ .

This ends the discussion of classical *OPS* which can function as characteristic polynomials for adjacency matrices of graphs. Of course, non-classical *OPS* can also be good candidates. For example, take the \mathbf{P}_N graph with a self-loop for each of its vertices. This means that all three diagonals of the *Jacobi* matrix are composed of 1s. This leads to the characteristic polynomials whose coefficient table is given in [A104562](#) for $N \geq 1$.

The array for the total number of return trips $w(N, L)$ for the (open) \mathbf{P}_N graphs, with characteristic *Chebyshev S*-polynomials, can be found under [A198632](#) which is the corresponding number triangle $a(K, N) = w(N, 2(K - N + 2))$, $K + 1 \geq n \geq 1$. The *o.g.f.* $GS_N(z)$ for $w(N, L)$ is

$$GS_N(z) = y \left. \frac{S'_N(y)}{S_N(y)} \right|_{y=\frac{1}{z}}, \quad (13)$$

and it can be rewritten, with the help of the identity

$$2S'_N(y) = \frac{1}{(1 - (\frac{y}{2})^2)} \left(\frac{y}{2} S_N(y) - (N + 1) T_{N+1} \left(\frac{y}{2} \right) \right), \quad (14)$$

and the *Binet-de Moivre* identities for the *Chebyshev S*- and *T*-polynomials as (see [3], p. 245, eqs. (3.8a) to (3.8d), where in eq. (3.8d) *tanh* should be replaced by *coth*)

$$GS_N(z) = \frac{1}{\sqrt{1 - (2z)^2}} \left\{ (N + 1) \coth \left((N + 1) \log \frac{2z}{1 - \sqrt{1 - (2z)^2}} \right) - \frac{1}{\sqrt{1 - (2z)^2}} \right\}. \quad (15)$$

It satisfies the *Riccati* equation (compare [3], p. 247, *Theorem 11*, eq. (3.10))

$$(1 - (2z)^2) z GS'_N(z) - (2 + (2z)^2) GS_N(z) + (1 - (2z)^2) (GS_N(z))^2 + N(N + 2) = 0. \quad (16)$$

For the cycle graphs \mathbf{C}_N the number of return trips for any of the N vertices $w(N, L)$ is found under [A199571](#), which is the number triangle version $a(K, L) = w(N, K - N + 1)$, $K \geq 0$, $n = 1, \dots, K + 1$.

For the **open Laguerre graphs** L_N , which are not vertex-transitive, one computes the average number of round trips from the ordinary *Laguerre* polynomials, using the well known differential-difference identity $x L'_N(x) = N(L_N(x) - L_{N-1}(x))$, written for the monic polynomials $\tilde{L}_N(x) = N!(-1)^N L_N(x)$,

$$x \tilde{L}'_N(x) = N(\tilde{L}_N + N \tilde{L}_{N-1}). \quad (17)$$

This immediately leads, from *proposition 3*, to the following proposition.

Proposition 7: O.g.f. for average round trips for open Laguerre graphs L_N

$$GL_N(z) = 1 + N \frac{\tilde{L}_{N-1}(\frac{1}{z})}{\tilde{L}_N(\frac{1}{z})} \quad (18)$$

$$= \frac{\sum_{k=0}^{N-1} (-1)^k \left(1 - \frac{k}{N}\right) \binom{N}{N-k} \frac{N!}{(N-k)!} z^k}{\sum_{k=0}^N (-1)^k \binom{N}{N-k} \frac{N!}{(N-k)!} z^k}. \quad (19)$$

The last equation used the explicit form of the *Laguerre* polynomials. See also [3], Note 6, p. 244, and *Corollary 19* with $\alpha = 0$.

This *o.g.f.* is not an elementary function, it is

$$GL_N(z) = 1 - \frac{{}_1F_1(-N + 1, 1; 1/z)}{{}_1F_1(-N, 1; 1/z)}. \quad (20)$$

It satisfies (see [3], *Theorem 21*, p. 251) the following *Riccati* equation.

$$z^2 \frac{d}{dz} GL_N(z) = N z (GL_N(z))^2 - GL_N(z) + 1. \quad (21)$$

Example 2: O.g.f. for average number of round trips on L_4

$$GL_4(z) = \frac{1 - 12x + 36x^2 - 24x^3}{1 - 16x + 72x^2 - 96x^3 + 24x^4}. \quad (22)$$

This generates the sequence [1, 4, 28, 232, 2056, 18784, 174112, 1625152, 15220288, 142777600, 1340416768, 12588825088, 118252556800,...] found under [A199579](#).

In *Table 1* the array of the average round trip numbers $w(N, L)$ for the *Laguerre* graphs L_N computed from these *o.g.f.* s is given for $N = 1, \dots, 10$ and $L = 0, \dots, 8$. This appears as triangle $a(K, N) = w(N, K - N + 1)$ under [A201198](#).

In *Table 3* the *o.g.f.* s $GL_N(z)$ are shown for $N = 1, \dots, 9$.

We are here not going into a detailed computation of the general number of walks $w_{N,L}(p_n \rightarrow p_m)$. We

only mention its *o.g.f.* $G_N(p_n \rightarrow p_m; z) = \sum_{L=0}^{\infty} w_{N,L}(p_n \rightarrow p_m) z^L = \sum_{L=0}^{\infty} (\mathbf{J}^L)_{n,m} z^L =$

$[(\mathbf{1}_N - z \mathbf{J}_N)^{-1}]_{n,m}$. This leads with the resolvent (*Green's function*) for \mathbf{J}_N given by $\mathbf{G}_N(x) = (\mathbf{A}_N(x))^{-1}$, with $\mathbf{A}_N(x) := x \mathbf{1}_N - \mathbf{J}_N$ to

$$G_N(p_n \rightarrow p_m; z) = \frac{1}{z} \left[\mathbf{G}_N \left(\frac{1}{z} \right) \right] = x \frac{C_{m,n}(\mathbf{A}_N(x))}{\text{Det } \mathbf{A}_N(x)} \Big|_{x=\frac{1}{z}}. \quad (23)$$

Here $C_{n,m}(\mathbf{M})$ is the (n, m) -cofactor of the matrix \mathbf{M} .

Finally, the **closed Laguerre graphs** \mathbf{Lc}_N , with $\mathbf{Lc}_1 = \mathbf{L}_1$ and \mathbf{Lc}_2 with adjacency matrix $[[1, 2], [2, 3]]$ (not the one for \mathbf{L}_2 which has adjacency matrix $[[1, 1], [1, 3]]$) and $b_0 = 2$ for symmetry reason, have for $N \geq 3$ the characteristic polynomials of the adjacency matrices

$$\widetilde{Lc}_N(x) = \tilde{L}_N(x) - 4 \tilde{L}_{N-2}^{[1]}(x) - 4(N-1)!, \quad (24)$$

with the classical monic *Laguerre* polynomials (parameter $\alpha = 0$) and their monic first associated ones $\tilde{L}_n^{[1]}(x)$, with coefficient triangle given under [A199577](#). For $N = 1$ and $N = 2$ $\widetilde{Lc}_N(x)$ is $z - 1$ and $z^2 - 4z - 1$, respectively. This leads to the following *o.g.f.* for the total number of round trips on \mathbf{Lc}_N (note that the average number of round trips will in general be a fraction).

Proposition 8: O.g.f. for total number of round trips for closed Laguerre graphs

$$GLc_1(z) = GL_1(z) = \frac{1}{1-z}, \quad (25)$$

$$GLc_2(z) = GL_2(z) = \frac{1-2z}{1-4z-z^2}, \quad (26)$$

$$GLc_N(z) = x \frac{\widetilde{Lc}'_N(x)}{\widetilde{Lc}_N(x)} \Big|_{x=\frac{1}{z}}, \quad N \geq 3. \quad (27)$$

This could be rewritten by insering the formula for $\widetilde{Lc}'_N(x)$.

A sketch of the graph \mathbf{Lc}_4 is given in *Figure 4*.

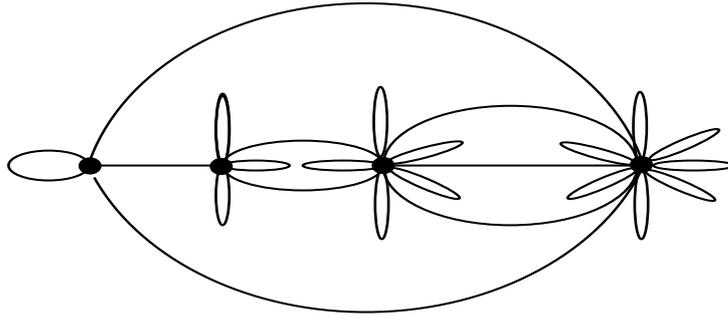


Fig. 4: Closed Laguerre Graph Lc_4

Example 3: O.g.f. for total number of round trips on Lc_4

$$GLc_4(z) = 4 \frac{1 - 12x + 34x^2 - 16x^3}{1 - 16x + 68x^2 - 64x^3 - 44x^4} . \quad (28)$$

This generates the sequence $4 * [1, 4, 30, 256, 2356, 22384, 215640, 2090176, 20315536, 197702464, \dots]$ found as $4 * \text{A201200}$. In this case the average number is integer (this happens, *e.g.*, also in the case $N = 8$).

In *Table 2* the array of the total round trip numbers $wc(N, L)$ for these closed *Laguerre* graphs Lc_N , computed from these *o.g.f.* s, is given for $N = 1, \dots, 10$ and $L = 0, \dots, 8$. This appears as triangle $a(K, N) = w(N, K - N + 1)$ under [A201199](#).

In *Table 4* the *o.g.f.* s $GLc_N(z) = \mathcal{G}_N(z)$ are shown for $N = 1, \dots, 9$.

In the limit $N \rightarrow \infty$ one finds for the open P_N graphs the *o.g.f.* of the average number of round trips $GS_N(z)/N$ from eq. (15) to become *o.g.f.* $\frac{1}{\sqrt{1 - (2z)^2}}$ which generates the sequence of central binomial numbers interspersed with 0s, $[1, 0, 2, 0, 6, 0, 20, 0, 70, 0, 252, 0, 924, \dots]$ which is [A126869](#). For the cyclic graphs C_N the number of round trips for each vertex approximates for large N also these central binomial numbers, as one derives from the *o.g.f.* given in [A199571](#).

For the open *Laguerre* graphs L_N the average number of round trips diverges for $N \rightarrow \infty$. One finds for the scaled *o.g.f.* $GL_N(\frac{z}{N})$ from the *Riccati* equation (21) the *o.g.f.* for the *Catalan* numbers $c(z) = \frac{1}{2z} (1 - \sqrt{1 - 4z})$. Therefore, $\lim_{N \rightarrow \infty} \frac{w(N, L)}{NL} = C_L$, with the *Catalan* numbers C_L given in [A000108](#).

This is an enlarged version of a talk given by the author in 1997 at the “Kombinatorik” meeting at TU Braunschweig, Germany.

References

- [1] T. S. Chihara, *An Introduction to Orthogonal Polynomials*, Gordon and Breach, New York, London, Paris, 1978
- [2] P. W. Kasteleyn, *Graph Theory and Crystal Physics*, pp. 43-110, in Fank Harary (ed.), *Graph Theory and Theoretical Physics*, Academic Press, 1967
- [3] W. Lang, *On sums of powers of zeros of polynomials*, *J. Comp. appl. Math.* **89** (1998) 237-256

[4] The On-Line Encyclopedia of Integer SequencesTM, published electronically at <http://oeis.org>.
2010

AMS MSC numbers: 33C45, 05C30, 34A34

OEIS A-numbers: [A000108](#), [A049310](#), [A104562](#), [A126869](#), [A130777](#), [A198632](#), [A199571](#), [A199577](#),
[A199579](#), [A201198](#), [A201199](#), [A201200](#).

Table 1: [A201198](#): Array of average number of round trips $w_{N,L}$ for open Laguerre graphs L_N

N \ L	0	1	2	3	4	5	6	7	8 ...
1	1	1	1	1	1	1	1	1	1
2	1	2	6	20	68	232	792	2704	9232
3	1	3	15	87	531	3303	20691	129951	816939
4	1	4	28	232	2056	18784	174112	1625152	15220288
5	1	5	45	485	5645	68245	841725	10495525	131661325
6	1	6	66	876	12636	190296	2935656	45927216	724547376
7	1	7	91	1435	24703	445627	8259727	155635459	2962913527
8	1	8	120	2192	43856	922048	19964736	440311936	9826743424
9	1	9	153	3177	72441	1739529	43098777	1089331497	27897922233
10	1	10	190	4420	113140	3055240	85252600	2429880400	70250453200
⋮									

Table 2: [A201199](#): Array of total number of round trips $w_{N,L}$ for closed Laguerre graphs Lc_N

$N \setminus L$	0	1	2	3	4	5	6	7	8 ...
1	1	1	1	1	1	1	1	1	1
2	2	4	12	40	136	464	1584	5408	18464
3	3	9	53	357	2489	17509	123449	870893	6144769
4	4	16	120	1024	9424	89536	862560	8360704	81262144
5	5	25	233	2545	29985	367505	4599521	58216113	741355649
6	6	36	404	5400	78392	1188336	18460016	290899680	4623415648
7	7	49	645	10213	176473	3195829	59473593	1125306973	21514466689
8	8	64	968	17728	355536	7493504	162671840	3597143040	80497036736
9	9	81	1385	28809	657953	15826041	392792273	9945708777	255176534209
10	10	100	1908	44440	1138840	30790000	860218416	24549157600	710660174944
⋮									

Table 3: O.g.f $GL_N(z)$ for average number of round trips on open Laguerre graphs L_N .

N	$GL_N(z)$
1	$\frac{1}{1-z}$
2	$\frac{1-2z}{1-4z+2z^2}$
3	$\frac{1-6z+6z^2}{1-9z+18z^2-6z^3}$
4	$\frac{1-12z+36z^2-24z^3}{1-16z+72z^2-96z^3+24z^4}$
5	$\frac{1-20z+120z^2-240z^3+120z^4}{1-25z+200z^2-600z^3+600z^4-120z^5}$
6	$\frac{1-30z+300z^2-1200z^3+1800z^4-720z^5}{1-36z+450z^2-2400z^3+5400z^4-4320z^5+720z^6}$
7	$\frac{1-42z+630z^2-4200z^3+12600z^4-15120z^5+5040z^6}{1-49z+882z^2-7350z^3+29400z^4-52920z^5+35280z^6-5040z^7}$
8	$\frac{1-56z+1176z^2-11760z^3+58800z^4-141120z^5+141120z^6-40320z^7}{1-64z+1568z^2-18816z^3+117600z^4-376320z^5+564480z^6-322560z^7+40320z^8}$
9	$\frac{1-72z+2016z^2-28224z^3+211680z^4-846720z^5+1693440z^6-1451520z^7+362880z^8}{1-81z+2592z^2-42336z^3+381024z^4-1905120z^5+5080320z^6-6531840z^7+3265920z^8-362880z^9}$
⋮	

Table 4: O.g.f $\mathcal{G}_N(z)$ for total number of round trips on closed Laguerre graphs Lc_N .

N	$\mathcal{G}_N(z)$
1	$\frac{1}{1-z}$
2	$2 \frac{1-2z}{1-4z-z^2}$
3	$\frac{3-18z+14z^2}{1-9z+14z^2-2z^3}$
4	$4 \frac{1-12z+34z^2-16z^3}{1-16z+68z^2-64z^3-44z^4}$
5	$\frac{5-100z+588z^2-1080z^3+368z^4}{1-25z+196z^2-540z^3+368z^4-16z^5}$
6	$2 \frac{3-90z+892z^2-3456z^3+4692z^4-1272z^5}{1-36z+446z^2-2304z^3+4692z^4-2544z^5-856z^6}$
7	$\frac{7-294z+4390z^2-28840z^3+83208z^4-89712z^5+20448z^6}{1-49z+878z^2-7210z^3+27736z^4-44856z^5+20448z^6-864z^7}$
8	$8 \frac{1-56z+1173z^2-11640z^3+57130z^4-131280z^5+117576z^6-23328z^7}{1-64z+1564z^2-18624z^3+114260z^4-350080z^5+470304z^6-186624z^7-32112z^8}$
9	$\frac{9-648z+18116z^2-252504z^3+1875000z^4-7342560z^5+14022240z^6-10756800z^7+1901376z^8}{1-81z+2588z^2-42084z^3+375000z^4-1835640z^5+4674080z^6-5378400z^7+1901376z^8-85824z^9}$
⋮	