Some determinants of path generating functions

Johann Cigler and Christian Krattenthaler

Universität Wien

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We have the (surprising?) Hankel determinant evaluation

$$\det\begin{pmatrix} C_0 & C_1 & C_2 & \dots & C_{n-1} \\ C_1 & C_2 & C_3 & \dots & C_n \\ C_2 & C_3 & C_4 & \dots & C_{n+1} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ C_{n-1} & C_n & C_{n+1} & \dots & C_{2n-2} \end{pmatrix} = 1.$$

The orthogonal polynomials explanation

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Theorem

Let $(p_n(x))_{n\geq 0}$ be a sequence of monic polynomials, the polynomial $p_n(x)$ having degree n, which is orthogonal with respect to some functional L, that is, $L(p_m(x)p_n(x)) = \delta_{m,n}c_n$, where the c_n 's are some non-zero constants and $\delta_{m,n}$ is the Kronecker delta. Let

$$p_{n+1}(x) = (a_n + x)p_n(x) - b_n p_{n-1}(x)$$

be the corresponding three-term recurrence which is guaranteed by Favard's theorem. Then the Hankel determinant of the moments $\mu_k = L(x^k)$ satisfies

$$\det_{0 \le i,j \le n-1} (\mu_{i+j}) = \mu_0^n b_1^{n-1} b_2^{n-2} \cdots b_{n-2}^2 b_{n-1}.$$



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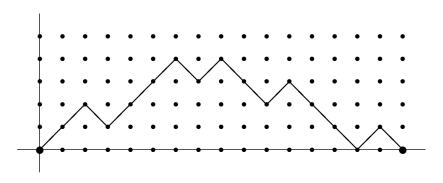
The Catalan numbers are the moments for $U_n(x/2)$, where $U_n(x)$ denotes the *n*-th *Chebyshev polynomial* of the second kind.



The combinatorial explanation

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The Catalan number C_n counts *Dyck paths* of length 2n:



(A Dyck path is a lattice path from (0,0) back to the x-axis consisting of up-steps (1,1) and down-steps (1,-1) never running below the x-axis.)



The non-intersecting lattice path theorem

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Theorem (Lindström, Gessel–Viennot)

Fix a lattice region R. Let $A_0, A_1, \ldots, A_{n-1}$ and $E_0, E_1, \ldots, E_{n-1}$ be lattice points in R. Then (modulo a mild technical condition) the number of all families $(P_0, P_1, \ldots, P_{n-1})$ of non-intersecting paths staying in R, such that the i-th path P_i runs from A_i to E_i , $i=0,1,\ldots,n-1$, is given by

$$\det_{0\leq i,j\leq n-1}(|\mathcal{P}(A_j\to E_i)|),$$

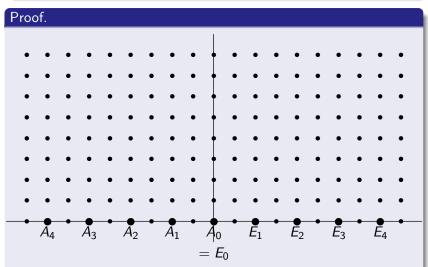
where $\mathcal{P}(A \to E)$ denotes the set of paths from A to E staying in R.

$$\det_{0\leq i,j\leq n-1}\left(C_{i+j}\right)=1.$$

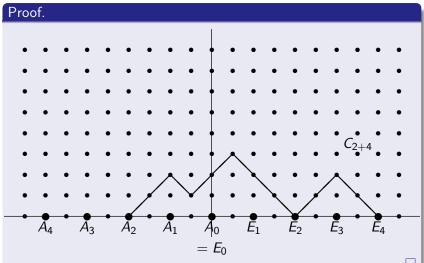
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Proof.

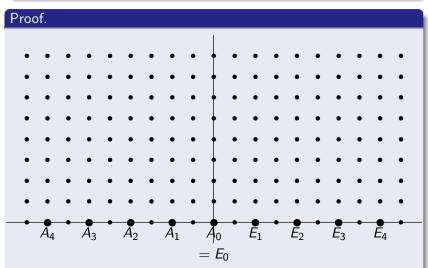
$$\det_{0\leq i,j\leq n-1}\left(\mathit{C}_{i+j}\right)=1.$$



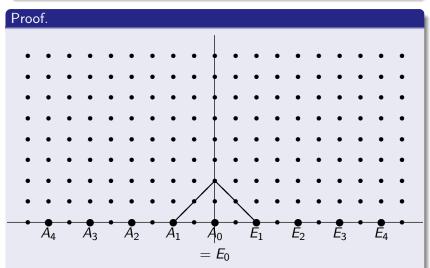
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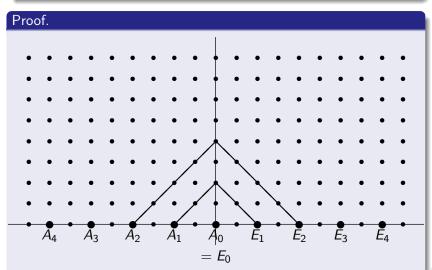
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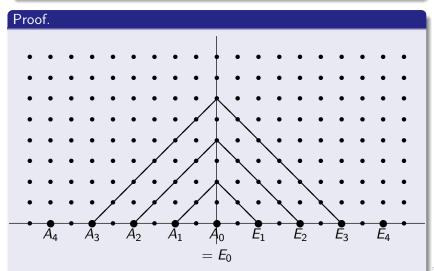
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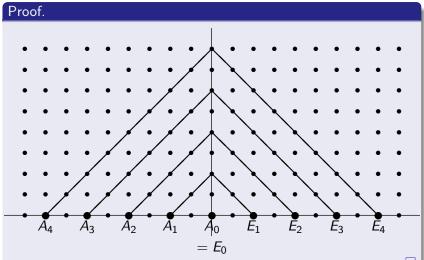
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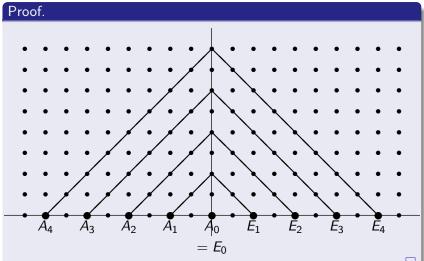
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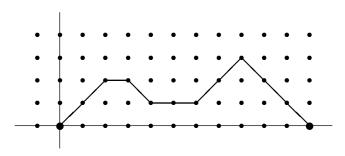


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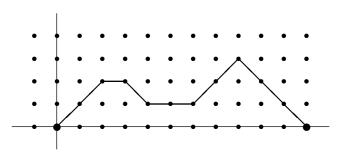


$$\det_{0\leq i,j\leq n-1}\left(C_{i+j}\right)\stackrel{!}{=}1.$$





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The first few numbers are

$$1, 1, 2, 4, 9, 21, 51, 127, 323, \dots$$

We have the Hankel determinant evaluation

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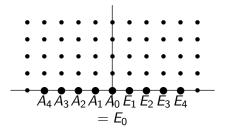
Why?

The Motzkin numbers are again moments of (suitably scaled) Chebyshev polynomials of the second kind.

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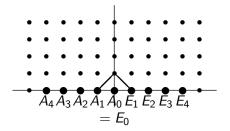
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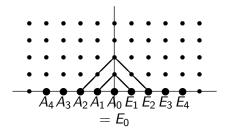
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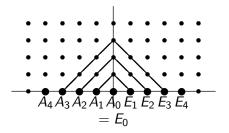
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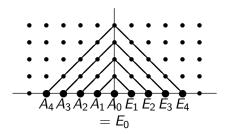
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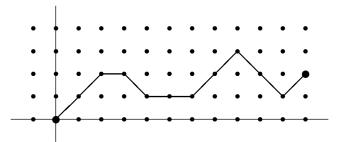
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REMARK. There is actually a closed product formula for $\det_{0 \le i,j \le n-1}(C_{x_i+j})$. This is, however, not the case for the Motzkin numbers.

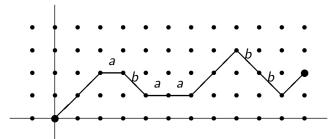
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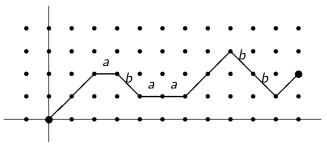
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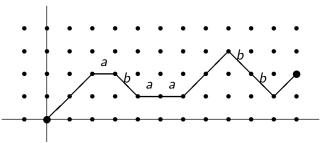


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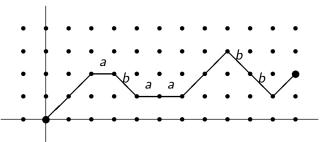
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Furthermore, let $\mathcal{P}_n^+(I,k) = \sum_P w(P)$, where P runs over all Motzkin paths from (0,I) to (n,k).



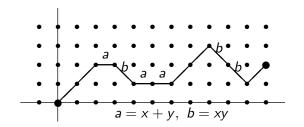
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We have

$$\begin{split} & C_n = \mathcal{P}^+(0,0)\big|_{a=0,b=1} = \mathcal{P}^+(0,0)\big|_{x=-y=\sqrt{-1}}, \\ & M_n = \left. \mathcal{P}^+(0,0) \right|_{a=b=1} = \left. \mathcal{P}^+(0,0) \right|_{x=y^{-1}=\omega}, \end{split}$$

where ω is a primitive sixth root of unity.



$$D(n,k) := \det_{0 < i,j < n-1} (\mathcal{P}_{i+j}^+(0,k))$$

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$$In[1] := Trinom[N_,M1_,M2_] := N!/M1!/M2!/(N-M1-M2)!$$

$$In[2] := W[n_,l_,k_] := Sum[Trinom[n,s,s+k-1]*$$

$$(x+y)^{(n-2s-k+1)}(x y)^{s},$$

$$\{s,0,Max[n/2,(n+l-k)/2]\}]$$

$$In[3] := D[n_,k_] := Det[Table[W[i+j,0,k]-$$

$$(x y)W[i+j,-2,k],\{i,0,n-1\},\{j,0,n-1\}]]$$

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                  3 3 6 6 10 10 15 15
21 21 28 28 36 36
> x y , x y , x y }
```

$$D(n,k) := \det_{0 \le i,j \le n-1} (\mathcal{P}_{i+j}^+(0,k))$$

Theorem

For all positive integers n und k, we have

$$\det_{0 \le i,j \le n-1} \left(\mathcal{P}_{i+j}^+(0,k) \right)$$

$$= \begin{cases} (-1)^{n_1 \binom{k+1}{2}} (xy)^{(k+1)^2 \binom{n_1}{2}} & n = n_1(k+1), \\ 0 & n \not\equiv 0 \pmod{k+1}. \end{cases}$$

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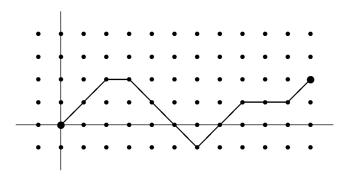
For all positive integers n und k, we have

$$\det_{0 \le i,j \le n-1} \left(\mathcal{P}^+_{i+j+1}(0,k) \right)$$

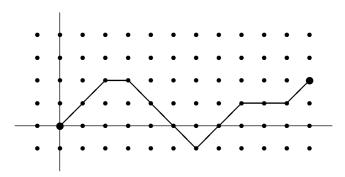
$$= \begin{cases} (-1)^{n_1 \binom{k+1}{2}} (xy)^{(k+1)^2 \binom{n_1}{2}} \frac{y^{(k+1)(n_1+1)} - x^{(k+1)(n_1+1)}}{y^{k+1} - x^{k+1}} & n = n_1(k+1), \\ (-1)^{n_1 \binom{k+1}{2}} + \binom{k}{2} (xy)^{(k+1)^2 \binom{n_1}{2} + n_1 k(k+1)} \\ \times \frac{y^{(k+1)(n_1+1)} - x^{(k+1)(n_1+1)}}{y^{k+1} - x^{k+1}} & n = n_1(k+1) + k, \\ 0 & n \not\equiv 0, k \pmod{k+1}. \end{cases}$$

What about *unrestricted* paths?

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Let $\mathcal{P}_n(I, k) = \sum_P w(P)$, where P runs over all three-step paths from (0, I) to (n, k).

Theorem

For all positive integers n and k, we have

$$\det_{0 \le i,j \le n-1} (\mathcal{P}_{i+j}(0,k))$$

$$= \begin{cases} (-1)^{kn_1 + \binom{k}{2}} (xy)^{k(n_1-1)(2kn_1-k+1)} & n = 2kn_1 - k + 1, \\ (-1)^{kn_1} (xy)^{kn_1(2kn_1-k-1)} & n = 2kn_1, \\ 0 & n \not\equiv 0, k+1 \pmod{2k}. \end{cases}$$

Theorem

For all positive integers n and integers $k \ge 2$, we have

$$\det_{0 \le i,j \le n-1} (\mathcal{P}_{i+j+1}(0,k))$$

$$= \begin{cases} (-1)^{k(n_1-1)-1} (xy)^{kn_1(2kn_1-k-3)+k} P_{n-k+2,k}(x,y) \\ n = 2kn_1 - 1, \\ (-1)^{kn_1+\binom{k}{2}} (xy)^{k(n_1-1)(2kn_1-k+1)} P_{n,k}(x,y) \\ n = 2kn_1 - k + 1, \\ (-1)^{kn_1+\binom{k+1}{2}} (xy)^{k(n_1-1)(2kn_1-k-1)} P_{n-k,k}(x,y) \\ (-1)^{kn_1} (xy)^{kn_1(2kn_1-k-1)} P_{n,k}(x,y) \\ 0 \qquad n \ne 0, k, k+1, 2k-1 \pmod{2k}, \end{cases}$$

where

$$P_{m,k}(x,y) = \begin{cases} \frac{x^{m+k} + (-1)^{m/k}y^{m+k}}{x^k + y^k} \\ \frac{\left(x^{k\lfloor m/k\rfloor + k} + (-1)^{\lfloor m/k\rfloor}y^{k\lfloor m/k\rfloor + k}\right)\left(x^{m-k\lfloor m/k\rfloor} + (-1)^{\lfloor m/k\rfloor}y^{m-k\lfloor m/k\rfloor}\right)}{x^k + y^k} \end{cases}$$

By specialising the variables x und y, one can derive numerous formulae for binomial determinants, determinants of Catalan and ballot numbers, determinants of (generalised) Motzkin numbers.

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Corollary

For all positive integers n und k, we have

$$\det_{0 \le i, j \le n-1} \left({2i+2j+4 \choose i+j+k+2} \right)$$

$$= \begin{cases} (-1)^{n_1 k} & n = 2n_1 k, \\ (-1)^{n_1 k + {k+2 \choose 2}} & n = 2n_1 k - k - 1, \\ 2(-1)^{n_1 k + {k+1 \choose 2}} (n+k) & n = 2n_1 k - k, \\ 2(-1)^{n_1 k + k} (n+1) & n = 2n_1 k - 1, \\ 0 & n \not\equiv 0, k-1, k, 2k-1 \pmod{2k}, \end{cases}$$

Corollary

For all positive integers n and $k \ge 2$, we have

$$\det_{0 \leq i,j \leq n-1} \left(\sum_{\ell \geq 0} \binom{i+j+1}{\ell,\ell+k} \right) = \begin{cases} (-1)^{kn_1/2} & n = kn_1 \text{ and } k \equiv 0 \pmod{6}, \\ (-1)^{\binom{n_1+1}{2}} & n = kn_1 \text{ and } k \equiv 3 \pmod{12}, \\ (-1)^{\binom{n_1}{2}} & n = kn_1 \text{ and } k \equiv 9 \pmod{12}, \\ (-1)^{kn_1+\binom{k+1}{2}} & n = 6kn_1 - 5k \text{ and } 3 \nmid k, \\ 3(-1)^{k(n_1+1)+\lfloor (k+1)/6 \rfloor} & n = 6kn_1 - 5k + 1 \text{ and } 3 \nmid k, \\ 3(-1)^{k(n_1+1)+\lfloor (k+1)/6 \rfloor} & n = 6kn_1 - 4k \text{ and } 3 \nmid k, \\ 2(-1)^{kn_1+1} & n = 6kn_1 - 4k \text{ and } 3 \nmid k, \\ 2(-1)^{kn_1+\binom{k}{2}+1} & n = 6kn_1 - 3k \text{ and } 3 \nmid k, \\ 3(-1)^{k(n_1+1)+\lfloor (k+4)/6 \rfloor} & n = 6kn_1 - 3k + 1 \text{ and } 3 \nmid k, \\ 3(-1)^{kn_1+\lfloor k/3 \rfloor+1} & n = 6kn_1 - 2k \text{ and } 3 \nmid k, \\ (-1)^{kn_1+\binom{k+1}{2}} & n = 6kn_1 - k \text{ and } 3 \nmid k, \\ (-1)^{kn_1} & n = 6kn_1 \text{ and } 3 \nmid k, \\ (-1)^{kn_1} & n = 6kn_1 \text{ and } 3 \nmid k, \\ 0 & \text{otherwise.} \end{cases}$$

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We show that our determinants can be transformed into equivalent, but more accessible determinants.

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This transformation is most conveniently explained by using non-intersecting paths again.

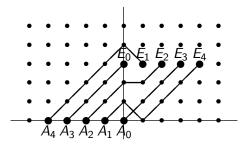
Let us consider

$$\det_{0\leq i,j\leq n-1}(\mathcal{P}^+_{i+j}(0,k)).$$

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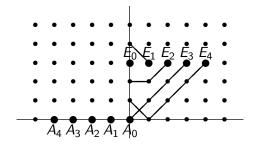
Its combinatorial interpretation in terms of non-intersecting lattice paths is (here, n = 5, k = 3):



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$$\det_{0\leq i,j\leq n-1}(\mathcal{P}^+_{i+j}(0,k)).$$

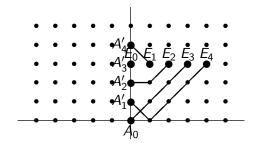
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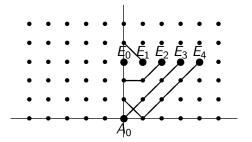
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By the (generalised) non-intersecting lattice paths theorem, the weighted generating function is again a determinant:

$$\det_{0\leq i,j\leq n-1}(\mathcal{P}_{j}^{+}(i,k)).$$



Now we make use of the *reflection principle*, which allows us to express the restricted weighted counts $\mathcal{P}^+(I,k)$ in terms of the unrestricted ones:

$$\mathcal{P}_{n}^{+}(l,k) = \mathcal{P}_{n}(l,k) - (xy)^{l+1}\mathcal{P}_{n}(-l-2,k).$$

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Hence, the determinant in our first theorem equals

$$\det_{0 < i, j < n-1} (\mathcal{P}_j^+(i, k)) = \det_{0 < i, j < n-1} (\mathcal{P}_j(i, k) - (xy)^{i+1} \mathcal{P}_j(-i-2, k)),$$

and there are similar transformations for all the other determinants.

So, we should prove:

Theorem

$$\det_{0 \le i,j \le n-1} (\mathcal{P}_j(i,k) - (xy)^{i+1} \mathcal{P}_j(-i-2,k))$$

$$= \begin{cases} (-1)^{n_1 \binom{k+1}{2}} (xy)^{(k+1)^2 \binom{n_1}{2}} & n = n_1(k+1), \\ 0 & n \not\equiv 0 \pmod{k+1}. \end{cases}$$

In fact, we can introduce another parameter:

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In fact, we can introduce another parameter:

Theorem

$$\det_{0 \le i,j \le n-1} (\mathcal{P}_{j}(i,k) - \mathbf{q}(xy)^{i+1} \mathcal{P}_{j}(-i-2,k))$$

$$= \begin{cases} \mathbf{q}^{k \lfloor \frac{n_{1}}{2} \rfloor} (-1)^{n_{1} \binom{k+1}{2}} (xy)^{(k+1)^{2} \binom{n_{1}}{2}} & n = n_{1}(k+1), \\ 0 & n \not\equiv 0 \pmod{k+1}. \end{cases}$$

$\mathsf{Theorem}$

$$\det_{0 \leq i, j \leq n-1} (\mathcal{P}_{j+1}(i, k) - \mathbf{q}(xy)^{i+1} \mathcal{P}_{j+1}(-i-2, k))$$

$$= \begin{cases} (-1)^{n_1 \binom{k+1}{2}} \mathbf{q}^{k \lfloor \frac{n_1}{2} \rfloor} (xy)^{(k+1)^2 \binom{n_1}{2}} \\ \times \sum_{s=0}^{n_1} \mathbf{q}^{\min\{s, n_1 - s\}} x^{s(k+1)} y^{(n_1 - s)(k+1)} \\ n = n_1 (k+1), \\ (-1)^{n_1 \binom{k+1}{2} + \binom{k}{2}} \mathbf{q}^{k \lceil \frac{n_1}{2} \rceil} (xy)^{(k+1)^2 \binom{n_1}{2} + n_1 k(k+1)} \\ \times \sum_{s=0}^{n_1} \mathbf{q}^{\min\{s, n_1 - s\}} x^{s(k+1)} y^{(n_1 - s)(k+1)} \\ n = n_1 (k+1) + k, \\ 0 \qquad n \neq 0, k \pmod{k+1}. \end{cases}$$

$\mathsf{Theorem}$

For all positive integers n and k, we have

$$\det_{0 \le i,j \le n-1} (\mathcal{P}_{j}(i,k) + \mathbf{q}(xy)^{i} \mathcal{P}_{j}(-i,k))$$

$$= \begin{cases} (-1)^{kn_{1} + \binom{k}{2}} (1+\mathbf{q}) \mathbf{q}^{k(n_{1}-1)} (xy)^{k(n_{1}-1)(2kn_{1}-k+1)} \\ & n = 2kn_{1}-k+1, \\ (-1)^{kn_{1}} (1+\mathbf{q}) \mathbf{q}^{kn_{1}-1} (xy)^{kn_{1}(2kn_{1}-k-1)} \\ & n = 2kn_{1}, \\ 0 & n \not\equiv 0, k+1 \pmod{2k}. \end{cases}$$

For all positive integers n and k, we have $\det_{0 \le i, i \le n-1} (\mathcal{P}_{j+1}(i, k) + \mathbf{q}(xy)^i \mathcal{P}_{j+1}(-i, k))$

Theorem

$$\begin{cases} (-1)^{k(n_{1}-1)-1}(1+q)q^{kn_{1}-2}(xy)^{kn_{1}(2kn_{1}-k-3)+k}P_{n-k+2,k}(x,y,q) \\ & n=2kn_{1}-1, \\ (-1)^{kn_{1}+\binom{k}{2}}(1+q)q^{k(n_{1}-1)}(xy)^{k(n_{1}-1)(2kn_{1}-k+1)}P_{n,k}(x,y,q) \\ & n=2kn_{1}-k+1, \\ (-1)^{kn_{1}+\binom{k+1}{2}}(1+q)q^{k(n_{1}-1)}(xy)^{k(n_{1}-1)(2kn_{1}-k-1)}P_{n-k,k}(x,y,q) \\ & n=2kn_{1}-k, \\ (-1)^{kn_{1}}(1+q)q^{kn_{1}-1}(xy)^{kn_{1}(2kn_{1}-k-1)}P_{n,k}(x,y,q) \\ & n=2kn_{1}, \\ 0 & n \neq 0, k, k+1, 2k-1 \pmod{2k}, \end{cases}$$
 where $P_{m,k}(x,y,q)$

$$= \begin{cases} \sum_{s=0}^{m/k}(-1)^{s}q^{\min\{s,\frac{m}{k}-s\}}x^{sk}y^{m-sk} & \text{if } m \equiv 0 \pmod{k}, \\ \sum_{s=0}^{\lfloor m/k \rfloor}(-1)^{s}q^{\min\{s,\lceil m/k \rceil - s\}}(x^{sk}y^{m-sk} + x^{m-sk}y^{sk}) & \text{if } m \not\equiv 0 \pmod{k}, \end{cases}$$

By applying (tedious) row operations, one can convert all these determinants into "saw-tooth" forms:

In particular, if the determinant should not have the "right" size, it will vanish:

	/0	0	0	*	*	*	*	*	*	*	*	*	*	*	*\	
	0	0	*	*	*	*	*	*	*	*	*	*	*	*	*	
	0	*	*	*	*	*	*	*	*	*	*	*	*	*	*	
	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	
det	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	
	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*	
	0	0	0	0	0	*	*	*	*	*	*	*	*	*	*	
	0	0	0	0	*	*	*	*	*	*	*	*	*	*	*	
	0	0	0	0	0	0	0	0	0	0	0	*	*	*	*	
	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	
	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	
	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	
	/0	0	0	0	0	0	0	0	0	0	0	0	0	*	*/	

If the determinant does have the "right" size, then it is simply equal to the product of the left-most entries in each row:

	/0	0	0	*	*	*	*	*	*	*	*	*	*	*	*	*\
det	0	0	*	*	*	*	*	*	*	*	*	*	*	*	*	*
	0	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*
	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*	*
	0	0	0	0	0	*	*	*	*	*	*	*	*	*	*	*
	0	0	0	0	*	*	*	*	*	*	*	*	*	*	*	*
	0	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*
	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*
	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*
	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*
	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	*
	0	0	0	0	0	0	0	0	0	0	0	0	0	*	*	*
	0/	0	0	0	0	0	0	0	0	0	0	0	*	*	*	*/

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- (2) IS THERE A CONNECTION WITH SYMPLECTIC AND ORTHOGONAL CHARACTERS?

$$sp_{\lambda}(x_1, x_2, \dots, x_n) = \det_{1 \le i, j \le \lambda_1} \left(e_{\lambda'_i - i + j}(x_1^{\pm 1}, x_2^{\pm 1}, \dots, x_n^{\pm 1}) - e_{\lambda'_i - i - j}(x_1^{\pm 1}, x_2^{\pm 1}, \dots, x_n^{\pm 1}) \right),$$

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$$sp_{\lambda}(x_1, x_2, \dots, x_n)$$

$$= \frac{1}{2} \det_{1 \leq i, j \leq n} \left(h_{\lambda_i - i + j}(x_1^{\pm 1}, x_2^{\pm 1}, \dots, x_n^{\pm 1}) + h_{\lambda_i - i - j + 2}(x_1^{\pm 1}, x_2^{\pm 1}, \dots, x_n^{\pm 1}) \right),$$

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$$= \det_{1 \leq i, j \leq \lambda_{1}} \left(e_{\lambda'_{i} - i + j}(x_{1}^{\pm 1}, x_{2}^{\pm 1}, ..., x_{n}^{\pm 1}) - e_{\lambda'_{i} - i - j}(x_{1}^{\pm 1}, x_{2}^{\pm 1}, ..., x_{n}^{\pm 1}) \right),$$

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- (3) Is it possible to put this under one roof with determinant evaluations of Eğecioğlu, Redmond and Ryavec?

Eğecioğlu, Redmond and Ryavec consider (among others) determinants

$$\det_{0 \le i, j \le n-1} \left(\binom{2i+2j+k}{i+j} \right).$$

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For example, they prove

$$\det_{0 \le i, j \le n-1} \left({2i+2j+3 \choose i+j} \right) = \begin{cases} \frac{1}{3}(2n+3) & \text{if } n \equiv 0 \pmod{3}, \\ -\frac{4}{3}(n+2) & \text{if } n \equiv 1 \pmod{3}, \\ \frac{1}{3}(2n+5) & \text{if } n \equiv 2 \pmod{3}. \end{cases}$$

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As specialisations of our results, we obtain determinant evaluations for

$$\det_{0 \le i, j \le n-1} \left(\binom{2i+2j+4}{i+j+k+2} \right),$$

for example.

