Classification of D-finite walks in the quarter plane via elliptic functions

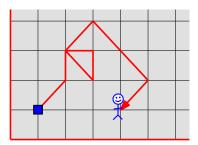
Andrew Elvey Price Joint work with Thomas Dreyfus and Kilian Raschel

October 2024

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Introduction: Walks in 1/4-plane



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QUADRANT WALKS

Model: Fix *step-probabilities* $p_{i,j}$ for $i, j \in \{-1, 0, 1\}$ with $\sum_{i,j} p_{i,j} = 1$. Walk definition:

- $(x_0, y_0) = (0, 0)$
- For each *k*, independently $(x_{k+1}, y_{k+1}) = (x_k + i, y_k + j)$ with probability $p_{i,j}$

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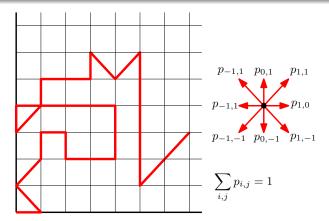
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- For each *k*, independently $(x_{k+1}, y_{k+1}) = (x_k + i, y_k + j)$ with probability $p_{i,j}$

Aim: Determine probability $q_{n,a,b}$ that $(x_n, y_n) = (a, b)$ and $x_k, y_k \ge 0$ for all $k \le n$.

Equivalent aim: determine the generating function

$$\mathsf{Q}(t,x,y) := \sum_{n,a,b=0}^{\infty} q_{n,a,b} t^n x^a y^b.$$

RANDOM WALKS IN THE QUADRANT



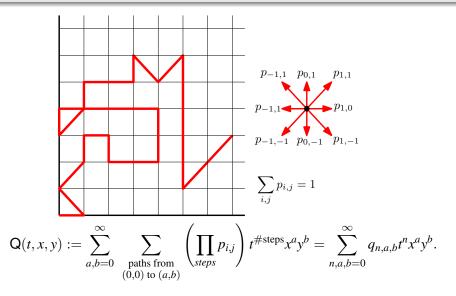
Let $q_{n,a,b}$ be the probability that a random walk of length *n* stays in the quarter plane and ends at (a, b). i.e.,

$$q_{n,a,b} = \sum_{\substack{\text{length } n \text{ paths} \\ (0,0) \to (a,b)}} \left(\prod_{steps} p_{i,j} \right)$$

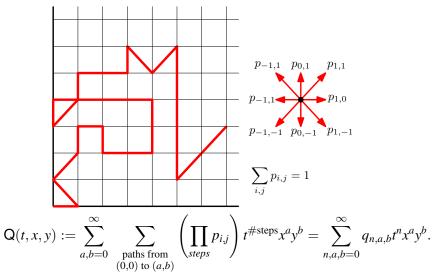
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QUADRANT WALKS: GENERATING FUNCTION



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Aim: Classify Q(x, y; t) into hierarchy Rational/Algebraic/etc.

CLASSIFYING GENERATING SERIES

For a series (or a function) F(t), the following properties satisfy

Rational \Rightarrow Algebraic \Rightarrow D-finite \Rightarrow D-Algebraic :

- **Rational:** $F(t) = \frac{P(t)}{Q(t)}$ for polynomials P(t) and Q(t).
- Algebraic: P(F(t), t) = 0 for some non-zero polynomial P(x).
- **D-finite:** *F*(*t*) satisfies some non-trivial linear differential equation. E.g.

$$t^{3}F''(t) + t^{2}F'(t) + (t+1)F(t) - 1 = 0$$

• **D-algebraic:** *F*(*t*) satisfies some non-trivial algebraic differential equation. E.g.

$$t^{2}F'(t) + F''(t)F(t) + tF(t) = 0$$

For multivariate functions/series: Classification considered separately with respect to each variable

MAIN RESULTS

Theorem 1: the following are equivalent:

- The group* of the model is finite
- Q(t, x, y) satisfies a linear DE in t with coefficients polynomial in t, x, y
- Q(t, x, y) satisfies a linear DE in x with coefficients polynomial in t, x, y
- Q(t, x, y) satisfies a linear DE in y with coefficients polynomial in t, x, y

* Group to be defined later.

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Theorem 2: the following are equivalent:

- The group* of the model is finite and the orbit sum* of the model is 0
- There is some non-zero polynomial P(q, t, x, y) satisfying P(Q(t, x, y), t, x, y) = 0. (that is Q(t, x, y) is algebraic)

* Group and orbit sum to be defined later.

GROUP OF THE WALK AND ORBIT SUM

Group definition: Consider the rational transformations

$$\nu_{1}(x,y) = \left(x, \frac{p_{-1,-1}y^{-1} + p_{-1,0} + p_{-1,1}y}{(p_{1,-1}y^{-1} + p_{1,0} + p_{1,1}y)x}\right)$$
$$\nu_{2}(x,y) = \left(\frac{p_{-1,-1}x^{-1} + p_{0,-1} + p_{1,-1}x}{(p_{-1,1}x^{-1} + p_{0,1} + p_{1,1}x)y}, y\right),$$

which both fix

$$P(x, y) = \sum_{i,j \in \{-1,0,1\}} p_{i,j} x^{i} y^{j}.$$

The *group of the walk* is the group *G* generated by ν_1 and ν_2 . **Orbit sum definition:** If the group *G* is finite, the orbit sum O(x, y) is

$$O(x, y) = \sum_{g \in G} (-1)^{|g|} g \cdot (xy).$$

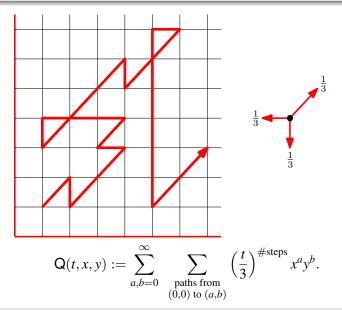
BACKGROUND: UNWEIGHTED QUADRANT WALKS

Unweighted problem: choose step set $S \in \{-1, 0, 1\}^2 \setminus \{(0, 0)\}$ then set $p_{i,j} = \frac{1}{|S|}$ for $(i,j) \in S$ and $p_{i,j} = 0$ for $(i,j) \notin S$. **Enumerative result:** $|S|^n q_{i,j,n}$ is the number of paths in the 1/4-plane with steps in *S* from (0,0) to (i,j) of length *n*. **Equivalently:** Determine the generating function

$$\mathsf{Q}(x,y;t) := \sum_{n \ge 0} \sum_{i,j \ge 1} q_{i,j,n} t^n x^i y^j.$$

Systematic approach: 79 distinct non-trivial step sets identified [Bousquet-Mélou, Mishna, 2010].

EXAMPLE: KREWERAS PATHS



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All models now classified using many methods

- Algebraic methods [Malyshev, Bousquet-Mélou, Mishna]
- Asymptotic analyses [Denisov, Wachtel, Mishna, Rechnitzer]
- Computer algebra [Bostan, Chyzak, Van Hoeij, Kauers, Pech]
- Galois Theory [Dreyfus, Hardouin, Roques, Singer]
- Analytic approach [Fayolle, Raschel, Kurkova, Bernardi]

UNWEIGHTED QUADRANT WALKS

In total: 79 different non-trivial step sets S.

Generating function Q(x, y; t) is...

- Algebraic in 4 cases:
 - Å+, +, ₩, ₩, ×
- D-finite in 19 further cases:
- D-algebraic in 9 further cases:

• In remaining 47 cases, Q(t, x, y) is not D-algebraic. [Bousquet-Mélou, Mishna, Denisov, Wachtel, Rechnitzer, Bostan, Chyzak, Van Hoeij, Kauers, Pech, Dreyfus, Hardouin, Roques, Singer, Fayolle, Raschel, Kurkova, Bernardi]

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- Algebraic in 4 cases:
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• In remaining 47 cases, Q(t, x, y) is not D-algebraic. **This work:** Generalisation to weighted walks, single systematic method

BACKGROUND: WEIGHTED QUADRANT WALKS

Previous parts of classification:

- If group infinite: decoupling function $\iff Q(x, y, t)$ D-algebraic [Dreyfus, Hardouin, 2021],[Hardouin, Singer 2021],[Dreyfus, 2023]
- For fixed *t*: Infinite group $\Rightarrow Q(x, y, t)$ not D-finite in *x*, *y* [Kurkova, Raschel, 12],[E.P., 24]
- For fixed *t*: Finite group $\Rightarrow Q(x, y, t)$ D-finite in *x*, *y* [Fayolle, Raschel, 10],[Dreyfus, Raschel, 20]
- For fixed t and group finite: orbit sum $0 \iff Q(x, y, t)$ algebraic in x, y[Dreyfus, Raschel, 20]

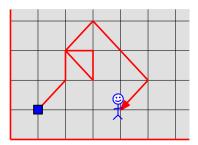
Other results:

- The group is infinite or has order at most 12 [Jiang, Tanakoli, Zhao, 2021][Hardouin, Singer, 2021]
- All models with groups of order ≤ 8 explicitly classified [Kauers, Yatchak, 2015]

TALK OUTLINE

- Part 1: Walks in 1/4-plane functional equations
- Part 2: Classification of Q(x, y, t) in x, y for fixed t
- **Part 3:** Full classification of Q(x, y, t)

Part 1a: Walks in 1/4-plane functional equation



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QUADRANT WALKS WITH SMALL STEPS

Concept: The walker dies when they touch an axis. **Quadrant walk:** Walk from (1, 1) not touching an axis. **Dead walk:** Walk from (1, 1) only touching an axis at the end.

(Quadrant walk+step) or empty walk = Quadrant walk or Dead walk

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Define the single-step polynomial: $P(x, y) = \sum_{i,j \in \{-1,0,1\}} p_{i,j} x^i y^i$.

Q(x, y; t)tP(x, y) + xy = Q(x, y; t) + D(x, y; t).

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$$Q(x, y; t)tP(x, y) + xy = Q(x, y; t) + D(x, y; t).$$

To simplify, write Kernel K(x, y; t) = 1 - tP(x, y). **To solve:**

$$xy = K(x, y; t)Q(x, y; t) + A(x; t) + B(y; t).$$

Unknowns: Q(x, y; t), A(x; t), B(y; t).

Part 1b: Algebraic functional equation \rightarrow analytic functional equation

Origin: [Fayolle, Iasnogorodski, 1979], [Fayolle, Ianogorodski, Malyshev, 1999] and [Raschel, 2010]

Also used in: [Fayolle, Raschel, 2010], [Kurkova, Raschel, 2012], [Dreyfus, Raschel, 2019], [Bernardi, Bousquet-Mélou, Raschel, 2021], [Dreyfus, Hardouin, Roques, Singer, 2018], [Dreyfus, Hardouin, Roques, Singer, 2020], [Hardouin, Singer, 2021], etc.

To solve: (for *A*, *B* and hence *Q*)

$$xy = K(x, y; t)Q(x, y; t) + A(x; t) + B(y; t).$$

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Solution idea:

Step 1: Fix $t \in (0, 1)$ and define $\mathcal{K} = \{(x, y) : K(x, y; t) = 0\}$. Then for $(x, y) \in \mathcal{K}$, and |x|, |y| < 1, we have

$$A(x) + B(y) = xy.$$

Classic theorem: \mathcal{K} is a surface with genus 1 (usually), so is homeomorphic to some $\mathbb{C}/(\omega_1\mathbb{Z} + \omega_2\mathbb{Z})$, where $\omega_1 \in i\mathbb{R}$ and $\omega_2 \in \mathbb{R}$.

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To solve: (for *A* and *B*)

$$A(X(\omega)) + B(Y(\omega)) = X(\omega)Y(\omega) \quad \text{ when } |X(\omega)|, |Y(\omega)| < 1.$$

ASIDE: ELLIPTIC FUNCTIONS

Definition: An *elliptic* function f is a meromorphic function $f : \mathbb{C} \to \mathbb{C} \cup \{\infty\}$ with two independent periods $\omega_1, \omega_2 \in \mathbb{C}$, that is

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$$\wp(\omega) := \frac{1}{\omega^2} + \sum_{\ell \in (\omega_1 \mathbb{Z} + \omega_2 \mathbb{Z}) \setminus 0} \left(\frac{1}{\left(\omega + \ell \right)^2} - \frac{1}{\ell^2} \right)$$

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This has a double pole at each point in $\omega_1 \mathbb{Z} + \omega_2 \mathbb{Z}$ and no other poles **Theorem (Liouville):** The only *holomorphic* elliptic functions are constant functions.

Corollary 1: Any two elliptic functions f and g with the same periods are algebraically related.

Corollary 2: Any elliptic function with periods ω_1 and ω_2 is a rational function of $\wp(\omega, \omega_1, \omega_2)$ and $\wp'(\omega, \omega_1, \omega_2)$

More about X(z) and Y(z)

 $X(\omega)$ and $Y(\omega)$ can be written as

$$\begin{split} X(\omega) &= x_0 + \frac{x_1}{\wp(\omega) + x_2}, \\ Y(\omega) &= y_0 + \frac{y_1}{\wp(\omega - \omega_3/2) + y_2}, \end{split}$$

for explicit values periods ω_1, ω_2 and values $\omega_3, x_0, x_1, x_2, y_0, y_1, y_2$ determined by the step set and *t*.

Weierstrass function:

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satisfies $\wp(\omega) = \wp(\omega + \omega_1) = \wp(\omega + \omega_2) = \wp(-\omega)$ Inherited transformation properties: $X(\omega)$ and $Y(\omega)$ satisfy

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$$\widetilde{A}(\omega) = A(X(\omega)), \quad \text{for } \Re(\omega) \in \left(-\frac{\omega_3}{2}, \frac{\omega_3}{2}\right), \\
\widetilde{B}(\omega) = B(Y(\omega)), \quad \text{for } \Re(\omega) \in (0, \omega_3).$$

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To solve:

$$\tilde{A}(\omega) + \tilde{B}(\omega) = X(\omega)Y(\omega),$$

given that

$$\tilde{A}(\omega) = \tilde{A}(\omega + \omega_1) = \tilde{A}(-\omega),$$

$$\tilde{B}(\omega) = \tilde{B}(\omega + \omega_1) = \tilde{B}(\omega_3 - \omega).$$

 \tilde{A} and \tilde{B} are holomorphic

- \tilde{A} and \tilde{B} extend to meromorphic functions on \mathbb{C}
- \tilde{A} has roots at roots of $X(\omega)$

Part 2: Analytic functional equation \rightarrow nature in *x*.

[Fayolle, Raschel, 10], [Dreyfus, Raschel, 20]

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GROUP OF THE WALK

Recall: Group generated by transformations $\nu_1(x, y)$ which fixes *x* and P(x, y) and $\nu_2(x, y)$ which fixes *y* and P(x, y).

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Example: in this case $P(x, y) = \frac{1}{3} \left(\frac{1}{xy} + \frac{x}{y} + y \right)$, so

$$\nu_1 \cdot f(x, y) = f\left(x, \frac{\frac{1}{x} + x}{y}\right) \quad \text{and} \quad \nu_2 \cdot f(x, y) = f\left(\frac{1}{x}, y\right)$$

Finite group:
$$\left\{(x, y), \left(\frac{1}{x}, y\right), \left(\frac{1}{x}, \frac{\frac{1}{x} + x}{y}\right), \left(x, \frac{\frac{1}{x} + x}{y}\right)\right\}$$

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Orbit sum:

$$O(x,y) = xy - \frac{1}{x}y + \frac{1}{x}\left(\frac{\frac{1}{x} + x}{y}\right) - x\frac{\frac{1}{x} + x}{y} = \frac{(x^4 - 1)(xy^2 - x^2 - 1)}{x^2y} \neq 0$$

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Orbit sum: For a model with group *G*, the orbit sum O(x, y) is

$$O(x, y) = \sum_{g \in G} (-1)^{|g|} g \cdot (xy).$$

Example: in the case $P(x, y) = \frac{1}{9} \left(\frac{1}{x} + \frac{y}{x} + 2y + xy + 2x + \frac{x}{y} + \frac{1}{y} \right)$,

$$\nu_1 \cdot f(x, y) = f\left(x, \frac{x}{y(1+x)}\right) \quad \text{and} \quad \nu_2 \cdot f(x, y) = f\left(\frac{y}{x(1+y)}, y\right).$$

Finite group:

$$\begin{cases} (x,y), \left(\frac{y}{x(1+y)}, y\right), \left(\frac{y}{x(1+y)}, \frac{1}{x+y+xy}\right), \left(\frac{x}{y(1+x)}, \frac{1}{x+y+xy}\right), \left(\frac{x}{y(1+x)}, x\right), \\ (y,x), \left(y, \frac{y}{x(1+y)}\right), \left(\frac{1}{x+y+xy}, \frac{y}{x(1+y)}\right), \left(\frac{1}{x+y+xy}, \frac{x}{y(1+x)}\right), \left(x, \frac{x}{y(1+x)}\right) \end{cases}$$
Orbit sum:

$$O(x,y) = xy - \frac{y^2}{x(y+1)} + \dots - \frac{x^2}{y(x+1)} = 0.$$

ORBIT SUM $0 \rightarrow$ ALGEBRAIC IN x, y (for fixed t)

To solve:

$$\tilde{A}(\omega) + \tilde{B}(\omega) = X(\omega)Y(\omega),$$

given that

$$\tilde{A}(\omega) = \tilde{A}(\omega + \omega_1) = \tilde{A}(-\omega),$$

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If orbit sum O(x, y) = 0, then $N\omega_3$ and ω_1 are periods of both $\tilde{B}(\omega)$ and $Y(\omega)$, so $P(Y(\omega), \tilde{B}(\omega)) = 0$ for some polynomial *P*.

From last slide: If group finite and orbit sum O(x, y) = 0, there is a polynomial *P* satisfying

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Therefore

$$P(y, B(y)) = 0,$$

so *B* is algebraic. Similarly A(x) is algebraic, so the generating function

$$\mathsf{Q}(x,y) = \frac{xy - A(x) - B(y)}{K(x,y)}$$

is algebraic.

FINITE GROUP \rightarrow D-FINITE IN *x* (FOR FIXED *t*)

If the group is finite but orbit sum is not 0: **Recall:**

$$\tilde{B}(\omega + N\omega_3) - \tilde{B}(\omega) = O(X(\omega), Y(\omega)).$$

Then $G(\omega) := \frac{\tilde{B}(\omega)}{O(X(\omega), Y(\omega))}$ satisfies $G(\omega + M\omega_2) - G(\omega) = 1 \implies G'(\omega + M\omega_2) - G'(\omega) = 0,$

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so $G'(\omega)$ algebraic in $Y(\omega)$. Writing $G'(\omega)$ in terms of $B'(Y(\omega))$ and $B(Y(\omega))$ yields an equation.

$$a_1(y)B'(y) + a_2(y)B(y) + a_3(y) = 0,$$

where a_1, a_2, a_3 are algebraic. It follows that B is D-finite.

Part 3: Analytic functional equation \rightarrow nature in *t*.

Classification of D-finite walks in the quarter plane via elliptic functions

Recall analytic characterisation: For fixed *t*, $X(\omega)$ and $Y(\omega)$ explicit elliptic functions (depending on model and *t*).

 \tilde{A} and \tilde{B} determined by $\tilde{A}(\omega) + \tilde{B}(\omega) = X(\omega)Y(\omega)$ and $\tilde{A}(\omega) = \tilde{A}(\omega + \omega_1) = \tilde{A}(-\omega),$ $\tilde{B}(\omega) = \tilde{B}(\omega + \omega_1) = \tilde{B}(\omega_3 - \omega),$

along with information about poles.

A(x) and B(y) determined by $\tilde{A}(\omega) = A(X(\omega))$ and $\tilde{B}(\omega) = B(Y(\omega))$ for $\Re(\omega) \in (0, \omega_3/2)$

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For classification in t: consider all parameters as function of t.

Classification of D-finite walks in the quarter plane via elliptic functions

CLASSIFICATION (WITH *t* VARIABLE INCLUDED)

X and Y are given by

$$\begin{split} X(\omega,t) &= a(t) + \frac{D_1'(a(t),t)}{\wp(\omega,\omega_1(t),\omega_2(t)) - \frac{1}{6}D_1''(a(t),t)} \\ Y(\omega,t) &= b(t) + \frac{D_2'(b(t),t)}{\wp(\omega-\omega_3(t)/2,\omega_1(t),\omega_2(t)) - \frac{1}{6}D_2''(b(t),t)}, \end{split}$$

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 and \tilde{B} determined by $\tilde{A}(\omega, t) + \tilde{B}(\omega, t) = X(\omega, t)Y(\omega, t)$ and
 $\tilde{A}(\omega, t) = \tilde{A}(\omega + \omega_1(t), t) = \tilde{A}(-\omega, t),$
 $\tilde{B}(\omega, t) = \tilde{B}(\omega + \omega_1(t)) = \tilde{B}(\omega_3(t) - \omega),$

along with information about poles.

Finite group, orbit sum 0 **case:** \tilde{A} can be written explicitly in terms of $\wp(\omega, \omega_1(t), N\omega_2(t)), \omega_3(t)$ and poles and residues of $X(\omega, t)Y(\omega, t)$.

Orbit sum $0 \rightarrow$ algebraic

Claim: Finite group and orbit sum = 0 implies Q(x, y, t) is algebraic. **Proof outline:** Write $\wp_t(\omega) := \wp(\omega, \omega_1(t), \omega_2(t))$. We prove that each function lies in one of three sets:

- $\overline{\mathbb{C}(t)}$: algebraic functions of t
- $\overline{\mathbb{C}(t,\wp_t(\omega))}$: algebraic functions of *t* and $\wp_t(\omega)$
- $U_t = \{a(t) : \wp_t(a(t)) \in \overline{\mathbb{C}(t)}\}$

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Steps in solution:

Claim 1: $\omega_1(t), \omega_2(t), \omega_3(t) \in U_t$ Claim 2: $X(\omega, t), Y(\omega, t), \varphi'_t(\omega) \in \overline{\mathbb{C}(t, \varphi_t(\omega))}$ Claim 3: Each pole $\omega = \alpha(t)$ of $X(\omega, t)$ or $Y(\omega, t)$ lies in U_t Claim 4: Each pole of $\tilde{A}(\omega, t)$ lies in U_t Claim 5: Each residue of $X(\omega, t)$ or $Y(\omega, t)$ lies in $\overline{\mathbb{C}(t)}$ Claim 6: Each residue of $\tilde{A}(\omega, t)$ lies in $\overline{\mathbb{C}(t)}$ Claim 7: $\varphi(\omega, \omega_1(t), N\omega_2(t)) \in \overline{\mathbb{C}(t, \varphi_t(\omega))}$ Claim 8: $\tilde{A}(\omega, t) \in \overline{\mathbb{C}(t, \varphi_t(\omega))}$.

ALGEBRAICITY OF PARAMETRISATION

For first step we use a different characterisation of $\wp(\omega)$: **Definition:** The Weierstrass function \wp with *invariants* g_2 and g_3 is the unique solution to the differential equation

$$\wp'(\omega)^2 = 4\wp(\omega)^3 - g_2\wp(\omega) - g_3$$

satisfying $\wp(\omega) \sim \omega^{-2}$ as $\omega \to 0$.

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Lemma: the invariants $g_2(t)$ and $g_3(t)$ of \wp_t are explicit algebraic functions of *t*.

Proof: Writing $Y(\omega)$ and $X(\omega)$ in terms of $\wp_t(\omega)$ and $\wp'_t(\omega)$, the equation

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Corollary (Claim 2): $X(\omega, t), Y(\omega, t), \wp'_t(\omega) \in \overline{\mathbb{C}(t, \wp_t(\omega))}$

Orbit sum 0: Proof of algebraicity

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From explicit parametrisation: Each pole $\omega = \alpha(t)$ of $X(\omega, \underline{t})$ or $Y(\omega, t)$ lies in U_t and each residue of $X(\omega, t)$ or $Y(\omega, t)$ lies in $\overline{\mathbb{C}(t)}$. **To** \tilde{B} : Recall, if $\frac{\omega_3}{\omega_2} = \frac{M}{N}$ then

$$\tilde{B}(N\omega_3 + \omega) - \tilde{B}(\omega) = O(X(\omega), Y(\omega)) = 0.$$

 $\rightarrow \tilde{B}$ can be written explicitly in terms of $\wp(\omega, \omega_1, M\omega_2) \in \overline{\mathbb{C}(t, \wp_t(\omega))}$ and its poles and residues.

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