Asymptotic Methods of Enumeration and Applications to Markov Chain Models

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Contents

Discrete Quasi Birth and Death Processes

A discrete quasi birth and death process (QBD) is a discrete Markov process X_n on the non-negative integers with transition matrix of the form

$$\mathbf{P} = \begin{pmatrix} \mathbf{B} & \mathbf{A}_0 & \mathbf{0} & \mathbf{0} & \cdots & \\ \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots & \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots \\ \mathbf{0} & \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix},$$

where $\mathbf{A}_0, \mathbf{A}_1, \mathbf{A}_2$, and $\mathbf{B}$ are square matrices of order m.

Problem: distribution of X_n ? (encoded in powers of $\mathbf{P}$)

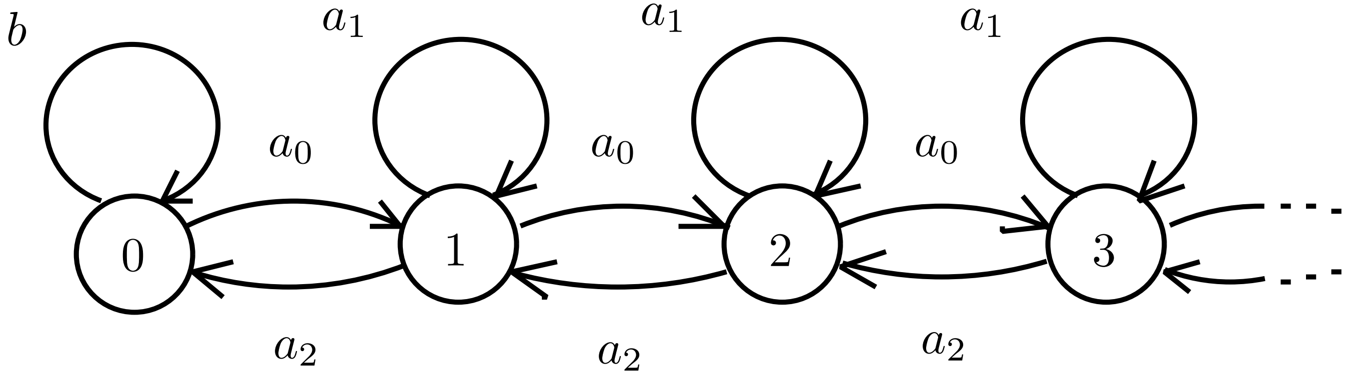
$$\boxed{\mathbf{P}^n = \Big(\mathbf{Pr}(X_n = v \,|\, X_n = w)\Big)_{v,w \geq 0}}$$

Random Walk on Non-negative Integers

$m = 1$:

$$\mathbf{P} = \begin{pmatrix} b & a_0 & 0 & 0 & \cdots & \\ a_2 & a_1 & a_0 & 0 & \cdots & \\ 0 & a_2 & a_1 & a_0 & 0 & \cdots \\ 0 & 0 & a_2 & a_1 & a_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix},$$

Interpretation as random walk on non-negative integers:

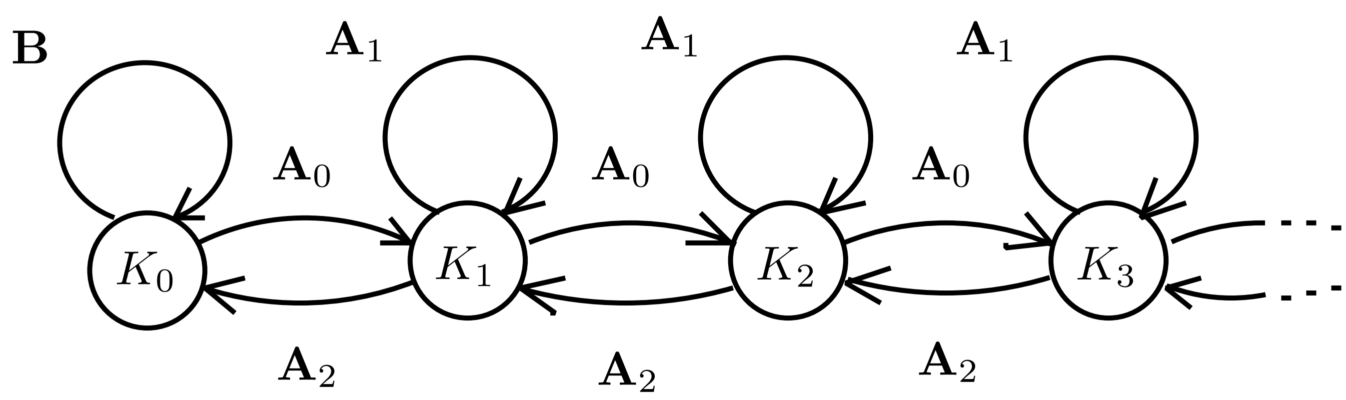


Random Walk on Graphs

$m > 1$:

$$\mathbf{P} = \begin{pmatrix} \mathbf{B} & \mathbf{A}_0 & \mathbf{0} & \mathbf{0} & \cdots & \\ \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots & \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots \\ \mathbf{0} & \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}$$

$\mathbf{A}_0, \mathbf{A}_1, \mathbf{A}_2$, and $\mathbf{B}$ transition probability matrices between graphs $K_0, K_1, K_2, \ldots$



Matrix Powers

With

$$p_{w,v} = \mathbf{Pr}\{X_{k+1} = v \mid X_k = w\} \qquad (k \geq 0)$$

we have

$$\mathbf{P} = (p_{w,v})_{w,v \geq 0}.$$

Consequently, for

$$p_{w,v}^{(n)} = \mathbf{Pr}\{X_n = v \mid X_0 = w\}$$

we have

$$\mathbf{P}^n = (p_{w,v}^{(n)})_{w,v \geq 0}$$

Combinatorial Interpretation

Let h denote a path

$$h = (e_1(h), e_2(h), \ldots, e_n(h))$$

of length n on non-negative integers with edges

$$e_j(h) = (x_{j-1}(h), x_j(h)).$$

Further, denote a weight (or probability) of h by

$$W(h) = \prod_{j=1}^{n} p_{x_{j-1}(h), x_j(h)} = \prod_{j=1}^{n} \mathbf{Pr}\{X_j = x_j(h) \,|\, X_{j-1} = x_{j-1}(h)\}$$

Then

$$p_{w,v}^{(n)} = \mathbf{Pr}\{X_n = v \,|\, X_0 = w\} = \sum_h W(h),$$

where the sum is taken over all paths h of length n with

$$x_0(h) = w \quad \text{and} \quad x_n(h) = v.$$

Generating Functions of Weighted Paths

With

$$\begin{aligned} M_{w,v}(x) &= \sum_{h \text{ path from } w \text{ to } v} W(h) \\ &= \sum_{n\ge 0} {p_{w,v}}^{(n)} x^n \\ &= \sum_{n\ge 0} \mathbf{Pr}\{X_n = v \,|\, X_0 = w\} x^n \end{aligned}$$

we get

$$\begin{aligned} \mathbf{M}(x) &= (M_{w,v}(x))_{w,v\ge 0} \\ &= \mathbf{I} + \mathbf{P}x + \mathbf{P}^2 x^2 + \cdots = (\mathbf{I} - x\mathbf{P})^{-1}. \end{aligned}$$

The calculation of $p_{w,v}^{(n)} = \mathbf{Pr}\{X_n = v \,|\, X_0 = w\}$ can be viewed as a combinatorial enumeration problem of weighted paths of length n and managed with help of generating function techniques.

A First Combinatorial Exercise

Lemma 1 *Let* $N(x)$ *denote the (analytic) solution with* $N(0) = 1$ *of the equation*

$$\boxed{N(x) = 1 + xa_1 N(x) + x^2 a_0 N(x) a_2 N(x)},$$

that is,

$$N(x) = \frac{1 - xa_1 - \sqrt{(1 - xa_1)^2 - 4x^2 a_0 a_2}}{2x^2 a_0 a_2}.$$

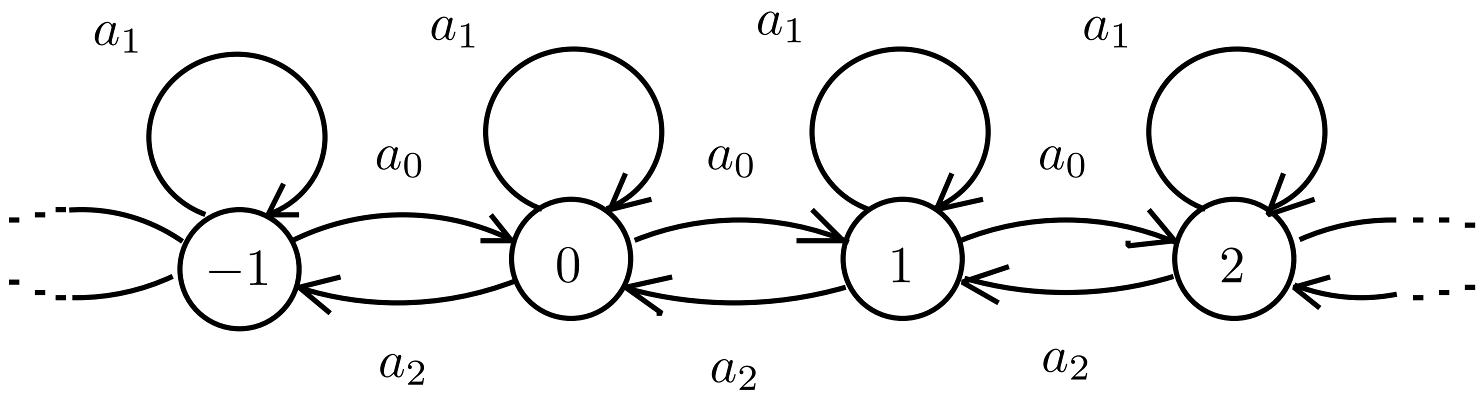
Then

$$\boxed{M_{0,\ell}(x) = \left(1 - xb - x^2 a_0\, N(x) a_2\right)^{-1} (xa_0 N(x))^{\ell}}.$$

Recall: $M_{0,\ell}(x) = \sum_{n\ge 0} \mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\}\, x^n$

Proof.

Let Y_n be the corresponding random walk on (all) integers:



Consider the generating function for non-negative paths of Y_n:

$$N(x) = \sum_{n \geq 0} \mathbf{Pr}\{Y_1 \geq 0,\ Y_2 \geq 0, \ldots,\ Y_{n-1} \geq 0,\ Y_n = 0 \,|\, Y_0 = 0\} \cdot x^n.$$

STEP 1

$$N(x) = 1 + xa_1N(x) + x^2a_0N(x)a_2N(x).$$

- 1 is related to the case $n = 0$.

- If the first step of the path is a loop (with probability a_1) then the remaining part is just a non-negative path from 0 to 0, the corresponding contribution is $a_1x \cdot N(x)$.

- If the first step goes to the right (with probability a_0) then we decompose the path into four parts: into this first step from 0 to the right, into a part from 1 to 1 that is followed by the first step back from 1 to 0, the third part is this step back, and finally into the last part that is again a non-negative path from 0 to 0. Hence, in terms of generating functions this case contributed $a_0x \cdot N(x) \cdot a_2x \cdot N(x)$.

STEP 2

$$M_{0,0}(x) = 1 + bxM_{0,0}(x) + a_0 xN(x)a_2 xM_{0,0}(x)$$

The same reasoning as in STEP 1. $\Longrightarrow M_{0,0}(x) = \left(1 - xb - x^2 a_0\, N(x)a_2\right)^{-1}$

STEP 3

$$M_{0,\ell+1}(x) = M_{0,\ell}(x)a_0 xN(x)$$

All paths from 0 to $\ell+1$ can be divided into three parts. The first part consists of all paths from 0 to ℓ that is followed by the last step from ℓ to $\ell+1$ (which is the second part). And the third part is a *non-negative* path from $\ell+1$ to $\ell+1$. $\Longrightarrow M_{0,\ell}(x) = M_{0,0}(x)(a_0 xN(x))^{\ell}$

The General Case

Consider the $m \times m$ submatrices $\mathbf{M}_{k,\ell}(x) = (M_{v,w}(x))_{v \in K_k, w \in K_\ell})$.

Lemma 2 *Let* $\mathbf{N}(x)$ *denote the (analytic) solution with* $\mathbf{N}(0) = \mathbf{I}$ *of the matrix equation*

$$\mathbf{N}(x) = \mathbf{I} + x\mathbf{A}_1 \mathbf{N}(x) + x^2 \mathbf{A}_0 \mathbf{N}(x) \mathbf{A}_2 \mathbf{N}(x).$$

Then

$$\mathbf{M}_{0,\ell}(x) = \left(\mathbf{I} - x\mathbf{B} - x^2 \mathbf{A}_0 \mathbf{M}(x) \mathbf{A}_2\right)^{-1} (x\mathbf{A}_0 \mathbf{N}(x))^{\ell}.$$

The **Proof** is completely the same as in the case $m = 1$.

Continuous Quasi Birth and Death Processes

A continuous quasi birth and death process is a continuous time Markov process $X(t)$ on the non-negative integers with generator

$$\mathbf{Q} = \begin{pmatrix} \mathbf{B} & \mathbf{A}_0 & \mathbf{0} & \mathbf{0} & \cdots & \\ \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots & \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots \\ \mathbf{0} & \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}.$$

$\mathbf{A}_0$, $\mathbf{A}_2$: non-negative entries

$\mathbf{B}$, $\mathbf{A}_1$: non-negative off-diagonal elements, the diagonal elements are stricly negative, and the row sums in $\mathbf{Q}$ are all equal to zero:

$$(\mathbf{B} + \mathbf{A}_0)\mathbf{1} = \mathbf{0} \quad \text{and} \quad (\mathbf{A}_0 + \mathbf{A}_1 + \mathbf{A}_2)\mathbf{1} = \mathbf{0}.$$

With

$$q_{w,v}^{(t)} = \mathbf{Pr}\{X(t) = v \mid X(0) = w\}.$$

we have

$$\exp(\mathbf{Q}t) = (q_{w,v}^{(t)})_{w,v \geq 0}$$

By use of the Laplace transform (instead of generating functions)

$$\widehat{M}_{w,v}(s) = \int_0^\infty \mathbf{Pr}\{X(t) = v \mid X(0) = w\} \, e^{-st} \, dt$$

we get

$$\begin{aligned} \widehat{\mathbf{M}}(s) &= (\widehat{M}_{w,v}(s))_{w,v \geq 0} \\ &= (s\mathbf{I} - \mathbf{Q})^{-1} \end{aligned}$$

$\widehat{\mathbf{M}}(s)$ has almost the same representation as $\mathbf{M}(x)$ in the discrete case. This is reflected by the following property for the submatrices

$$\widehat{\mathbf{M}}_{k,\ell}(s) = \left(\widehat{M}_{w,v}(s)\right)_{w\in K_k, v\in K_\ell}.$$

Lemma 3 *Let* $\widehat{\mathbf{N}}(s)$ *by characterized by* $\lim_{s\to\infty} s\widehat{\mathbf{N}}(s) = \mathbf{I}$ *and by the matrix equation*

$$\boxed{s\widehat{\mathbf{N}}(s) = \mathbf{I} + \mathbf{A}_1\,\widehat{\mathbf{N}}(s) + \mathbf{A}_0\,\widehat{\mathbf{N}}(s)\,\mathbf{A}_2\,\widehat{\mathbf{N}}(s)}$$

Then

$$\boxed{\widehat{\mathbf{M}}_{0,\ell}(s) = \left(s\mathbf{I} - \mathbf{B} - \mathbf{A}_0\,\widehat{\mathbf{N}}(s)\,\mathbf{A}_2\right)^{-1}\left(\mathbf{A}_0\,\widehat{\mathbf{N}}(s)\right)^{\ell}}.$$

Remark. Note that (formally) $\widehat{\mathbf{N}}(s) := \frac{1}{s}\mathbf{N}\left(\frac{1}{s}\right)$.

One-Dimensional Discrete QBD's

Theorem 1 *Suppose that* a_0, a_1, a_2 *and* b *are positive numbers with*

$$a_0 + a_1 + a_2 = b + a_0 = 1$$

and let X_n *be the discrete QBD on the non-negative integers with transition matrix*

$$\mathbf{P} = \begin{pmatrix} b & a_0 & 0 & 0 & \cdots & \\ a_2 & a_1 & a_0 & 0 & \cdots & \\ 0 & a_2 & a_1 & a_0 & 0 & \cdots \\ 0 & 0 & a_2 & a_1 & a_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}.$$

1. *If* $a_0 < a_2$ *then we have*

$$\lim_{n\to\infty} \mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\} = \frac{a_2 - a_0}{a_2}\left(\frac{a_0}{a_2}\right)^{\ell} \quad (\ell \geq 0).$$

that is, X_n *is positive recurrent and converges to the (geometric) stationary distribution.*

2. *If* $a_0 = a_2$ *then* X_n *is null recurrent and* $X_n/\sqrt{2a_0 n}$ *converges weakly to the absolute normal distribution:*

$$\boxed{\mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\} = \frac{1}{\sqrt{n a_0 \pi}} \exp\left(-\frac{\ell^2}{4a_0 n}\right) + \mathcal{O}\left(\frac{1}{n}\right)},$$

uniformly for all $\ell \leq C\sqrt{n}$ *as* $n \to \infty$.

3. *If* $a_0 > a_2$ *then* X_n *is non recurrent and*

$$\boxed{\frac{X_n - (a_0 - a_2)n}{\sqrt{(a_0 + a_2 - (a_0 - a_2)^2)n}} \to N(0,1).}$$

More precisely

$$\mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\}$$
$$= \frac{1}{\sqrt{2\pi(a_0 + a_2 - (a_0 - a_2)^2)n}} \exp\left(-\frac{(\ell - (a_0 - a_2)n)^2}{2(a_0 + a_2 - (a_0 - a_2)^2)n}\right) + \mathcal{O}\left(\frac{1}{n}\right.$$

uniformly for all $\ell \geq 0$ *with* $|\ell - (a_0 - a_2)n| \leq C\sqrt{n}$ *as* $n \to \infty$.

Remark. With a little bit more effort it can be shown that in the case $a_0 = a_2$ the *normalized* discrete processes

$$\left(\frac{X_{\lfloor tn \rfloor}}{\sqrt{2a_0 n}}, t \geq 0 \right)_{n \geq 1}$$

converges weakly to a reflected Brownian motion as $n \to \infty$; and for $a_0 < a_2$ the processes

$$\left(\frac{X_{\lfloor tn \rfloor} - t(a_0 - a_2)n}{\sqrt{(a_0 + a_2 - (a_0 - a_2)^2)n}}, t \geq 0 \right)_{n \geq 1}$$

converges weakly to the standard Brownian motion.

General Discrete QBD's

Theorem 2 *Let* $\mathbf{A}_0, \mathbf{A}_1, \mathbf{A}_2$ *and* $\mathbf{B}$ *be square matrices of order* m *with non-negative elements with such that* $(\mathbf{B} + \mathbf{A}_0)\mathbf{1} = \mathbf{1}$ *and* $(\mathbf{A}_0 + \mathbf{A}_1 + \mathbf{A}_2)\mathbf{1} = \mathbf{1}$*, and let*

$$\mathbf{P} = \begin{pmatrix} \mathbf{B} & \mathbf{A}_0 & \mathbf{0} & \mathbf{0} & \cdots & \\ \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots & \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots \\ \mathbf{0} & \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}$$

denote the is a transition matrix of a discerte QBD X_n*. Furthermore suppose that the matrices* $\mathbf{B}$ *is primitive irreducible, that no row of* $\mathbf{A}_0$ *is zero, and that* $\mathbf{A}_2$ *is non-zero.*

Let x_0 *denote the radius of convergence of the entries of* $\mathbf{N}(x)$ *and let* x_1 *denote the radius of convergence of the entries of* $\mathbf{M}_{0,0}(x)$*.*

1. *If* $x_0 > 1$ *and* $x_1 = 1$ *then* X_n *is positive recurrent and for all* $v \geq 0$ *and* $w_0 \in K_0$ *we have*

$$\boxed{\lim_{n\to\infty} \mathbf{Pr}\{X_n = v \mid X_0 = w_0\} = p_v,}$$

where $(p_v)_{v \geq 0}$ *is the (unique) stationary distribution of* X_n.

Set

$$\mathbf{R} = \mathbf{A}_0 \cdot \mathbf{N}(1).$$

Then all eigenvalues of $\mathbf{R}$ *have moduli* < 1 *and we have*

$$\boxed{\mathbf{p}_{\ell+1} = \mathbf{p}_\ell \mathbf{R},}$$

in which $\mathbf{p}_\ell = (p_v)_{v\in K_\ell}$.

2. *If* $x_0 = x_1 = 1$ *then* X_n *is null recurrent and there exist* $\rho_{v'} > 0$ $(v' \in V(K))$ *and* $\eta > 0$ *such that*

$$\mathbf{Pr}\{X_n = v \,|\, X_0 = w_0\} = \rho_{\tilde{v}} \sqrt{\frac{1}{n\pi}} \exp\left(-\frac{\ell^2}{4\eta n}\right) + \mathcal{O}\left(\frac{1}{n}\right) \quad (v \in V(K_\ell)).$$

uniformly for all $\ell \le C\sqrt{n}$*) as* $n \to \infty$*. (*$\tilde{v}'$ *denotes the node in* K *that corresponds to* v *from* K_ℓ*)).*

3. *If* $x_1 > 1$ *then* X_n *is non recurrent and there exist* $\tau_{v'} > 0$ $(v' \in V(K))$*,* $\mu > 0$ *and* $\sigma > 0$ *such that*

$$\mathbf{Pr}\{X_n = v \,|\, X_0 = w_0\} = \frac{\tau_{\tilde{v}}}{\sqrt{n}} \exp\left(-\frac{(\ell - \mu n)^2}{2\sigma^2 n}\right) + \mathcal{O}\left(\frac{1}{n}\right) \quad (v \in V(K_\ell)).$$

uniformly for all $\ell \ge 0$ *with* $|\ell - \mu n| \le C\sqrt{n}$ *as* $n \to \infty$*.*

One-Dimensional Continuous QBD's

Theorem 3 *Suppose that q_0 and q_2 are positive numbers, $q_1 = -q_0 - q_2$ and $b_0 = -q_0$; and let $X(t)$ be the continuous QBD on the non-negative integers with generator matrix*

$$\mathbf{P} = \begin{pmatrix} b_0 & q_0 & 0 & 0 & \cdots & \\ q_2 & q_1 & q_0 & 0 & \cdots & \\ 0 & q_2 & q_1 & q_0 & 0 & \cdots \\ 0 & 0 & q_2 & q_1 & q_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}.$$

1. *If $q_0 < q_2$ then we have*

$$\boxed{\lim_{t\to\infty} \mathbf{Pr}\{X(t) = \ell \mid X(0) = 0\} = \frac{q_2 - q_0}{q_2}\left(\frac{q_0}{q_2}\right)^{\ell} \quad (\ell \geq 0),}$$

   this is, $X(t)$ is positive recurrent. The distribution of $X(t)$ converges to the stationary distribution.

2. *If* $q_0 = q_2$ *then* $X(t)$ *is null recurrent and* $X(t)/\sqrt{2q_0 t}$ *converges weakly to the absolute normal distribution:*

$$\boxed{\mathbf{Pr}\{X(t) = \ell \,|\, X(0) = 0\} = \frac{1}{\sqrt{t q_0 \pi}} \exp\left(-\frac{t^2}{4q_0 t}\right) + \mathcal{O}\left(\frac{1}{t}\right).}$$

uniformly for all $\ell \le C\sqrt{t}$ *as* $t \to \infty$.

3. *If* $q_0 > q_2$ *then* $X(t)$ *is non recurrent and*

$$\boxed{\frac{X(t) - (q_0 - q_2)t}{\sqrt{(q_0 + q_2)(q_0 - q_2)^{-2} t}} \to N(0, 1).}$$

More precisely

$$\mathbf{Pr}\{X(t) = \ell \,|\, X(0) = 0\}$$
$$= \frac{1}{\sqrt{2\pi (q_0 + q_2)(q_0 - q_2)^{-2} t}} \exp\left(-\frac{(\ell - (q_0 - q_2)t)^2}{2(q_0 + q_2)(q_0 - q_2)^{-2} t}\right) + \mathcal{O}\left(\frac{1}{t}\right)$$

uniformly for all $\ell \ge 0$ *with* $|\ell - (q_0 - q_2)t| \le C\sqrt{t}$ *as* $t \to \infty$.

General Continuous QBD's

Theorem 4 *Let* $\mathbf{A}_0, \mathbf{A}_1, \mathbf{A}_2$ *and* $\mathbf{B}$ *be square matrices of order* m *such that* $\mathbf{A}_0$ *and* $\mathbf{A}_2$ *are non-negative and the matrices* $\mathbf{B}$ *and* $\mathbf{A}_1$ *have non-negative off-diagonal elements whereas the diagonal elements are stricly negative so that the row sums are all equal to zero:*

$$(\mathbf{B}+\mathbf{A}_0)\mathbf{1}=\mathbf{0} \quad \textit{and} \quad (\mathbf{A}_0+\mathbf{A}_1+\mathbf{A}_2)\mathbf{1}=\mathbf{0}$$

and let

$$\mathbf{Q}=\begin{pmatrix} \mathbf{B} & \mathbf{A}_0 & \mathbf{0} & \mathbf{0} & \cdots & \\ \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots & \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \mathbf{0} & \cdots \\ \mathbf{0} & \mathbf{0} & \mathbf{A}_2 & \mathbf{A}_1 & \mathbf{A}_0 & \cdots \\ \vdots & & \ddots & \ddots & \ddots & \ddots \end{pmatrix}$$

denote the generator matrix of of a homogeneous continuous QBD process $X(t)$. *Furthermore suppose that the matrix* $\mathbf{B}$ *is primitive irreducible, that no row of* $\mathbf{A}_0$ *is zero, that* $\mathbf{A}_2$ *is non-zero, and that the system of equations for* $\hat{\mathbf{N}}(x)$ *has the same radius of convergence for all entries and the dominant singularity is of squareroot type.*

Let σ_0 *denote the abscissa of convergence of* $\widehat{\mathbf{N}}(s)$ *and let* σ_1 *denote the abscissa of convergence of* $\widehat{\mathbf{M}}_{0,0}(s)$.

1. *If* $\sigma_0 < 0$ *and* $\sigma_1 = 0$ *then* $X(t)$ *is positive recurrent and for all* $v \geq 0$ *we have*

$$\boxed{\lim_{t\to\infty} \mathbf{Pr}\{X(t) = v \mid X(0) = w_0\} = p_v},$$

where $(p_v)_{v\geq 0}$ *is the (unique) stationary distribution of* $X(t)$. *Set*

$$\mathbf{R} = \mathbf{A}_0 \cdot \widehat{\mathbf{N}}(0)$$

Then all eigenvalues of $\mathbf{R}$ *have moduli* < 1 *and we have*

$$\mathbf{p}_{\ell+1} = \mathbf{p}_\ell \mathbf{R},$$

in which $\mathbf{p}_\ell = (p_v)_{v\in K_\ell}$.

2. *If* $\sigma_0 = \sigma_1 = 0$ *then* $X(t)$ *is null recurrent and there exist* $\rho_{v'} > 0$ $(v' \in V(K))$ *and* $\eta > 0$ *such that, as* $t \to \infty$,

$$\mathbf{Pr}\{X(t) = v \,|\, X(0) = w_0\} = \rho_{\tilde{v}} \sqrt{\frac{1}{t\pi}} \exp\left(-\frac{\ell^2}{4\eta t}\right) + \mathcal{O}\left(\frac{1}{t}\right) \quad (v \in V(K_\ell)).$$

uniformly for all $\ell \le C\sqrt{t}$ *as* $t \to \infty$.

3. *If* $\sigma_1 > 0$ *then* $X(t)$ *is non recurrent and there exist* $\tau_{v'} > 0$ $(v' \in V(K))$, $\mu > 0$ *and* $\sigma > 0$ *such that*

$$\mathbf{Pr}\{X(t) = v \,|\, X(0) = w_0\} = \frac{\tau_{\tilde{v}}}{\sqrt{t}} \exp\left(-\frac{(\ell - \mu t)^2}{2\sigma^2 t}\right) + \mathcal{O}\left(\frac{1}{t}\right) \quad (v \in V(K_\ell))$$

uniformly for all $\ell \ge 0$ *with* $|\ell - \mu t| \le C\sqrt{t}$ *as* $t \to \infty$.

Contents (2)

1. Quasi Birth and Death Processes
   Combinatorial description of discrete and continuous QBD's

2. Analytic Methods for Generating Functions
   Asymptotics for coefficents of powers of generating functions

3. Applications to QBD's
   Precise description of the distribution (3 cases: positive recurrent, null recurrent, non recurrent)

Generating Functions

- $y(x) = \sum_{n \geq 0} y_n x^n$: generating function of sequence y_n

- $R = \left(\limsup_{n \to \infty} |y_n|^{1/n} \right)^{-1}$: radius of convergence

- $y_n \geq 0 \implies y(x)$ is singular at $x_0 = R$

- $y_n \leq C_1 R^{-n} (1 + \varepsilon)^n$ for all $n \geq 0$

- $y_n \geq C_2 R^{-n} (1 - \varepsilon)^n$ for infinitely many $n \geq 0$

Cauchy's formula

$$y_n = \frac{1}{2\pi i} \int_{|x|=r} y(x)\, x^{-n-1}\, dx$$

Notation. $[x^n]\, y(x) = y_n$

Remark.

$$y_n \geq 0 \Longrightarrow y_n \leq \min_{0<r<R} y(r) r^{-n}$$

Algebraic Singularities

Lemma 4 *Suppose that*

$$\boxed{y(x) = (1 - x)^{-\alpha}}.$$

Then

$$\boxed{y_n = (-1)^n \binom{-\alpha}{n} = \frac{n^{\alpha-1}}{\Gamma(\alpha)} + \mathcal{O}\left(n^{\alpha-2}\right).}$$

Proof.

Cauchy's formula:

$$(-1)^n\binom{-\alpha}{n} = \frac{1}{2\pi i}\int_\gamma (1-x)^{-\alpha}\, x^{-n-1}\, dx.$$

$\gamma = \gamma_1 \cup \gamma_2 \cup \gamma_3 \cup \gamma_4$:

$$\gamma_1 = \left\{ x = 1 + \frac{t}{n} \,\middle|\, |t| = 1, \Re t \le 0 \right\}$$

$$\gamma_2 = \left\{ x = 1 + \frac{t}{n} \,\middle|\, 0 < \Re t \le \log^2 n, \Im t = 1 \right\}$$

$$\gamma_3 = \overline{\gamma_2}$$

$$\gamma_4 = \left\{ x \,\middle|\, |x| = \left| 1 + \frac{\log^2 n + i}{n} \right|, \arg(1 + \frac{\log^2 n + i}{n}) \le |\arg(x)| \le \pi \right\}.$$

Substitution for $x \in \gamma_1 \cup \gamma_2 \cup \gamma_3$:

$$x = 1 + \frac{t}{n} \Longrightarrow x^{-n-1} = e^{-t}\left(1 + \mathcal{O}\left(\frac{t^2}{n}\right)\right)$$

With Hankel's integral representation for $1/\Gamma(\alpha)$

$$\begin{aligned}\frac{1}{2\pi i}\int_{\gamma_1\cup\gamma_2\cup\gamma_3}(1-x)^{-\alpha}x^{-n-1}\,dx &= \frac{n^{\alpha-1}}{2\pi i}\int_{\gamma'}(-t)^{-\alpha}e^{-t}\,dt \\ &+ \frac{n^{\alpha-2}}{2\pi i}\int_{\gamma'}(-t)^{-\alpha}e^{-t}\cdot\mathcal{O}\left(t^2\right)\,dt \\ &= n^{\alpha-1}\frac{1}{\Gamma(\alpha)} + \mathcal{O}\left(n^{\alpha-2}\right).\end{aligned}$$

$(\gamma' = \{t \mid |t| = 1, \Re t \le 0\} \cup \{t \mid 0 < \Re t \le \log^2 n, \Im t = \pm 1\})$

Lemma 5 (Flajolet and Odlyzko) *Let*

$$y(x) = \sum_{n \geq 0} y_n x^n$$

be analytic in a region

$$\Delta = \{x : |x| < x_0 + \eta, \; |\arg(x - x_0)| > \delta\},$$

$x_0 > 0,\ \eta > 0,\ 0 < \delta < \pi/2.$

Suppose that for some real α

$$\boxed{y(x) = \mathcal{O}\left((1 - x/x_0)^{-\alpha}\right) \qquad (x \in \Delta).}$$

Then

$$\boxed{y_n = \mathcal{O}\left(x_0^{-n} n^{\alpha - 1}\right).}$$

Proof

Cauchy's formula:

$$y_n = \frac{1}{2\pi i}\int_\gamma y(x)\, x^{-n-1}\, dx,$$

$\gamma = \gamma_1 \cup \gamma_2 \cup \gamma_3 \cup \gamma_4$:

$$\begin{aligned}
\gamma_1 &= \left\{x = x_0 + \frac{z}{n} : |z| = 1,\ \delta \leq |\arg(z)| \leq \pi\right\},\\
\gamma_2 &= \left\{x = x_0 + te^{i\delta} : \frac{1}{n} \leq t \leq \eta\right\},\\
\gamma_3 &= \left\{x = x_0 + te^{-i\delta} : \frac{1}{n} \leq t \leq \eta\right\},\\
\gamma_4 &= \left\{x : |x| = \left|x_0 + e^{i\delta}\eta\right|,\ \arg\left(x_0 + e^{i\delta}\eta\right) \leq |\arg x| \leq \pi\right\}.
\end{aligned}$$

Asymptotic Transfer

Suppose that a function $y(x)$ is analytic in a region of the form Δ and that it has an expansion of the form

$$y(x) = C\left(1 - \frac{x}{x_0}\right)^{-\alpha} + \mathcal{O}\left(\left(1 - \frac{x}{x_0}\right)^{-\beta}\right) \qquad (x \in \Delta),$$

where $\beta < \alpha$. Then we have (as $n \to \infty$)

$$y_n = [x^n]y(x) = C\frac{n^{\alpha-1}}{\Gamma(\alpha)}x_0^{-n} + \mathcal{O}\left(x_0^{-n}n^{\max\{\alpha-2,\beta-1\}}\right).$$

Polar Singularities

Lemma 6 *Suppose that* $y(x)$ *is a meromorphic function that is analytic at* $x = 0$ *and has polar singularities at the points* $q_1, \dots, q_r$ *in the circle* $|x| < R$*:*

$$y(x) = \sum_{j=1}^{r} \sum_{k=1}^{\lambda_j} \frac{B_{jk}}{(1 - x/q_j)^k} + T(x),$$

and $T(x)$ *is analytic in the region* $|x| < R$*.*

Then for every $\varepsilon > 0$

$$[x^n]\, y(x) = \sum_{j=1}^{r} \sum_{k=1}^{\lambda_j} B_{jk} \binom{n}{+} k - 1k - 1n {q_j}^{-n} + \mathcal{O}\left(R^{-n}(1+\varepsilon)^n\right).$$

Systems of Functional Equations

$y_1 = y_1(x), y_2 = y_2(x), \ldots y_N = y_N(x)$ satisfy a system of functional equations:

$$
\begin{aligned}
y_1 &= F_1(x, y_1, y_2, \ldots, y_N), \\
y_2 &= F_2(x, y_1, y_2, \ldots, y_N), \\
&\vdots \\
y_N &= F_N(x, y_1, y_2, \ldots, y_N).
\end{aligned}
$$

Problem: What is the singular behaviour of $y_j = y_j(x)$?

Notation: $\mathbf{y} = (y_1, y_2, \ldots, y_N))$, $\mathbf{F}(x, \mathbf{y}) = (F_1(x, \mathbf{y}), \ldots, F_N(x, \mathbf{y}))$

Depencency Graph

$$G_{\mathbf{F}} = (V, E)$$

Vertices: $V = \{y_1, y_2, \ldots, y_N\}$

Edges: $(y_i, y_j) \in E \iff F_i(x, \mathbf{y})$ really depends on y_j.

$G_{\mathbf{F}} = (V, E)$ is strongly connected if and only if no subsystem of $\mathbf{y} = F(x, \mathbf{y})$ can be solved before solving the whole system.

Squareroot Singularities

Lemma 7 *Let* $\mathbf{F}(x,\mathbf{y}) = (F_1(x,\mathbf{y}),\ldots,F_N(x,\mathbf{y}))$ *be analytic functions around* $x=0$ *and* $\mathbf{y}=\mathbf{0}$ *such that all Taylor coefficients are non-negative, that* $\mathbf{F}(0,\mathbf{y}) \equiv \mathbf{0}$*, that* $\mathbf{F}(x,\mathbf{0}) \not\equiv \mathbf{0}$*, and that there exists* j *with* $\mathbf{F}_{y_j y_j}(x,\mathbf{y}) \not\equiv \mathbf{0}$*. Furthermore assume that the region of convergence of* $\mathbf{F}$ *is large enough such that there exists a non-negative solution*

$$x = x_0, \quad \mathbf{y} = \mathbf{y}_0$$

of the system of equations

$$\begin{aligned} \mathbf{y} &= \mathbf{F}(x,\mathbf{y}), \\ 0 &= \det(\mathbf{I} - \mathbf{F}_{\mathbf{y}}(x,\mathbf{y})), \end{aligned}$$

inside it and that the dependency graph $G_{\mathbf{F}} = (V,E)$ *is strongly connected.*

Then x_0 *is the common radius of convergence of the solutions* $y_1(x), \ldots, y_N(x)$ *of the system of functional equations* $\mathbf{y} = F(x, \mathbf{y})$ *and we have a representation of the form*

$$\boxed{y_j(x) = g_j(x) - h_j(x)\sqrt{1 - \frac{x}{x_0}}}$$

locally around $x = x_0$*, where* $g_j(x)$ *and* $h_j(x)$ *are analytic around* $x = x_0$ *and satisfy*

$$(g_1(x_0), \ldots, g_N(x_0)) = \mathbf{y}_0 \quad \textit{and} \quad (h_1(x_0), \ldots, h_N(x_0))' = \mathbf{b}$$

with the unique solution $\mathbf{b} = (b_1, \ldots, b_N) > \mathbf{0}$ *of*

$$\begin{aligned} (\mathbf{I} - \mathbf{F}_{\mathbf{y}}(x_0, \mathbf{y}_0))\mathbf{b} &= \mathbf{0}, \\ \mathbf{b}'\mathbf{F}_{\mathbf{y}\mathbf{y}}(x_0, \mathbf{y}_0)\mathbf{b} &= -2\mathbf{F}_x(x_0, \mathbf{y}_0). \end{aligned}$$

If we further assume that $[x^n]\, y_i(x) > 0$ *for* $n \geq n_0$ *and* $1 \leq j \leq N$ *then* $x = x_0$ *is the only singularity of* $y_j(x)$ *on the circle* $|x| = x_0$ *and we obtain an asymptotic expansion for* $[x^n]\, y_j(x)$ *of the form*

$$[x^n]\, y_j(x) = \frac{b_j}{2\sqrt{\pi}} x_0^{-n} n^{-3/2} \left(1 + \mathcal{O}\left(n^{-1}\right)\right).$$

Idea of the Proof.

$N = 1$ equation: $y = y(x)$ with

$$y = F(x, y).$$

If $F_y(x, y(x)) \neq 1$ then by the implicit function theorem $y(x)$ is not singular. Hence, all singulartities x_0 of $y(x)$ have to satisfy

$$F_y(x_0, y_0) = 1.$$

and also

$$F(x_0, y_0) = y.$$

with $y_0 = y(x_0)$.

By the Weierstrass preparation theorem there exist functions $H(x,y)$, $p(x)$, $q(x)$ which are analytic around $x = x_0$ and $y = y_0$ and satisfy $H(x_0,y_0) \neq 1$, $p(x_0) = q(x_0) = 0$ and

$$y - F(x,y) = H(x,y)((y - y_0)^2 + p(x)(y - y_0) + q(x))$$

locally around $x = x_0$ and $y = y_0$. Consequently

$$\begin{aligned} y(x) &= y_0 - \frac{p(x)}{2} \pm \sqrt{\frac{p(x)^2}{4} - q(x)} \\ &= g(x) - h(x)\sqrt{1 - \frac{x}{x_0}} \end{aligned}$$

Finally we just have to apply the asymptotic transfer property.

Small Powers of Functions

Lemma 8 *Let* $y(x) = \sum_{n\geq 0} y_n x^n$ *be a power series with non-negative coefficents such that there is only one singularity on the circle of convergence* $|x| = x_0 > 0$ *and that* $y(x)$ *can be locally represented as*

$$\boxed{y(x) = g(x) - h(x)\sqrt{1 - \frac{x}{x_0}}},$$

where $g(x)$ *and* $h(x)$ *are analytic functions around* x_0 *with* $g(x_0) > 0$ *and* $h(x_0) > 0$, *and that* $y(x)$ *can be continued analytically to* $|x| < x_0 + \delta$, $x \notin [x_0, x_0 + \delta)$ *(for some* $\delta > 0$*). Furthermore, let* $\boxed{\rho(x)}$ *be another power series with non-negative coefficients with radius of convergence* $x_1 > x_0$.

Then we have

$$\boxed{[x^n]\rho(x)y(x)^k = \frac{k\rho(x_0)g(x_0)^{k-1}h(x_0)}{2n^{\frac{3}{2}}\sqrt{\pi}x_0^n}\left(\exp\left(-\frac{k^2}{4n}\left(\frac{h(x_0)}{g(x_0)}\right)^2\right) + \mathcal{O}\left(\frac{k}{n}\right)\right)}$$

uniformly for $k \leq C\sqrt{n}$ *as* $n \to \infty$.

Proof.

W.l.o.g. $x_0 = 1$

Cauchy's formula:

$$[x^n]\,\rho(x)y(x)^k = \frac{1}{2\pi i}\int_\gamma \rho(x)y(x)^k x^{-n-1}\,dx$$

$\gamma = \gamma_1 \cup \gamma_2 \cup \gamma_3 \cup \gamma_4$:

$$\gamma_1 = \left\{ x = 1 + \frac{t}{n} \,\middle|\, |t| = 1, \Re t \leq 0 \right\}$$

$$\gamma_2 = \left\{ x = 1 + \frac{t}{n} \,\middle|\, 0 < \Re t \leq \log^2 n, \Im t = 1 \right\}$$

$$\gamma_3 = \overline{\gamma_2}$$

$$\gamma_4 = \left\{ x \,\middle|\, |x| = \left|1 + \frac{\log^2 n + i}{n}\right|, \arg(1 + \frac{\log^2 n + i}{n}) \leq |\arg(x)| \leq \pi \right\}.$$

Substitution for $x \in \gamma_1 \cup \gamma_2 \cup \gamma_3$:

$$x = 1 + \frac{t}{n} \Longrightarrow x^{-n-1} = e^{-t}\left(1 + \mathcal{O}\left(\frac{t^2}{n}\right)\right)$$

Furthermore

$$\begin{aligned}
\rho(x)y(x)^k x^{-(n+1)} &= \rho(x)g(x)^k \left(1 - \frac{h(x)}{g(x)}\sqrt{1-x}\right)^k x^{-(n+1)} \\
&= \rho(1)g(1)^k \exp\left(-\frac{k}{\sqrt{n}}\frac{h(1)}{g(1)}(-t)^{\frac{1}{2}} - t\right) \cdot \\
&\quad \cdot \left(1 + \mathcal{O}\left(\frac{|t|^2}{n}\right) + \mathcal{O}\left(\frac{k|t|}{n}\right) + \mathcal{O}\left(k\frac{|t|^{\frac{3}{2}}}{n^{\frac{3}{2}}}\right)\right).
\end{aligned}$$

By using the formula

$$\frac{1}{2\pi i}\int_{\gamma'} e^{-\lambda\sqrt{-t}-t}\,dt = \frac{\lambda}{2\sqrt{\pi}}e^{-\frac{\lambda^2}{4}} + \mathcal{O}\left(e^{-\log^2 n}\right).$$

with

$$\lambda = \frac{k}{\sqrt{n}}\frac{h(1)}{g(1)}$$

the lemma follows.

$(\gamma' = \{t \,|\, |t| = 1, \Re t \le 0\} \cup \{t \,|\, 0 < \Re t \le \log^2 n, \Im t = \pm 1\})$

Lemma 9 *Let* $y(x) = \sum_{n\geq 0} y_n x^n$ *be as above and* $\rho(x)$ *another power series that has the same radius of convergence* x_0. *Assume further that it can be continued analytically to the same region as* $y(x)$, *and that it has a local (singular) represenation as*

$$\boxed{\rho(x) = \frac{\overline{g}(x)}{\sqrt{1-\frac{x}{x_0}}} + \overline{h}(x)},$$

where $\overline{g}(x)$ *and* $\overline{h}(x)$ *are analytic functions around* x_0 *with* $\overline{g}(x_0) > 0$.

Then we have

$$\boxed{[x^n]\rho(x)y(x)^k = \frac{\overline{g}(x_0)g(x_0)^k}{\sqrt{n\pi}x_0^n}\left(\exp\left(-\frac{k^2}{4n}\left(\frac{h(x_0)}{g(x_0)}\right)^2\right) + \mathcal{O}\left(\frac{k}{n}\right)\right)}$$

uniformly for $k \leq C\sqrt{n}$, *where* $C > 0$ *is an arbitrary constant.*

The **Proof** is almost the same as in the previous lemma. The only difference is that one has to use the formula

$$\frac{1}{2\pi i}\int_{\gamma'}\frac{e^{-\lambda\sqrt{-t}-t}}{\sqrt{-t}}\,dt = \frac{1}{\sqrt{\pi}}e^{-\lambda^2/4} + \mathcal{O}\left(e^{-(\log n)^2}\right).$$

Large Powers of Functions

Lemma 10 *Let* $y(x) = \sum_{n \geq 0} y_n x^n$ *be a power series with non-negative coefficents, moreoever, assume that there exists* n_0 *with* $y_n > 0$ *for* $n \geq n_0$*. Furthermore, let* $\rho(x)$ *be another power series with non-negative coefficients and suppose that, both,* $y(x)$ *and* $\rho(x)$ *have positive radius of convergence* R_1, R_2*. Set*

$$\mu(r) = \frac{r y'(r)}{y(r)}$$

and

$$\sigma^2(r) := r\mu'(r) = \frac{r y'(r)}{y(r)} + \frac{r^2 y''(r)}{y(r)} - \frac{r^2 y'(r)^2}{y(r)^2}$$

and let $h(y)$ *denote the inverse function of* $\mu(r)$*.*

Fix a, b *with* $0 < a < b < \min\{R_1, R_2\}$, *then we have*

$$\boxed{[x^n]\,\rho(x)y(x)^k = \frac{1}{\sqrt{2\pi k}} \frac{\rho\left(h\left(\frac{n}{k}\right)\right)}{\sigma\left(h\left(\frac{n}{k}\right)\right)} \frac{y\left(h\left(\frac{n}{k}\right)\right)^k}{h\left(\frac{n}{k}\right)^n} \cdot \left(1 + \mathcal{O}\left(\frac{1}{k}\right)\right)}$$

uniformly for n, k *with* $\mu(a) \le n/k \le \mu(b)$.

Proof.

Cauchy's formula:

$$[x^n]\,\rho(x)y(x)^k = \frac{1}{2\pi i}\int_{|x|=r} \rho(x)y(x)^k x^{-n-1}\,dx$$
$$= \frac{1}{2\pi i}\int_{|x|=r} e^{k\log y(x) - n\log x}\,x^{-1}\,dx.$$

$r = h\left(\frac{n}{k}\right)$, that is

$$\boxed{\frac{ry'(r)}{y(r)} = \frac{n}{k}},$$

is given by the saddle point of the function

$$x \mapsto k\log y(x) - n\log x.$$

We use the substituion $x = re^{it}$ (for small $|t| \leq k^{-\frac{1}{2}+\eta}$):

$$\rho(x)y(x)^k x^{-n} = \rho(r)y(r)^k r^{-n} e^{-kt^2\sigma^2(r) + \mathcal{O}\left(|t|+k|t|^3\right)}.$$

Consequently

$$\frac{1}{2\pi i}\int_{|t|\leq k^{-\frac{1}{2}+\eta}} \rho(x)y(x)^k x^{-n-1}\,dx = \frac{\rho(r)y(r)^k r^{-n}}{\sqrt{2\pi k\sigma^2(r)}} \cdot \left(1 + \mathcal{O}\left(\frac{1}{k}\right)\right).$$

An Extension

Lemma 11 *Let* $y(x)$ *and* $\rho(x)$ *be as above. Then for every* $0 < r < \min\{R_1, R_2\}$ *we have*

$$\boxed{[x^n]\,\rho(x)y(x)^k = \frac{1}{\sqrt{2\pi k}}\frac{\rho\,(r)}{\sigma\,(r)}\frac{y\,(r)^k}{r^n}\cdot\left(\exp\left(-\frac{(k-n/\mu(r))^2}{2k\sigma^2(r)}\right)+\mathcal{O}\left(\frac{1}{\sqrt{n}}\right)\right)}$$

uniformly for n, k *with* $|k - n/\mu(r)| \leq C\sqrt{k}$.

Contents (3)

1. Quasi Birth and Death Processes
   Combinatorial description of discrete and continuous QBD's

2. Analytic Methods for Generating Functions
   Asymptotics for coefficents of powers of generating functions

3. Applications to QBD's
   Precise description of the distribution (3 cases: positive recurrent, null recurrent, non recurrent)

One-Dimensional Discrete QBD's

Lemma 12 *Let* $N(x)$ *be given by* $N(x) = 1 + xa_1N(x) + x^2a_0N(x)a_2N(x)$*. Then we explicitly have*

$$N(x) = \frac{1 - a_1x - \sqrt{(1 - a_1x)^2 - 4a_0a_2x^2}}{2a_0a_2x^2}.$$

The radius of convergence x_0 *is given by*

$$x_0 = \frac{1}{a_1 + 2\sqrt{a_0a_2}} = \frac{1}{1 - (\sqrt{a_0} - \sqrt{a_2})^2}.$$

Furthermore, $N(x)$ *has a local expansion of the form*

$$N(x) = \frac{a_1 + 2\sqrt{a_0a_2}}{\sqrt{a_0a_2}} - \left(\frac{a_1 + 2\sqrt{a_0a_2}}{\sqrt{a_0a_2}}\right)^{3/2} \cdot \sqrt{1 - (a_1 + 2\sqrt{a_0a_2})x}$$
$$+ \mathcal{O}\left(1 - (a_1 + 2\sqrt{a_0a_2})x\right)$$

around its singularity $x = x_0$*.*

Case 1: $a_0 < a_2$

Lemma 13 *Suppose that* $a_0 < a_2$. *Then* $x_0 > 1$ *but the radius of convergence of* $M_{0,\ell}(x)$ $(\ell \ge 0)$ *is* $x_1 = 1$. *Furthermore*

$$\lim_{n\to\infty} \mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\} = \frac{a_2 - a_0}{a_2}\left(\frac{a_0}{a_2}\right)^{\ell} \qquad (\ell \ge 0).$$

Proof.

$a_0 < a_2$ implies $N(1) = 1/a_2$ and $N'(1) = (1 - a_2 + a_0)/(a_2(a_2 - a_0))$. Thus,

$$1 - bx - a_0 a_2 z^2 N(x) = \frac{a_2}{a_2 - a_0}(1-x) + \mathcal{O}\left((1-x)^2\right)$$

and consequently

$$\begin{aligned} M_{0,\ell}(x) &= \left(1 - xb - x^2 a_0\, N(x) a_2\right)^{-1} (x a_0 N(x))^{\ell} \\ &= \frac{a_2 - a_0}{a_2}\left(\frac{a_0}{a_2}\right)^{\ell} \frac{1}{1-x} + T_{\ell}(x) \end{aligned}$$

for $|x| < 1/(a_1 + 2\sqrt{a_0 a_2})$.

This directly proves the lemma.

($T_{\ell}(x)$ is an analytic function that has radius of convergence larger than 1).

Case 2: $a_0 = a_2$

Lemma 14 *Suppose that* $a_0 = a_2$. *Then, both,* $x_0 = 1$ *and the radius of convergence of* $M_\ell(x)$ $(\ell \geq 0)$ *is* $x_1 = 1$.

Furthermore

$$\boxed{\mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\} = \frac{1}{\sqrt{n a_0 \pi}} \exp\left(-\frac{\ell^2}{4 a_0 n}\right) + \mathcal{O}\left(\frac{\ell}{n^{3/2}}\right).}$$

uniformly for all $\ell \leq C\sqrt{n}$ *as* $n \to \infty$.

Proof.

$N(x)$ is not regular at $x = 1$:

$$1 - bx - a_0 a_2 x^2 N(x) = \sqrt{a_0}\sqrt{1-x} + \mathcal{O}\left(|1-x|\right).$$

and

$$a_0 x N(x) = 1 - \frac{1}{\sqrt{a_0}}\sqrt{1-x} + \mathcal{O}\left(|1-x|\right).$$

Hence,

$$\boxed{M_{0,\ell}(x) \sim \frac{1}{\sqrt{a_0}\sqrt{1-x}}\left(1 - \frac{1}{\sqrt{a_0}}\sqrt{1-x}\right)^{\ell}}$$

and Lemma 9 applies.

Case 3: $a_0 > a_2$

Lemma 15 *Suppose that* $a_0 > a_2$. *Then* X_n *satisfies a central limit theorem with mean value*

$$\mathbf{E}\, X_n \sim (a_0 - a_2)n$$

and variance

$$\mathbf{Var}\, X_n \sim (a_0 + a_2 - (a_0 - a_2)^2)n.$$

In particular we have Furthermore

$$\mathbf{Pr}\{X_n = \ell \,|\, X_0 = 0\}$$
$$= \frac{1}{\sqrt{2\pi(a_0 + a_2 - (a_0 - a_2)^2)n}} \exp\left(-\frac{(\ell - (a_0 - a_2)n)^2}{2(a_0 + a_2 - (a_0 - a_2)^2)n}\right) + \mathcal{O}\left(\frac{1}{n}\right).$$

uniformly for all $\ell \geq 0$ *with* $|\ell - (a_0 - a_2)n| \leq C\sqrt{n}$ *as* $n \to \infty$

Proof.

Both, $x_0 > 1$ and $x_1 > 1$.

We have $N(1) = 1/a_0$ and $N'(1) = (1 - a_0 + a_2)/(a_0(a_0 - a_2))$ which implies that the saddle point $r = 1$.

Hence, Lemma 11 applies for $M_{0,\ell}(x) = M_{0,0}(x)(a_0 x N(x))^{\ell}$.

Note that $\mu(1) = 1/(a_0 - a_2)$ and $\sigma^2(1) = (a_0 + a_2 - (a_0 - a_2)^2)/(a_0 - a_2)$.

General Homogeneous Discrete QBD's

Lemma 16 *Suppose that* $\mathbf{B}$ *is a primitive irreducible matrix and let* $\mathbf{N}(x)$ *denote the solution (with* $\mathbf{N}(0) = \mathbf{I}$*) of the matrix equation*

$$\mathbf{N}(x) = \mathbf{I} + x\mathbf{A}_1 \mathbf{N}(x) + x^2 \mathbf{A}_0 \mathbf{N}(x) \mathbf{A}_2 \mathbf{N}(x).$$

Then all entries of $\mathbf{N}(x)$ *have a common radius of convergence* $x_0 \geq 1$*. Furthermore, there is a local expansion of the form*

$$\boxed{\mathbf{N}(x) = \tilde{\mathbf{N}}_1 - \tilde{\mathbf{N}}_2 \sqrt{1 - \frac{x}{x_0}} + \mathcal{O}\left(1 - \frac{x}{x_0}\right)}$$

around its singularity $x = x_0$*, where* $\tilde{\mathbf{N}}_1$ *and* $\tilde{\mathbf{N}}_2$ *are matrices with positive elements.*

Proof.

The equation for $\mathbf{N}(x)$ is a system of m^2 algebraic equation for entries of $\mathbf{N}(x)$.

$\mathbf{B}$ is irreducible (and non-negative). Thus, the so-called *dependency graph* is strongly connected. Consequently, by Lemma 7 all entries of $\mathbf{N}(x)$ have the same finite radius of convergence a squareroot singularity at $x = x_0$ of the above form.

The coeffficents of $\mathbf{N}(x)$ are probabilities. Hence $x_0 \geq 1$.

Case 1: $x_0 > 1$ and $x_1 = 1$

$x = 1$ is a regular point of $\mathbf{N}(x)$. $\mathbf{B}+\mathbf{A}_0\,\mathbf{N}(1)\,\mathbf{A}_2$ is primitive irreducible. Thus,

$$f(x) = \det\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{N}(x)\,\mathbf{A}_2\right)$$

has a simple zero at $x = 1$.

Consequently, all entries of

$$\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{N}(x)\,\mathbf{A}_2\right)^{-1}$$

have a simple pole at $x = 1$.

Therefore, the limit

$$\lim_{n\to\infty}[x^n]\,\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{M}(x)\,\mathbf{A}_2\right)^{-1}(x\mathbf{A}_0\,\mathbf{N}(x))^{\ell}$$

exists.

Case 2: $x_0 = x_1 = 1$

$\mathbf{N}(x)$ is singular at $x = 1$ and

$$f(x) = \det\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{N}(x)\,\mathbf{A}_2\right) = c_1\sqrt{1-x} + \mathcal{O}\left(|1-x|\right),$$

where $c_1 \neq 0$.

Next the largest eigenvalue $\lambda(x)$ of $x\mathbf{A}_0\,\mathbf{N}(x)$ is given by

$$\lambda(x) = 1 - c_2\sqrt{1-x} + \mathcal{O}\left(|1-x|\right).$$

and we have (for some matrix $\mathbf{Q}_1$)

$$\left(x\mathbf{A}_0\,\mathbf{N}(x)\right)^{\ell} = \lambda(x)^{\ell}\mathbf{Q}_1 + \mathcal{O}\left(\lambda(x)^{(1-\eta)\ell}\right).$$

Hence,

$$\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{M}(x)\,\mathbf{A}_2\right)^{-1}\left(x\mathbf{A}_0\,\mathbf{N}(x)\right)^{\ell} \sim \frac{\left(1 - c_2\sqrt{1-x}\right)^{\ell}}{c_1\sqrt{1-x}}\mathbf{Q}_2$$

and Lemma 9 applies.

Case 3: $x_1 > 1$

Both, $x_0 > 1$ and $x_1 > 1$.

Hence, $\lambda(x)$ is regular at $x = 1$.

Consequently

$$\left(\mathbf{I} - x\mathbf{B} - x^2\mathbf{A}_0\,\mathbf{N}(x)\,\mathbf{A}_2\right)^{-1}(x\mathbf{A}_0\,\mathbf{N}(x))^{\ell} \sim \lambda(x)^{\ell}\mathbf{Q}_3$$

and Lemma 11 applies.

Thank You!