

Secant Tree Calculus

Dominique Foata and Guo-Niu Han

Abstract. A true Tree Calculus is being developed to make a joint study of the two statistics “eoc” (end of minimal chain) and “pom” (parent of maximum leaf) on the set of secant trees. Their joint distribution restricted to the set $\{\text{eoc} - \text{pom} \leq 1\}$ is shown to satisfy two partial difference equation systems, to be symmetric and to be expressed in the form of an explicit three-variable generating function.

1. Introduction

Recently, a revival of studies on arithmetical and combinatorial properties of both tangent and secant numbers has taken place, using Désiré André’s old model of *alternating permutations* [An1979, An1881], or the equivalent structure of *binary increasing labeled trees*, called *tangent* and *secant trees*. See, e.g., the papers [GHZ10, Pr08, Pr00, Fu00, HRZ01, Jos10, SZ10, KR12, FH12], or the memoir [St10] and our studies on the *doubloon* model [FH10, FH10a, FH11]. Recall that the *secant numbers*, denoted by E_{2n} , appear in the Taylor expansions of $\sec u$:

$$(1.1) \quad \sec u = \frac{1}{\cos u} = \sum_{n \geq 0} \frac{u^{2n}}{(2n)!} E_{2n} \\ = 1 + \frac{u^2}{2!} 1 + \frac{u^4}{4!} 5 + \frac{u^6}{6!} 61 + \frac{u^8}{8!} 1385 + \frac{u^{10}}{10!} 50521 + \dots$$

(see, e.g., [Ni23, p. 177-178], [Co74, p. 258-259]).

The study of the secant numbers E_{2n} ($n \geq 0$) developed in the present paper makes use of the combinatorial model of binary increasing labeled trees (\mathfrak{T}_{2n}) ($n \geq 0$) with an *even* number of nodes, also called *secant trees*, as $\#\mathfrak{T}_{2n} = E_{2n}$. Their definitions are recalled in Section 2; just note that in such a tree each node has no child (it is then called a leaf), or two children, except the rightmost one that has one left child only. See, e.g., the whole set \mathfrak{T}_4 displayed in Fig. 1.1.

The refinement of each secant number E_{2n} , we are concerned with, takes the form of a double sum $E_{2n} = \sum_{m,k} f_{2n}(m, k)$ of positive integers, where each summand $f_{2n}(m, k)$ is defined by means of two statistics “eoc” (“end of minimal chain”) and “pom” (“parent of maximum leaf”), whose domain is \mathfrak{T}_{2n} , in the following manner:

$$(1.2) \quad f_{2n}(m, k) := \#\{t \in \mathfrak{T}_{2n} : \text{eoc}(t) = m \text{ and } \text{pom}(t) = k\}.$$

Key words and phrases. Tree Calculus, partial difference equations, binary increasing labeled trees, secant and tangent trees, end of minimal chain, parent of maximum leaf, bivariate distributions, secant numbers, Entringer distribution, alternating permutations.

Mathematics Subject Classifications. 05A15, 05A30, 11B68.

The end-of-minimal-chain $\text{eoc}(t)$ of a tree t is defined to be the label of the leaf that is reached, when, starting with the tree root, one gets along a chain of nodes, always going from parent to the smaller child, if any. The parent-of-maximum-leaf $\text{pom}(t)$ of t from \mathfrak{T}_{2n} is simply defined to be the label of the father of leaf $2n$. Again, check Fig. 1.1 where the values of “eoc” and “pom” are given for all trees from \mathfrak{T}_4 .

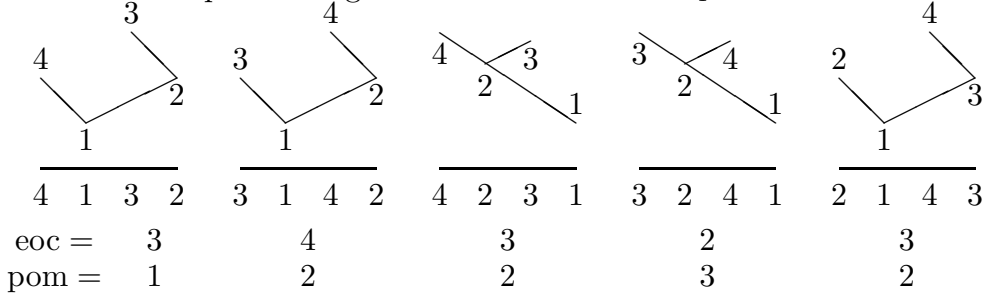


Fig. 1.1

Those two statistics have been introduced by Poupard [Po89] on *tangent trees* (n odd). She proved that “eoc” and “ $1+\text{pom}$ ” were equidistributed on each set \mathfrak{T}_{2n+1} of tangent trees, also that their common univariable distribution satisfied a difference equation system; she further calculated their generating function. In [FH13] it was proved that the equidistribution actually holds on every set \mathfrak{T}_n ($n \geq 1$) of tangent *and* secant trees by constructing an explicit bijection ϕ of \mathfrak{T}_n onto itself with the property that: $1+\text{pom}(t) = \text{eoc} \phi(t)$ for all t .

The purpose of this paper is then to calculate the *joint distribution* of “eoc” and “pom” on each \mathfrak{T}_{2n} and in particular derive an explicit three-variable exponential generating function (Theorem 1.5). To achieve this we prove that the coefficients $f_{2n}(m, k)$ are solutions of two *partial difference equation systems*. The proof is based on an original true *Tree Calculus*, which consists of partitioning each set of secant trees into smaller subsets and developing a natural algebra on those subsets (Sections 3, 4 and 5).

Note that the ranges of “eoc” and “pom” on \mathfrak{T}_{2n} are the intervals $[2, 2n]$ and $[1, 2n - 1]$, respectively. The first values of the matrices $M_{2n} := (f_{2n}(m, k))$ ($2 \leq m \leq 2n; 1 \leq k \leq 2n - 1$) are listed in Table 1.2. For each matrix have been evaluated the *row sums* $f_{2n}(m, \bullet) := \sum_k f_{2n}(m, k) = \#\{t \in \mathfrak{T}_{2n} : \text{eoc}(t) = m\}$ (resp. *column sums* $f_{2n}(\bullet, k) := \sum_m f_{2n}(m, k) = \#\{t \in \mathfrak{T}_{2n} : \text{pom}(t) = k\}$) on the rightmost column (resp. the bottom row). In the South-East-corner is written the total sum

$$(1.3) \quad f_{2n}(\bullet, \bullet) = \sum_{m,k} f_{2n}(m, k) = E_{2n}.$$

As “ $1+\text{pom}$ ” and “eoc” are equidistributed, we have:

$$(1.4) \quad f_{2n}(\bullet, k - 1) = f_{2n}(k, \bullet) \quad (2 \leq k \leq 2n).$$

TREE SECANT CALCULUS

$M_2 =$	<table border="1" style="display: inline-table;"><tr><td>$k =$</td><td>1</td><td>$f_2(m, \cdot)$</td></tr><tr><td>$m = 2$</td><td>1</td><td>1</td></tr><tr><td>$f_2(\cdot, k)$</td><td>1</td><td>$E_2 = 1$</td></tr></table>	$k =$	1	$f_2(m, \cdot)$	$m = 2$	1	1	$f_2(\cdot, k)$	1	$E_2 = 1$
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Table 1.2: the matrices M_{2n} ($1 \leq n \leq 5$)

On each entry $f_{2n}(m, k)$ may be defined two *partial differences* with respect to m and k as follows:

$$(1.5) \quad \Delta_m f_{2n}(m, k) := f_{2n}(m+1, k) - f_{2n}(m, k);$$

$$(1.6) \quad \Delta_k f_{2n}(m, k) := f_{2n}(m, k+1) - f_{2n}(m, k).$$

By convention $f_{2n}(m, k) := 0$ if $(m, k) \notin [2, 2n] \times [1, 2n-1]$. Our main results are the following.

Theorem 1.1. *The finite difference equation systems hold:*

$$(R1) \quad \Delta_m^2 f_{2n}(m, k) + 4 f_{2n-2}(m, k-2) = 0 \quad (2 \leq m \leq k-3 < k \leq 2n-1);$$

$$(R2) \quad \Delta_k^2 f_{2n}(m, k) + 4 f_{2n-2}(m, k) = 0 \quad (2 \leq m \leq k-1 < k \leq 2n-3).$$

The first two top rows and rightmost two columns of the upper triangles $\{f_{2n}(m, k) : 2 \leq m < k \leq 2n-1\}$ ($n \geq 2$) can be evaluated in function of the row or column sums $f_{2n-2}(\bullet, k)$, $f_{2n-2}(m, \bullet)$, as is now stated.

Theorem 1.2. *We have:*

$$(1.7) \quad f_{2n}(2, k) = f_{2n-2}(\bullet, k-2) = f_{2n-2}(k-1, \bullet) \quad (3 \leq k \leq 2n-1);$$

[First top row]

$$f_{2n}(3, k) = 3 f_{2n}(2, k) \quad (4 \leq k \leq 2n-1); \quad \textit{[Second top row]}$$

$$f_{2n}(m, 2n-1) = f_{2n-2}(m, \bullet) = f_{2n-2}(\bullet, m-1) \quad (2 \leq m \leq 2n-2);$$

[Rightmost column]

$$f_{2n}(m, 2n-2) = 3 f_{2n}(m, 2n-1) \quad (2 \leq m \leq 2n-3).$$

[Next to rightmost column]

Proposition 1.3. *We further have:*

$$(1.8) \quad f_2(\bullet, 1) = 1; \quad f_{2n}(\bullet, 1) = f_{2n-2}(\bullet, \bullet) = E_{2n-2} \quad (n \geq 2);$$

$$(1.9) \quad f_{2n}(\bullet, 2) = 3 f_{2n-2}(\bullet, \bullet) = 3 E_{2n-2} \quad (n \geq 2);$$

$$(R3) \quad \Delta_m^2 f_{2n}(m, \bullet) + 4 f_{2n-2}(m, \bullet) = 0 \quad (2 \leq m \leq 2n-2);$$

$$(R4) \quad \Delta_k^2 f_{2n}(\bullet, k) + 4 f_{2n-2}(\bullet, k) = 0 \quad (1 \leq k \leq 2n-3).$$

Theorem 1.4. *The previous two theorems and Proposition 1.3 provide an explicit algorithm for calculating the entries of the upper triangles of the matrices $M_{2n} = (f_{2n}(m, k))$ ($n \geq 1$).*

The entries of the *lower triangles* $\{f_{2n}(m, k) : 1 \leq k < m \leq 2n\}$ in Tables 1.1 have been calculated directly by means of formula (1.2). Contrary to the *upper triangles* we do not have any explicit numerical algorithm to get them; only the entries situated on the three sides of those lower triangles can be directly evaluated, as shown in Section 6. See, in particular, Table 6.1. For the *upper triangles*, we can derive an explicit generating function, as stated in the next theorem.

Theorem 1.5. *The triple exponential generating function for the upper triangles of the matrices $(f_{2n}(m, k))$ is given by*

$$(1.10) \quad \sum_{2 \leq m < k \leq 2n-1} f_{2n}(m, k) \frac{x^{2n-k-1}}{(2n-k-1)!} \frac{y^{k-m-1}}{(k-m-1)!} \frac{z^{m-2}}{(m-2)!} \\ = \frac{\cos(2y) + 2 \cos(2(x-z)) - \cos(2(z+x))}{2 \cos^3(x+y+z)}.$$

The right-hand side of (1.10) is symmetric in x, z . Hence, the change $x \leftrightarrow z$ in the left-hand side of (1.10) shows that

$$(1.11) \quad f_{2n}(2n+1-k, 2n+1-m) = f_{2n}(m, k).$$

The upper triangles already mentioned are then symmetric with respect to their counter-diagonals. This result can also be extended as follows.

Theorem 1.6. *Let $\text{Up}(2n)$ be the set of all (m, k) from $[2, 2n] \times [1, 2n-1]$ such that either $m-1 \leq k$, $(m, k) = (3, 1)$, or $(m, k) = (2n, 2n-2)$. Then (1.11) holds for every $(m, k) \in \text{Up}(2n)$.*

Those theorems and proposition are proved in the next sections, once the main ingredients on Tree Calculus have been developed.

2. Tree Calculus

We use the traditional vocabulary on trees, such as node, leaf, child, root, ... When a node is not a leaf, it is called an *internal node*.

Definition. For each positive integer n a *secant tree* of size $2n$, that is, an element of \mathfrak{T}_{2n} , is defined by the following axioms:

(1) it is a *labeled tree* with $2n$ nodes, labeled $1, 2, \dots, 2n$; the node labeled 1 being the *root*;

(2) each node has no child (then called a *leaf*), or one child, or two children;

(3) the label of each node is smaller than the label of its children, if any;

(4) the tree is planar and each child of each node is, either on the left (it is then called the *left child*), or on the right (the *right child*); moreover, the tree can be embedded on the Euclidean plane as follows: the root has coordinates $(0, 0)$, the left child (if any) $(-1, 1)$, the right child (if any) $(1, 1)$, the grandchildren (if any) $(-3/2, 2)$, $(-1/2, 2)$, $(1/2, 2)$, $(3/2, 2)$, the greatgrandchildren (if any) $(-7/4, 3)$, $(-5/4, 3)$, ... , $(7/4, 3)$, etc. With this convention all the nodes have different abscissas. The node having the maximum abscissa is then defined in a unique manner. Call it the *rightmost node*.

(5) every node is, either a leaf, or a node with two children, except the rightmost node, which has one *left child*, but no right child. This rightmost node will then be referred to as being the *one-child node*.

The orthogonal projections of the $2n$ nodes of a secant tree t from \mathfrak{T}_{2n} onto a horizontal axis yields a permutation $\sigma = \sigma(1)\sigma(2)\cdots\sigma(2n)$ of $12\cdots 2n$ having the property that $x_1 > x_2, x_2 < x_3, x_3 > x_4, \dots$, in an alternating way, usually named *alternating* (see [Vi88], [KPP94], [St99]). The corresponding alternating permutation has been indicated for each $t \in \mathfrak{T}_4$ in Fig. 1.1

Let $t \in \mathfrak{T}_{2n}$ ($n \geq 1$). If a node labeled a has two children labeled b and c , define $\min a := \min\{b, c\}$; if it has one child b , let $\min a := b$. The *minimal chain* of t is defined to be the sequence $a_1 \rightarrow a_2 \rightarrow a_3 \rightarrow \cdots \rightarrow a_{j-1} \rightarrow a_j$, with the following properties: (i) $a_1 = 1$ is the label of the root; (ii) for $i = 1, 2, \dots, j-2$ the $(i+1)$ -st term a_{i+1} is the label of an internal node and $a_{i+1} = \min a_i$; (iii) a_j is the node of a leaf. Define the “end of the minimal chain” of t to be $\text{eoc}(t) := a_j$. If the leaf with the maximum label $2n$ is incident to a node labeled k , define its “parent of the maximum leaf” to be $\text{pom}(t) := k$. See Fig. 1.1.

We adopt the following notations and conventions: for each triple (n, m, k) let $\mathfrak{T}_{2n,m,k}$ (resp. $\mathfrak{T}_{2n,m,\bullet}$, resp. $\mathfrak{T}_{2n,\bullet,k}$) denote the subset of \mathfrak{T}_{2n} of all trees t such that $\text{eoc}(t) = m$ and $\text{pom}(t) = k$ (resp. $\text{eoc}(t) = m$, resp. $\text{pom}(t) = k$). Also, *symbols representing families of trees will also designate their cardinalities*. With this convention $\mathfrak{T}_{n,m,k} := \#\mathfrak{T}_{n,m,k}$. The matrix of the upper triangles $\mathfrak{T}_{2n,m,k}$ ($2 \leq m < k \leq 2n - 1$) will be denoted by $\text{Upper}(\mathfrak{T}_{2n})$.

Subtrees (possibly empty) are indicated by the symbols “ \circ ,” “ ∇ ,” or “ \square .” The notation “ \boxtimes ” (resp. “ \odot ,” resp. “ ∇ ”) is used to indicate that the subtree “ \square ” (resp. “ \circ ,” resp. “ ∇ ”) *contains the one-child node or is empty*. Letters occurring below or next to subtrees are labels of their roots. The end of the minimal chain in each tree is represented by a bullet “ \bullet .”

In the sequel certain families of secant trees will be represented by symbols, called *trunks*. For example, the symbol

$$A = \begin{array}{c} \square \quad \bullet m \\ \diagdown \quad \diagup \\ \quad \quad b \\ | \\ \bullet \end{array}$$

is the trunk that designates the *family* of all trees t from the underlying set \mathfrak{T}_{2n} having a node b , parent of both a subtree “ \square ” and the leaf m , which is also the end of the minimal chain. Notice that unlike the secant trees which are ordered, the trunk is *unordered*, so that

$$(2.1) \quad \begin{array}{c} \square \quad \bullet m \\ \diagdown \quad \diagup \\ \quad \quad b \\ | \\ \bullet \end{array} \equiv \begin{array}{c} \bullet m \quad \square \\ \diagdown \quad \diagup \\ \quad \quad b \\ | \\ \bullet \end{array} .$$

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When the subtree “ \square ” contains the one-child node or is empty, we let

$$A(\square) := \begin{array}{c} \square \\ \diagdown \quad \diagup \\ \quad \quad \bullet m \\ \quad \quad | \\ \quad \quad b \end{array} \equiv \begin{array}{c} \bullet m \quad \square \\ \diagdown \quad \diagup \\ \quad \quad | \\ \quad \quad b \end{array},$$

be the family of all trees t from the underlying set \mathfrak{T}_{2n} having a node b , parent of the *right* child “ \square ” and the *left* child leaf m . Let $A(\star)$ be the set of all trees from A such that “ \square ” is not empty and does not contain the one-child node. We have the following decomposition

$$(2.2) \quad A = A(\star) + A(\square).$$

When a further condition (C) is imposed on a trunk A we shall use the notation $[A, (C)]$. For example, the symbol

$$B = [\begin{array}{c} \square \\ \diagdown \quad \diagup \\ \quad \quad \bullet m \\ \quad \quad | \\ \quad \quad b \end{array}, a]$$

is the trunk that has the same characteristic of the trunk A as above with the further property that the node labeled a belongs, *neither* to the subtree of root b , *nor* to the path going from root 1 to b .

In our Tree Calculus we shall mostly compare the cardinalities of certain pairs of trunks, as shown in the following two examples.

Example 1. The two trunks

$$\begin{array}{c} \bullet \\ m+1 \end{array} \begin{array}{c} \circ \\ m+2 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad m \end{array} \quad \text{and} \quad \begin{array}{c} \bullet \\ m \end{array} \begin{array}{c} \circ \\ m+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad m+2 \end{array}$$

have the same cardinalities, by using the bijection $\binom{m \ m+1 \ m+2}{m+2 \ m \ m+1}$.

Example 2. To compare the cardinalities of the following two trunks

$$C = \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array} \quad \text{and} \quad D = \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array},$$

we decompose them according to the location of the one-child node:

$$C = \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array} + \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array} + \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array} + \begin{array}{c} \circ \\ k+2 \end{array} \begin{array}{c} \square \\ 2n \end{array} \begin{array}{c} \triangleright \\ k+1 \end{array} \begin{array}{c} | \\ \quad \quad | \\ \quad \quad k \end{array}$$

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means that in each tree from $\mathfrak{T}_{2n,m,k}$ the node $(m+1)$ is, or is not, the sibling of the leaf m . In the next decomposition the node m is, or is not, the parent of the leaf $(m+1)$:

$$\mathfrak{T}_{2n,m+1,k} = \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m \end{array} + [\begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m \end{array} , m] .$$

As already explained in Example 1, Section 2, we can write:

$$\Delta_m \mathfrak{T}_{2n,m,k} = \mathfrak{T}_{2n,m+1,k} - \mathfrak{T}_{2n,m,k} = \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m \end{array} - \begin{array}{c} \bullet \\ m \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+1 \end{array} ,$$

so that

$$\begin{aligned} \Delta_m^2 \mathfrak{T}_{2n,m,k} &= (\mathfrak{T}_{2n,m+2,k} - \mathfrak{T}_{2n,m+1,k}) - (\mathfrak{T}_{2n,m+1,k} - \mathfrak{T}_{2n,m,k}) \\ &= \begin{array}{c} \bullet \\ m+2 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+1 \end{array} - \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+2 \end{array} - \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m \end{array} + \begin{array}{c} \bullet \\ m \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+1 \end{array} \\ &:= A - B - C + D . \end{aligned}$$

Depending on the mutual positions of nodes m , $(m+1)$ and $(m+2)$ the further decompositions prevail, as again k still remains attached to $(2n)$:

$$A = \begin{array}{c} \bullet \\ m+2 \\ \diagup \quad \diagdown \\ \circ \quad \square \\ | \\ m+1 \\ | \\ m \end{array} + [\begin{array}{c} \bullet \\ m+2 \\ \diagup \quad \diagdown \\ \circ \quad \square \\ | \\ m+1 \\ | \\ m \end{array} , m] := A_1 + A_2;$$

$$B = \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+2 \end{array} + [\begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+2 \end{array} , m] := B_1 + B_2;$$

$$C = \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \circ \\ | \\ m+2 \end{array} + \begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \square \\ | \\ m+2 \end{array} + [\begin{array}{c} \bullet \\ m+1 \\ \diagup \quad \diagdown \\ \circ \quad \square \\ | \\ m+2 \end{array} , m+2] := C_1 + C_2 + C_3;$$

$$D = \begin{array}{c} \circ \quad \square \\ \diagup \quad \diagdown \\ \bullet \quad \bullet \\ | \\ m \quad m+1 \end{array} + [\begin{array}{c} \circ \quad \square \\ \diagup \quad \diagdown \\ \bullet \quad \bullet \\ | \\ m \quad m+1 \end{array} , m+2] := D_1 + D_2 .$$

In the above decompositions the subsets B_1 and C_1 are identical. Furthermore, $A_2 = C_3$ and $B_2 = D_2$. Accordingly, $\Delta_m^2 \mathfrak{T}_{2n+1,m,k} =$

$A_1 - 2B_1 - C_2 + D_1$. A further decomposition of those four terms, depending upon the occurrence of the one-child node, is to be worked out:

$$\begin{aligned} A_1 &:= A_1(\star) + A_1(\square) + A_1(\circ); \\ B_1 &:= B_1(\star) + B_1(\circ); \\ C_2 &:= C_2(\star) + C_2(\square) + C_2(\circ); \\ D_1 &:= D_1(\star) + D_1(\square) + D_1(\circ). \end{aligned}$$

Now, $B_1(\star)$ can be decomposed into

$$\begin{aligned} B_1(\star) &= \begin{array}{c} \bullet \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array} = \begin{array}{c} \bullet \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array} + \begin{array}{c} \square \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array} \\ &= B_{1,1}(\star) + B_{1,2}(\star), \end{aligned}$$

where “ \square ” and “ \circ ” are supposed to be *non-empty* in $B_{1,2}(\star)$. By the Tree Calculus techniques developed in Section 2, we have $A_1(\star) = 2B_{1,2}(\star)$. On the other hand, $B_1(\circ)$ can also be written

$$B_1(\circ) = \begin{array}{c} \square \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array},$$

so that $A_1(\square) = 2B_1(\circ)$ and $A_1(\circ) = B_1(\circ)$. Furthermore, $C_2(\star) = D_1(\star)$, $C_2(\square) = 2D_1(\square)$ and $C_2(\circ) = D_1(\circ)$. Altogether, $A_1 - 2B_1 - C_2 + D_1 = (A_1(\star) + A_1(\square) + A_1(\circ)) - 2(B_{1,1}(\star) + B_{1,2}(\star) + B_1(\circ)) - (C_2(\star) + C_2(\square) + C_2(\circ)) + (D_1(\star) + D_1(\square) + D_1(\circ)) = A_1(\circ) - 2B_{1,1}(\star) - D_1(\square)$.

As m is supposed to be at least equal to 2, we can write

$$A_1(\circ) = \begin{array}{c} \bullet \\ | \\ m+2 \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array}, \quad D_1(\square) = \begin{array}{c} \square \\ | \\ m+2 \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array},$$

which shows that those two families are equal. Thus,

$$\Delta_m^2 \mathfrak{T}_{2n,m,k} = -2B_{1,1}(\star) = -2 \begin{array}{c} \bullet \\ | \\ m+1 \\ | \\ m \\ | \\ \circ \end{array}.$$

This expression is also equal to $-4\mathfrak{T}_{2n-2,m,k-2}$, because in each tree t from B_1 the nodes $(m+1)$ and $(m+2)$ are both leaves. Remove them, as well as the two edges going out of m , and subtract 2 from all the remaining nodes greater than $(m+2)$. The tree thereby derived belongs to $\mathfrak{T}_{2n-2,m,k-2}$. \square

4. Tree Calculus for proving that (R2) holds

With $n \geq 3$ and $2 \leq m \leq k-1 < k \leq 2n-3$ we have:

$$\mathfrak{T}_{2n,m,k} = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ | \quad / \\ k \end{array}, m \right] + \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ \quad \quad 2n \\ | \quad / \\ k \end{array}, m, k+1 \right],$$

meaning that each tree from $\mathfrak{T}_{2n,m,k}$ has one of the two forms: either $k+1$ is incident to k , or not, and the leaf m is the end of the minimal chain.

Using the same dichotomy,

$$\mathfrak{T}_{2n,m,k+1} = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ | \quad / \\ k \end{array}, m \right] + \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ \quad \quad 2n \\ | \quad / \\ k+1 \end{array}, m, k \right].$$

As the second terms of the above two equations are in one-to-one correspondence by the transposition $(k, k+1)$ we have:

$$\mathfrak{T}_{2n,m,k+1} - \mathfrak{T}_{2n,m,k} = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ | \quad / \\ k \end{array}, m \right] - \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ | \quad / \\ k \end{array}, m \right] := B - A.$$

In the same manner,

$$\mathfrak{T}_{2n,m,k+2} - \mathfrak{T}_{2n,m,k+1} = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m \right] - \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m \right] := D - C.$$

$$\begin{aligned} \text{Thus, } \Delta_k^2 \mathfrak{T}_{2n,m,k} &= (\mathfrak{T}_{2n,m,k+2} - \mathfrak{T}_{2n,m,k+1}) - (\mathfrak{T}_{2n,m,k+1} - \mathfrak{T}_{2n,m,k}) \\ &= D - C - B + A. \end{aligned}$$

The further decompositions of the components of the previous sum depend on the mutual positions of the nodes $k, (k+1), (k+2)$;

$$\begin{aligned} D &= \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m \right] = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m, k \right] + \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m, k \right] \\ &:= D_1 + D_2; \\ C &= \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m \right] = \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m, k \right] + \left[\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ | \quad / \\ k+1 \end{array}, m, k \right] \\ &:= C_1 + C_2; \end{aligned}$$

$$\begin{aligned}
 B &= [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m] = [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m, k+2] + [\begin{array}{c} k+2 \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m] \\
 &+ [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ \downarrow \\ k \end{array}, m] + [\begin{array}{c} \square \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m] + [\begin{array}{c} \nabla \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m] \\
 &:= B_1 + B_2 + B_3 + B_4 + B_5; \\
 A &= [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m] = [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+1 \quad 2n \\ \downarrow \\ k \end{array}, m, k+2] + [\begin{array}{c} \circ \\ \swarrow \quad \searrow \\ k+2 \quad 2n \\ \downarrow \\ k \end{array}, m] \\
 &:= A_1 + A_2,
 \end{aligned}$$

where “ \circ ” and “ \square ” cannot be both empty in B_3 and B_5 .

Obviously, $D_1 = B_1$ and $C_1 = A_1$, so that the sum $D - C - B + A$ may be written $(B_2 - B_4) - (C_2 - A_2) + (D_2 - B_3 - B_5) - 2B_2$, showing that the components fall in three categories: (1) B_2 and B_4 having one subtree to determine; (2) C_2 and A_2 having two such subtrees; (3) D_2 , B_3 and B_5 having three of them.

(1) With the same notation as in (2.2) write: $B_2 = B_2(\star) + B_2(\square)$ and $B_4 = B_4(\star) + B_4(\square)$. First, $B_2(\star) = B_4(\star)$, but $B_2(\square) = 2B_4(\square)$. Hence,

$$B_2 - B_4 = B_4(\square) = [\begin{array}{c} 2n \quad \square \\ \swarrow \quad \searrow \\ k+2 \quad k+1 \\ \downarrow \\ k \end{array}, m].$$

(2) Next, $C_2 = C_2(\star) + C_2(\square) + C_2(\nabla)$ and $A_2 = A_2(\star) + A_2(\square) + A_2(\nabla)$. As before, $C_2(\star) = A_2(\star)$ and also $C_2(\nabla) = A_2(\nabla)$. However, $C_2(\square) = 2A_2(\square)$. Altogether,

$$C_2 - A_2 = A_2(\square) = [\begin{array}{c} \circ \quad \square \\ \swarrow \quad \searrow \\ k+2 \quad k+1 \\ \downarrow \\ k \end{array}, m].$$

(3) The calculation of the third sum requires the following decompositions:

$$\begin{aligned}
 D_2 &:= D_2(\star) + D_2(\nabla) + D_2(\square) + D_2(\circ); \\
 B_3 &:= B_3(\star) + B_3(\nabla) + B_3(\square); \\
 B_5 &:= B_5(\star) + B_5(\nabla) + B_5(\square);
 \end{aligned}$$

By the Tree Calculus techniques developed in Section 2, especially Example 2, we have

$$\begin{aligned} D_2(\star) &= 2 B_3(\star) = 2 B_5(\star); \\ D_2(\nabla) &= 2 B_3(\nabla) = 2 B_3(\nabla); \\ D_2(\square) &= 2 B_3(\square) = 2 B_3(\square). \end{aligned}$$

Hence,

$$D_2 - B_3 - B_5 = D_2(\odot) = [\text{tree diagram}, m].$$

Now

$$A_2(\square) = [\text{tree diagram}, m] = [\text{tree diagram}, m] + [\text{tree diagram}, m],$$

where the two subtrees “ \circ ” and “ ∇ ” are non-empty. The last identity can be rewritten: $A_2(\square) = B_4(\square) + D_2(\odot)$. Hence, $\Delta_k^2 \mathfrak{T}_{2n,m,k} = D - C - B + A = (B_2 - B_4) - (C_2 - A_2) + (D_2 - B_3 - B_5) - 2 B_2 =$

$B_4(\square) - A_2(\square) + D_2(\odot) - 2 B_2 = -2 B_2 = -2 [\text{tree diagram}, m]$. The last term is also equal to $-4 \mathfrak{T}_{2n-2,m,k}$, because in each tree t from B_2 the nodes $(k+2)$ and $(2n)$ are both leaves. Remove them, as well as the two edges going out of $(k+1)$, change $(k+1)$ into $(2n-2)$ and subtract 2 from all the remaining nodes greater than $(k+2)$. The tree thereby derived belongs to $\mathfrak{T}_{2n-2,m,k}$. \square

5. Proofs of Theorem 1.2, Proposition 1.3 and Theorem 1.4

Proof of Theorem 1.2.

First top row. The trees t from \mathfrak{T}_{2n} such that $\text{eoc}(t) = 2$ contain the edge $2 \rightarrow 1$. Remove it and change each remaining node label j by $j - 2$. We get a tree t' from \mathfrak{T}_{2n-2} such that $\text{pom}(t') = k - 2$. The second equality is a consequence of (1.4). \square

Second top row. As $k \geq 4$, the subtrees “ \square ” and “ \circ ” below are non-empty, so that

$$\begin{aligned} f_{2n}(3, k) &= [\text{tree diagram}] = [\text{tree diagram}] + [\text{tree diagram}] \\ &:= A = A(\square) + A(\odot); \end{aligned}$$

$$f_{2n}(2, k) = \begin{array}{c} \circ \quad \square \\ \diagdown \quad \diagup \\ 2 \quad 3 \\ \diagup \quad \diagdown \\ 1 \end{array} := B = \begin{array}{c} \circ \quad \square \\ \diagdown \quad \diagup \\ 2 \quad 3 \\ \diagup \quad \diagdown \\ 1 \end{array} = B(\square),$$

since $B(\star)$ is empty. Therefore, $A(\square) = 2B(\square)$, $A(\circ) = B(\square)$ and then $f_{2,n}(3, k) = 3f_{2n}(2, k)$. \square

Rightmost column. The trees t from \mathfrak{T}_{2n} such that $\text{eoc}(t) = m$ and $\text{pom}(t) = 2n - 1$ contain the *rightmost* path $2n \rightarrow (2n - 1) \rightarrow \cdot$. Remove it. What is left is a tree t' from \mathfrak{T}_{2n-2} such that $\text{eoc}(t') = m$. The second equality is a consequence of (1.4). \square

Next to rightmost column. If $t \in \mathfrak{T}_{2n}$ and $\text{pom}(t) = 2n - 1$, then t contains the rightmost path $2n \rightarrow (2n - 1) \rightarrow \cdot$, as already noted. On the other hand, the node with label $(2n - 2)$ is necessarily a leaf. The transposition $(2n - 2, 2n - 1)$ transforms t into a tree t_1 such that $\text{pom}(t_1) = 2n - 2$. Also, removing the path $2n \rightarrow (2n - 1)$ and rooting either the subtree $2n-1 \swarrow \searrow^{2n}$, or the subtree $2n \swarrow \searrow^{2n-1}$, onto the leaf labeled $(2n - 2)$ gives rise to two trees t_2, t_3 such that $\text{pom}(t_2) = \text{pom}(t_3) = 2n - 2$. \square

Proof of Proposition 1.3. For (1.8) and (1.9) we only have to reproduce the proofs made in Theorem 1.2 for the first and second top rows, the parent of the maximum node playing no role.

To obtain (R4) simply write (R2) for $m = 2$ and rewrite it using the first identity of Theorem 1.2 dealing with the “first top row.” Next, (R3) is deduced from (R4) by using identity (1.4). \square

Proof of Theorem 1.4. By induction, the row and column sums $f_{2n}(m, \cdot)$ and $f_{2n}(\cdot, k)$ of the matrices M_{2n} can be calculated by means of relations (1.8), (1.9) and, either (R3), or (R4). The first and second top rows (resp. rightmost and next to rightmost columns) of the matrix M_{2n} are known by Theorem 1.2. It then suffices to apply, either rule (R1), from top to bottom, or rule (R2) from right to left to obtain the remaining entries of the upper triangles of M_{2n} . \square

6. The lower triangles

Observe that for $2n \geq 6$ the non-zero entries of the first row, first column and last column of M_{2n} are identical and they differ from the entries in the bottom row. For instance, the sequence 5, 15, 21, 15, 5 in M_8 appears three times, but the bottom row reads: 16, 16, 14, 10, 5.

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By Theorem 1.2 we already know that $f_{2n}(2, k) = f_{2n-2}(k-1, \bullet) = f_{2n}(k-1, 2n-1)$ ($3 \leq k \leq 2n-1$). We also have: $f_{2n}(m, 1) = f_{2n-2}(m-1, \bullet)$ ($3 \leq m \leq 2n-1$), by using this argument: each tree t from \mathfrak{T}_{2n} satisfying $\text{pom}(t) = 1$ has its leaf node $2n$ incident to root 1. Just remove the edge $2n \rightarrow 1$. Change each remaining label j to $j-1$. We get a secant tree t' belonging to \mathfrak{T}_{2n-2} . The mapping $t \mapsto t'$ is bijective; moreover, $\text{eoc}(t') = \text{eoc}(t) - 1$. As a summary,

$$(6.1) \quad f_{2n}(2, k) = f_{2n}(k-1, 2n-1) = f_{2n}(k, 1) \quad (3 \leq k \leq 2n-1).$$

Introduce a further statistic “ent” (short hand for “Entringer”) on each tree t from \mathfrak{T}_n (even for *tangent* trees) as follows: $\text{ent}(t)$ is the label of the *rightmost* node of t . The distribution of “ent” is well-known, mostly associated with the model of the alternating permutations and traditionally called *Entringer* distribution (see, e.g., [En66], [Po82], [Po87], [GHZ10]). We also know how to calculate the generating function of that distribution and build up the *Entringer triangle* ($\text{Ent}_n(j)$) ($1 \leq j \leq n-1$; $n \geq 2$), as done in Table 6.1.

For instance, the leftmost 61 on the row $n = 7$ is the sum of all the entries in the previous row (including an entry 0 on the right!); the second 61 is the sum of the leftmost five entries; 56, the sum of the leftmost four entries; 46, the sum of the leftmost three entries; 32, the sum of the leftmost two entries and 16 is equal to the leftmost entry. Let $\text{Ent}_n(j) = \#\{t \in \mathfrak{T}_n : \text{ent}(t) = j\}$.

$j =$	1	2	3	4	5	6
$n = 2$	1					
3	1	1				
4	2	2	1			
5	5	5	4	2		
6	16	16	14	10	5	
7	61	61	56	46	32	16

Table 6.1. The Entringer distribution

Proposition 6.1. For $2 \leq k \leq 2n-2$ we have:

$$(6.2) \quad f_{2n}(2n, k) = \text{Ent}_{2n-2}(k-1).$$

Proof. Note that in a tree $t \in \mathfrak{T}_{2n}$ such that $\text{eoc}(t) = 2n$ and $\text{pom}(t) = k$ the leaf labeled $2n$ is the unique son of the node labeled k , which is also the rightmost node. Let $(1 = a_1) \rightarrow a_2 \rightarrow a_3 \rightarrow \dots \rightarrow (a_{j-1} = k) \rightarrow (a_j = 2n)$ be the minimal chain of t . Form a new tree t' by means of the following changes:

- (i) delete the path $\rightarrow a_{j-1} \rightarrow 2n$;
 - (ii) for $i = 1, 2, \dots, j-2$ replace each node label a_i of the minimal chain by $a_{i+1} - 1$;
 - (iii) replace each other node label b by $b - 1$.
- The label of the rightmost node of t' is then equal to the $\text{pom}(t) - 1 = k - 1$. The mapping $t \mapsto t'$ is obvious bijective. \square

Finally, the upper diagonal $\{f_{2n}(k+1, k) : (1 \leq k \leq 2n-1)\}$ of the lower triangle in each matrix M_{2n} can also be fully evaluated. First, in an obvious manner,

$$(6.3) \quad f_{2n}(2, 1) = f_{2n}(2n, 2n-1) = 0.$$

Second, the identities

$$(6.4) \quad f_{2n}(3, 2) = 2 f_{2n}(3, 1) = f_{2n}(2n-1, 2n-2) = 2 f_{2n}(2n, 2n-2)$$

(also equal to $f_{2n-4}(\bullet, \bullet) = E_{2n-4}$) can be proved as follows. To each tree $t \in \mathfrak{T}_{2n}$ such that $\text{eoc}(t) = 3$, $\text{pom}(t) = 1$ there correspond *two* trees, whose “eoc” and “pom” are equal to 2 and 3, respectively, as illustrated by the diagram:

$$f_{2n}(3, 1) = \begin{array}{c} \bullet \\ 3 \\ \diagup \quad \diagdown \\ 2n \quad 2 \\ \diagdown \quad \diagup \\ 1 \end{array} \square \mapsto \begin{array}{c} \bullet \\ 3 \\ \diagdown \quad \diagup \\ 2n \quad 2 \\ \diagdown \quad \diagup \\ 1 \end{array} \square = f_{2n}(3, 2).$$

Likewise, each tree $t \in \mathfrak{T}_{2n}$ such that $\text{eoc}(t) = 2n$ and $\text{pom}(t) = 2n-2$ necessarily has its rightmost four nodes equal to $(2n-1), b, 2n, (2n-2)$ in that order, with b being a node less than $(2n-2)$. In particular, the latter node is its rightmost (one-child) node. To such a tree there correspond two trees, whose “eoc” and “pom” are equal to $(2n-1), (2n-2)$, respectively, as illustrated by the next diagram. In particular, the node b becomes the rightmost node of those two such trees.

$$\begin{array}{c} \bullet \\ 2n \\ \diagdown \quad \diagup \\ 2n-1 \quad 2n-2 \\ \diagdown \quad \diagup \\ b \end{array} \mapsto \begin{array}{c} \bullet \\ 2n-1 \\ \diagdown \quad \diagup \\ 2n-2 \quad b \end{array} \square$$

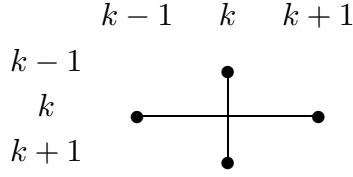
Proposition 6.2. *We have the crossing equalities:*

$$(6.5) \quad f_{2n}(k-1, k) + f_{2n}(k+1, k) = f_{2n}(k, k-1) + f_{2n}(k, k+1),$$

for $3 \leq k \leq 2n-2$.

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The involved entries are located on the four bullets drawn in the following diagramme.



Proof. Let i, j be two different integers from the set $\{(k-1), k, (k+1)\}$. Say that i and j are *connected* in a tree t , if the tree contains the edge $i-j$, or if i and j are brothers and of them is the end of the minimal chain of t . Each of the four ingredients of the previous identity is now decomposed into five terms, depending on whether the nodes $(k-1), k, (k+1)$ are connected or not, namely: no connectedness; only $k, (k+1)$ connected; $(k-1), k$ connected; $(k-1), (k+1)$ connected; all connected. Thus,

$$\begin{aligned}
 f_{2n}(k-1, k) = & \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k+1 \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \\ | \\ k+1 \end{array} \right] \\
 & + \left[\begin{array}{c} \circ \\ | \\ \text{---} \\ | \\ \bullet \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k+1 \right] + \left[\begin{array}{c} \circ \\ | \\ \text{---} \\ | \\ \bullet \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] \\
 & := A_1 + A_2 + A_3 + A_4 + A_5;
 \end{aligned}$$

$$\begin{aligned}
 f_{2n}(k+1, k) = & \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, k-1, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array} \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] \\
 & + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k \end{array}, k-1 \right] \\
 & := B_1 + B_2 + B_3 + B_4 + B_5;
 \end{aligned}$$

$$\begin{aligned}
 f_{2n}(k, k-1) = & \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, k+1, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k-1 \end{array} \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k+1 \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k-1 \end{array} \right] \\
 & + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k-1 \end{array}, k+1 \right] + \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k-1 \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k-1 \end{array} \right] \\
 & := C_1 + C_2 + C_3 + C_4;
 \end{aligned}$$

$$f_{2n}(k, k+1) = \left[\begin{array}{c} \bullet \\ | \\ \text{---} \\ | \\ \circ \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k+1 \end{array}, k-1 \right] + \left[\begin{array}{c} \circ \\ | \\ \text{---} \\ | \\ \bullet \end{array}, \begin{array}{c} 2n \\ | \\ \square \\ | \\ k+1 \end{array}, k-1 \right]$$

$$\begin{aligned}
 & + [\text{diagram 1}, \text{diagram 2}] + [\text{diagram 3}, \text{diagram 4}] + \text{diagram 5} \\
 & := D_1 + D_2 + D_3 + D_4 + D_5.
 \end{aligned}$$

Now, the following identities hold: $A_1 = C_1$, $A_2 = C_4$, $A_3 = D_2$, $A_4 = C_2$, $B_1 = D_1$, $B_3 = D_4$, $B_4 = D_3$, so that $\sum_i (A_i + B_i) - \sum_i (C_i + D_i) = (B_5 - D_5) - (C_3 - A_5 - B_2)$.

As before, we may write $B_5 = B_5(\star) + B_5(\odot)$, $D_5 = D_5(\star) + D_5(\odot)$. As $B_5(\star) = D_5(\star)$ and $B_5(\odot) = 2D_5(\odot)$, we get:

$$(6.6) \quad B_5 - D_5 = D_5(\odot) = \text{diagram 1} = \text{diagram 2},$$

as k is supposed to be greater than 3.

Next,

$$\begin{aligned}
 C_3 - B_2 &= [\text{diagram 1}, k+1] - [\text{diagram 2}, k-1] \\
 &= \text{diagram 3} - [\text{diagram 4}, k+1] - [\text{diagram 5}, k-1] = \text{diagram 6};
 \end{aligned}$$

$$\begin{aligned}
 C_3 - B_2 - A_5 &= \text{diagram 7} - \text{diagram 8} \\
 &:= E - F \\
 &= (E(\star) - F(\star)) + (E(\odot) - F(\odot))
 \end{aligned}$$

$$(6.7) \quad = F(\odot) = \text{diagram 9} = \text{diagram 10}.$$

By comparing the evaluations (6.6) and (6.7) we get: $(B_5 - D_5) - (C_3 - A_5 - B_2) = 0$. This completes the proof of (6.5). \square

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The entries $f_{2n}(3, 2)$ and $f_{2n}(2n - 1, 2n - 2)$, belonging to the upper diagonal of the lower triangle matrix M_{2n} , being evaluated by identity (6.4), and the entries of the upper triangle being known by Theorem 1.4, we can apply the crossing equalities (6.5), starting with $k = 3$, and obtain all the values of the entries of that upper diagonal. Altogether, besides the entries of the upper triangle, all the entries lying on the border of the lower triangle can be calculated, as illustrated in boldface in the following matrix M_8 .

$$M_8 = \begin{array}{c|cccccccc|c} & k = & 1 & 2 & 3 & 4 & 5 & 6 & 7 & f_8(m, \cdot) \\ \hline m = 2 & & \cdot & \cdot & \mathbf{5} & \mathbf{15} & \mathbf{21} & \mathbf{15} & \mathbf{5} & \mathbf{61} \\ & 3 & \mathbf{5} & \mathbf{10} & \cdot & \mathbf{45} & \mathbf{63} & \mathbf{45} & \mathbf{15} & \mathbf{183} \\ & 4 & \mathbf{15} & 35 & \mathbf{50} & \cdot & \mathbf{101} & \mathbf{63} & \mathbf{21} & \mathbf{285} \\ & 5 & \mathbf{21} & 54 & 86 & \mathbf{106} & \cdot & \mathbf{45} & \mathbf{15} & \mathbf{327} \\ & 6 & \mathbf{15} & 46 & 82 & 87 & \mathbf{50} & \cdot & \mathbf{5} & \mathbf{285} \\ & 7 & \mathbf{5} & 22 & 46 & 60 & 40 & \mathbf{10} & \cdot & \mathbf{183} \\ & 8 & \cdot & \mathbf{16} & \mathbf{16} & \mathbf{14} & \mathbf{10} & \mathbf{5} & \cdot & \mathbf{61} \\ \hline f_8(\cdot, k) & & \mathbf{61} & \mathbf{183} & \mathbf{285} & \mathbf{327} & \mathbf{285} & \mathbf{183} & \mathbf{61} & \mathbf{E_8 = 1385} \end{array}$$

Table 6.1: the matrix M_8 , bold-faced entries analytically evaluated.

7. Generating functions for the $f_{2n}(m, k)$

The calculation of the generating functions for the $f_{2n}(m, k)$ is similar to the calculation made for the tangent tree case in our previous paper [FH13]. Recall the definition and some basic properties of the Poupard matrix. Let $G = (g_{i,j})$ ($i \geq 0, j \geq 0$) be an infinite matrix with nonnegative integral entries. Say that G is a *Poupard matrix*, if for every $i \geq 0, j \geq 0$ the following identity holds:

$$(7.1) \quad g_{i,j+2} - 2g_{i+1,j+1} + g_{i+2,j} + 4g_{i,j} = 0.$$

Remark. Last coefficient is 4, not 2 as in [FH13].

Let $G(x, y) := \sum_{i \geq 0, j \geq 0} g_{i,j} (x^i/i!) (y^j/j!)$; $R_i(y) := \sum_{j \geq 0} g_{i,j} (y^j/j!)$ ($i \geq 0$); $C_j(x) := \sum_{i \geq 0} g_{i,j} (x^i/i!)$ ($j \geq 0$) be the exponential generating functions for the matrix itself, its rows and columns, respectively. The next two lemmas, serving to prove Theorem 1.5, are replica of Propositions 9.1 and 9.2 in [FH13]. Their proofs are omitted.

Lemma 7.1. *The following four properties are equivalent.*

- (i) $G = (g_{i,j})$ ($i \geq 0, j \geq 0$) is a Poupard matrix;
- (ii) $R_i''(y) - 2R_{i+1}'(y) + R_{i+2}(y) + 4R_i(y) = 0$ for all $i \geq 0$;
- (iii) $C_j''(x) - 2C_{j+1}'(x) + C_{j+2}(x) + 4C_j(x) = 0$ for all $j \geq 0$;
- (iv) $G(x, y)$ satisfies the partial differential equation:

$$(7.2) \quad \frac{\partial^2 G(x, y)}{\partial x^2} - 2 \frac{\partial^2 G(x, y)}{\partial x \partial y} + \frac{\partial^2 G(x, y)}{\partial y^2} + 4G(x, y) = 0.$$

Lemma 7.2. *Let $G(x, y)$ be the exponential generating function for a Poupard matrix G . Then,*

$$(7.3) \quad G(x, y) = A(x + y) \cos(2y) + B(x + y) \sin(2y),$$

where $A(y)$ and $B(y)$ are two arbitrary series.

The entries of the *upper triangles* of the matrices (M_{2n}) (see Table 1.2) are now recorded as entries of infinite matrices $(\Omega^{(p)})$ ($p \geq 1$) by

$$(7.4) \quad \omega_{i,j}^{(p)} := \begin{cases} 0, & \text{if } i + j \equiv p \pmod{2}; \\ f_{2n}(m, k), & \text{if } i + j \not\equiv p \pmod{2}; \end{cases}$$

with $m := p + 1$, $k := p + j + 2$, $2n := p + i + j + 3$. Conversely, $i := 2n - k - 1$, $j := k - m - 1$, $p := m - 1$. In particular, the first one $\Omega^{(1)} = (\omega_{i,j}^{(1)})$ ($i, j \geq 0$) contains the first rows of the upper triangles, displayed as counter-diagonals. Furthermore, a counter-diagonal with zero entries is placed between two successive rows.

$$\begin{aligned} \Omega^{(1)} &= \\ & \begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \end{array} \begin{array}{cccccccc} & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ \left(\begin{array}{cccccccc} f_4(2,3) & 0 & f_6(2,5) & 0 & f_8(2,7) & 0 & f_{10}(2,9) & 0 \\ 0 & f_6(2,4) & 0 & f_8(2,6) & 0 & f_{10}(2,8) & 0 & \dots \\ f_6(2,3) & 0 & f_8(2,5) & 0 & f_{10}(2,7) & 0 & \dots & \\ 0 & f_8(2,4) & 0 & f_{10}(2,6) & 0 & \dots & & \\ f_8(2,3) & 0 & f_{10}(2,5) & 0 & \dots & & & \\ 0 & f_{10}(2,4) & 0 & \dots & & & & \\ f_{10}(2,3) & 0 & \dots & & & & & \\ 0 & \dots & & & & & & \end{array} \right) \\ & = \\ & \begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \end{array} \begin{array}{cccccccc} & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ \left(\begin{array}{cccccccc} 1 & 0 & 1 & 0 & 5 & 0 & 61 & 0 \\ 0 & 3 & 0 & 15 & 0 & 183 & 0 & \dots \\ 1 & 0 & 21 & 0 & 285 & 0 & \dots & \\ 0 & 15 & 0 & 327 & 0 & \dots & & \\ 5 & 0 & 285 & 0 & \dots & & & \\ 0 & 183 & 0 & \dots & & & & \\ 61 & 0 & \dots & & & & & \\ 0 & \dots & & & & & & \end{array} \right). \end{array} \end{aligned}$$

Proposition 7.3. *Every matrix $\Omega^{(p)}$ ($p \geq 1$) is a Poupard matrix.*

Proof. Using Definition (7.4) we have

$$\begin{aligned} \omega_{i,j+2}^{(p)} - 2\omega_{i+1,j+1}^{(p)} + \omega_{i+2,j}^{(p)} + 4\omega_{i,j}^{(p)} \\ &= f_{2n+2}(m, k+2) - 2f_{2n+2}(m, k+1) \\ &\quad + f_{2n+2}(m, k) + 4f_{2n}(m, k) \\ &= \Delta_k f_{2n+2}(m, k) + 4f_{2n}(m, k) = 0, \end{aligned}$$

by rule (R2). \square

The row labeled i of $\Omega^{(p)}$ will be denoted by $\Omega_{i,\bullet}^{(p)}$ and the exponential generating function for that row by $\Omega_{i,\bullet}^{(p)}(y) = \sum_{j \geq 0} \omega_{i,j}^{(p)} y^j / j!$. Also, $\Omega^{(p)}(x, y) := \sum_{i \geq 0} \Omega_{i,\bullet}^{(p)}(y) x^i / i!$ will be the double exponential generating function for the matrix $\Omega^{(p)}$.

Proposition 7.4. *For all $p \geq 1$ we have:*

$$\Omega_{0,\bullet}^{(p+1)}(y) = \Omega_{p,\bullet}^{(1)}(y) \quad \text{and} \quad \Omega_{1,\bullet}^{(p)}(y) = 3 \frac{d}{dy} \Omega_{0,\bullet}^{(p)}(y) = 3 \frac{d}{dy} \Omega_{p-1,\bullet}^{(1)}(y).$$

Proof. For the first identity it suffices to prove $\omega_{0,j}^{(p+1)} = \omega_{p,j}^{(1)}$, that is

$$f_{2n}(m, 2n-1) = f_{2n}(2, 2n+1-m).$$

This is true by the symmetry property of the Poupard triangle, as proved in Corollary 1.3 in [FH12]. For the second identity it suffices to prove $\omega_{1,j}^{(p)} = 3\omega_{0,j+1}^{(p)}$, that is

$$f_{2n}(m, 2n-2) = 3f_{2n}(m, 2n-1).$$

This is true by Theorem 1.2. \square

As x and y play a symmetric role in (7.3), the solution in (7.3) may also be written

$$G(x, y) = A(x+y) \cos(2x) + B(x+y) \sin(2x),$$

so that the generating function of each matrix $\Omega^{(p)}$ is of the form

$$\Omega^{(p)}(x, y) = A(x+y) \cos(2x) + B(x+y) \sin(2x).$$

Hence, $\Omega^{(p)}(x, y) \Big|_{\{x=0\}} = \Omega_{0,\bullet}^{(p)}(y) = A(y)$. Also,

$$\begin{aligned} (\partial/\partial x)\Omega^{(p)}(x, y) &= ((\partial/\partial x)A(x+y)) \cos(2x) + A(x+y)(-2) \sin(2x) \\ &\quad + ((\partial/\partial x)B(x+y)) \sin(2x) + B(x+y) 2 \cos(2x) \end{aligned}$$

and

$$\begin{aligned}
 \frac{\partial}{\partial x} \Omega^{(p)}(x, y) \Big|_{\{x=0\}} &= \frac{\partial}{\partial x} A(x+y) \Big|_{\{x=0\}} + 2B(x+y) \Big|_{\{x=0\}} \\
 &= \frac{d}{dy} A(y) + 2B(y) \\
 &= \Omega_{1, \bullet}^{(p)}(y).
 \end{aligned}$$

By Proposition 7.4 we have $A(y) = \Omega_{p-1, \bullet}^{(1)}(y)$ and $B(y) = (\Omega_{1, \bullet}^{(p)}(y) - \frac{d}{dy} A(y))/2 = \left(3 \frac{d}{dy} \Omega_{p-1, \bullet}^{(1)}(y) - \frac{d}{dy} \Omega_{p-1, \bullet}^{(1)}(y)\right)/2 = \frac{d}{dy} \Omega_{p-1, \bullet}^{(1)}(y)$. Hence,

$$(7.5) \quad \Omega^{(p)}(x, y) = \cos(2x) \Omega_{p-1, \bullet}^{(1)}(x+y) + \sin(2x) \frac{\partial}{\partial y} \Omega_{p-1, \bullet}^{(1)}(x+y).$$

First, make the evaluation of $\Omega^{(1)}(x, y)$. The row labeled 0 of the matrix $\Omega^{(1)}$ reads: 1, 0, 1, 0, 5, 0, 61, \dots , which is the sequence of the coefficients of the Taylor expansion of $\sec y$. Thus, $\Omega_{0, \bullet}^{(1)}(y) = \sec y$. Taking $p = 1$ in (7.5) we get

$$\begin{aligned}
 \Omega^{(1)}(x, y) &= \sec(x+y) \cos(2x) + \sec(x+y) \tan(x+y) \sin(2x) \\
 (7.6) \quad &= \frac{\cos(x-y)}{\cos^2(x+y)}.
 \end{aligned}$$

For further use let us also calculate the partial derivative of $\Omega^{(1)}(x, y)$ with respect of y :

$$\begin{aligned}
 \frac{\partial}{\partial y} \Omega^{(1)}(x, y) &= \frac{1}{\cos^3(x+y)} \left(\sin(x-y) \cos(x+y) + 2 \cos(x-y) \sin(x+y) \right) \\
 (7.7) \quad &= \frac{1}{2 \cos^3(x+y)} (\sin(2y) + 3 \sin(2x)).
 \end{aligned}$$

Now, define

$$(7.8) \quad \Omega(x, y, z) := \sum_{p \geq 1} \Omega^{(p)}(x, y) \frac{z^{p-1}}{(p-1)!}$$

and make use of (7.5)—(7.8):

$$\begin{aligned}
 \Omega(x, y, z) &= \cos(2x) \sum_{p \geq 1} \Omega_{p-1, \bullet}^{(1)}(x+y) \frac{z^{p-1}}{(p-1)!} \\
 &\quad + \sin(2x) \frac{\partial}{\partial y} \left(\sum_{p \geq 1} \Omega_{p-1, \bullet}^{(1)}(x+y) \frac{z^{p-1}}{(p-1)!} \right)
 \end{aligned}$$

$$\begin{aligned}
 &= \cos(2x) \Omega^{(1)}(z, x + y) + \sin(2x) \frac{\partial}{\partial y} \Omega^{(1)}(z, x + y) \\
 &= \cos(2x) \frac{\cos(x + y - z)}{\cos^2(x + y + z)} \\
 &\quad + \sin(2x) \frac{\sin(2(x + y)) + 3 \sin(2z)}{2 \cos^3(x + y + z)} \\
 &= \frac{1}{2 \cos^3(x + y + z)} \left(\cos(2x) (\cos(2(x + y)) + \cos(2z)) \right. \\
 &\quad \left. + \sin(2x) (\sin(2(x + y)) + 3 \sin(2z)) \right) \\
 (7.9) \quad &= \frac{1}{2 \cos^3(x + y + z)} \left(\cos(2y) + 2 \cos(2(x - z)) - \cos(2(z + x)) \right).
 \end{aligned}$$

By definition of the $\omega_{i,j}^{(p)}$'s we get

$$\begin{aligned}
 \Omega(x, y, z) &= \sum_{p,i,j} \omega_{i,j}^{(p)} \frac{z^{p-1}}{(p-1)!} \frac{x^i y^j}{i! j!} \quad (p \geq 1, i \geq 0, j \geq 0); \\
 (7.10) \quad &= \sum_{k,m,n} f_{2n}(m, k) \frac{x^{2n-k-1}}{(2n-k-1)!} \frac{y^{k-m-1}}{(k-m-1)!} \frac{z^{m-2}}{(m-2)!},
 \end{aligned}$$

the latter sum over the set $\{3 \leq m + 1 \leq k \leq 2n - 1\}$. We have proved Theorem 1.5.

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