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Singularity Analysis

Singularity Analysis

Preliminaries

Assumptions:

• $f: \Omega \to \mathbb{C}$ is analytic at $z = 0, 0 \in \Omega$.

The dominant singularity z_0 is not a pole.

- Near $z = z_0$ we have $f(z) = g((z z_0)^{\alpha})$ where $\alpha \notin \mathbb{Z}$ and g is analytic at 0.
- z_0 is the unique singularity in $|z| \le |z_0| + \eta$.
- W.I.o.g. let $z_0 = 1$, otherwise consider $f(zz_0)$.

Lemma

Given sequences $(a_n)_{n\geq 0}$ and $(b_n)_{n\geq 0}$ with $a_n = O(n^{-\gamma})$ $(\gamma > 0)$ and $b_n = O(\theta^n)$ ($0 < \theta < 1$) then

$$\sum_{k=0}^{n} a_k b_{n-k} = O\left(n^{-\gamma}\right)$$

Proof:

$$\sum_{k=0}^{n/2} a_k b_{n-k} \leq \max_{0 \leq k \leq n/2} |a_k| \cdot \sum_{k=0}^{n/2} C \cdot \theta^{n-k} \leq C_1 C \theta^{n/2} \leq C_2 \tilde{\theta}^n = O\left(n^{-\gamma}\right)$$

$$\sum_{k=n/2}^n a_k b_{n-k} \leq \max_{n/2 \leq k \leq n} |a_k| \sum_{k=n/2}^n C \cdot \theta^{n-k} \leq C_3 \cdot n^{-\gamma} \cdot 1.$$

Lemma

Let $\beta \notin \mathbb{N}$. Then

$$[z^n](1-z)^{eta}\sim rac{n^{-eta-1}}{\Gamma(-eta)}.$$

Proof: Later.

Lemma

Let v(z) be analytic in $|z| < 1 + \eta$ and $u(z) = (1 - z)^{\gamma} v(z)$. Then

$$[z^n]u(z)=O\left(n^{-\gamma-1}\right).$$

Proof: $a_n := [z^n](1-z)^{\gamma} = O(n^{-\gamma-1}), b_n := [z^n]v(z) = O(\theta^n)$ for some $0 < \theta < 1$. Now apply first lemma.

Theorem (Darboux)

Let v(z) be analytic in $|z| < 1 + \eta$ and locally around z = 1 let the asymptotic expansion $v(z) = \sum_{j \ge 0} v_j (1-z)^j$ hold. Let $\beta \notin \mathbb{N}$. Then we have $[z^n](1-z)^\beta v(z) = [z^n] \sum_{j=0}^m v_j (1-z)^{\beta+j} + O\left(n^{-m-\beta-2}\right)$ $= \sum_{j=0}^m v_j {\binom{n-\beta-j-1}{n}} + O\left(n^{-m-\beta-2}\right).$

Proof:

$$(1-z)^{\beta}v(z) = \sum_{j=0}^{m} v_j(1-z)^{\beta+j} + \underbrace{\sum_{j>m} v_j(1-z)^{\beta+j}}_{(1-z)^{\beta+m+1}\tilde{v}(z)}$$

Analyticity domains of v(z) and $\tilde{v}(z)$ identical, so last lemma completes the proof.

Theorem (Darboux's theorem)

If *f* is analytic in the disk |z| < 1 and *k* times continuously differentiable on its boundary, then $[z^n]f(z) = o(n^k)$.

Proof: *k* = 0:

$$\frac{1}{2\pi i} \oint_{|z|=1} \frac{f(z)}{z^{n+1}} \, \mathrm{d}z = \frac{1}{2\pi} \int_0^{2\pi} f(e^{it}) e^{-int} \, \mathrm{d}t \to 0$$

by the Riemann-Lebesgue lemma. k > 0: For k = 1 integration by parts gives

$$\int_0^{2\pi} f(e^{it}) e^{-int} \, \mathrm{d}t = 0 + \frac{1}{in} \int_0^{2\pi} f'(e^{it}) e^{-int} \, \mathrm{d}t = o\left(\frac{1}{n}\right),$$

for larger k iterate.

Example (2-regular graphs)

Labelled undirected 2-regular simple graphs consist of cycles only, each of length at least 3:

$$\mathcal{G} = \texttt{Set}(\texttt{Cyc}^{(u)}_{\geq 3}(\mathcal{Z}))$$

where Z is the class of a labelled atom and $C_Y C_{\geq 3}^{(u)}$ means the undirected cycle construction. Thus the EGF satisfies

$$g(z) = \exp\left(\frac{1}{2}\left(\log\frac{1}{1-z} - z - \frac{z^2}{2}\right)\right) = \frac{e^{-\frac{z}{2} - \frac{z^2}{4}}}{\sqrt{1-z}}.$$

 \implies singularity at z = 1, $e^{-\frac{z}{2} - \frac{z^2}{4}}$ is analytic at z = 1

Example (2-regular graphs - cont'd)

We have

$$e^{-\frac{z}{2}-\frac{z^2}{4}}=e^{-3/4}+e^{-3/4}(1-z)+\frac{e^{-3/4}}{4}(1-z)^2+O\left((1-z)^3
ight)$$

So,

$$g(z) = \frac{e^{-3/4}}{\sqrt{1-z}} + e^{-3/4}\sqrt{1-z} + \frac{e^{-3/4}}{4}(1-z)^{3/2} + O\left((1-z)^{5/2}\right)$$

Thus by Darboux's theorem we obtain

$$\frac{g_n}{n!} = e^{-3/4} \left(\binom{n-\frac{1}{2}}{n} + \binom{n-\frac{3}{2}}{n} + \frac{1}{4} \binom{n-\frac{5}{2}}{n} + o\left(n^{-2}\right) \right).$$

$$\implies g_n = \frac{n!e^{-3/4}}{\sqrt{n\pi}} \left(1 - \frac{5}{8n} + \frac{1}{128n^2} + o\left(n^{-3/2}\right) \right)$$

Several singularities:

Theorem (Szegő's theorem)

Let h(z) analytic in |z| < 1 and $e^{i\phi_1}, \ldots, e^{i\phi_r}$ be its singularities on |z| = 1. Assume that locally around $e^{i\phi_k}$ the expansion

$$h(z) = \sum_{\ell \geq 0} c_\ell^{(k)} \left(1 - z e^{-i\phi_k}
ight)^{lpha_k + \elleta_k}, \qquad ext{for some } eta_k > 0.$$

holds.

Then, as $n \to \infty$,

$$[z^n]h(z) \sim \sum_{\ell \ge 0} \sum_{k=1}^r c_\ell^{(k)} \binom{\alpha_k + \ell\beta_k}{n} \left(-e^{-i\phi_k} \right)^n$$

Definition

The Gamma function is defined by

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} \,\mathrm{d}t, \qquad \Re z > 0.$$

It can be analytically continued to $\mathbb{C} \setminus \{0, -1, -2, \dots\}$.

Lemma (Stirling's formula)

For $\Re z > 0$ we have

$$\Gamma(z+1)\sim \left(rac{z}{e}
ight)^z\sqrt{2\pi z}, \quad as \ z
ightarrow\infty.$$

Lemma (Hankel's representation of $\Gamma(z)$)

Let $\mathcal{H} = \mathcal{H}^+ \cup \mathcal{H}^- \cup \mathcal{H}^\circ$ where $\mathcal{H}^+ = \{t + i \mid t \ge 0\}$, $\mathcal{H}^- = \{t - i \mid t \ge 0\}$, $\mathcal{H}^\circ = \{e^{i\varphi} \mid \frac{\pi}{2} \le \varphi \le \frac{3\pi}{2}i\}$ and the curve encircles the origin clockwise. Then

$$\frac{1}{\Gamma(\alpha)} = \int_{\mathcal{H}} (-t)^{-\alpha} \boldsymbol{e}^{-t} \, \mathrm{d}t.$$



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The task: Given OGF/EGF, determine its coefficients The goal:

- Find function class for comparison with given function.
- coefficient extraction for that class is easy.
- Transfers applicable.

■
$$f(z) = O(g(z)) \implies f_n = O(g_n)$$

■ $f(z) = o(g(z)) \implies f_n = o(g_n)$
■ $f(z) \sim g(z) \implies f_n \sim g_n$

Extension:

$$f(z) = h_0(z) + h_1(z) + \dots + h_k(z) + O(h_{k+1}(z)),$$

where $h_i(z) \gg h_{i+1}(z)$
 $\implies f_n = h_{0,n} + h_{1,n} + \dots + h_{k,n} + O(h_{k+1,n})$ and $h_{i,n} \gg h_{i+1,n}$

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Example (2-regular graphs - revisited)

We got

$$f(z) = \frac{e^{-\frac{z}{2} - \frac{z^2}{4}}}{\sqrt{1 - z}} = \frac{e^{-3/4}}{\sqrt{1 - z}} + e^{-3/4}\sqrt{1 - z} + O\left((1 - z)^{3/2}\right),$$
$$\frac{f_n}{n!} = \frac{e^{-3/4}}{\sqrt{\pi n}} - \frac{5e^{-3/4}}{8\sqrt{\pi n^3}} + O\left(n^{-2}\right).$$

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Lemma

Let $\alpha \in \mathbb{C} \setminus \mathbb{N}$. Then

$$[z^n](1-z)^{lpha}\sim rac{n^{-lpha-1}}{\Gamma(-lpha)}.$$

Proof:

$$[z^n](1-z)^{\alpha} = (-1)^n \binom{\alpha}{n} = \binom{n-\alpha-1}{n} = \frac{\Gamma(n-\alpha)}{\Gamma(-\alpha)n!}$$

then apply Stirling's formula

$$\Gamma(z+1) \sim \left(\frac{z}{e}\right)^z \sqrt{2\pi z}$$

to $\Gamma(n-\alpha)$.

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Lemma (Flajolet, Odlyzko 1990)

Let $\alpha \in \mathbb{C} \setminus \mathbb{N}$. Then

$$[z^n](1-z)^{lpha} \sim \frac{n^{-lpha-1}}{\Gamma(-lpha)} \left(1 + \sum_{k \ge 1} \frac{e_k(lpha)}{n^k}\right)$$

where

$$\boldsymbol{e}_{k}(\alpha) = \sum_{\ell=k}^{2k} (\alpha+1)(\alpha+2)\cdots(\alpha+\ell) \underbrace{[\boldsymbol{w}^{k}\boldsymbol{x}^{\ell}]\boldsymbol{e}^{\boldsymbol{x}}(1+\boldsymbol{x}\boldsymbol{w})^{-1-\frac{1}{w}}}_{\boldsymbol{c}_{k,\ell}}$$

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Proof: Start with

$$[z^{n}](1-z)^{\alpha} = \frac{1}{2\pi i} \oint_{C} \frac{(1-z)^{\alpha}}{z^{n+1}} dz$$

with

$$C = \left\{ z : |z| = \frac{1}{2} \right\}$$

Behaviour near the singularity determines coefficient asymptotics.

 \longrightarrow So, deform *C* appropriately.

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Let
$$\mathcal{H}_n = \mathcal{H}_n^- \cup \mathcal{H}_n^+ \cup \mathcal{H}_n^\circ$$

 $\mathcal{H}_n^- = \left\{ t - \frac{i}{n} \mid 0 \le t \le c_R \right\}, \quad \mathcal{H}_n^\circ = \left\{ 1 - \frac{e^{i\varphi}}{n} \mid |\varphi| \le \frac{\pi}{2} \right\},$
 $\mathcal{H}_n^+ = \left\{ t + \frac{i}{n} \mid 0 \le t \le c_R \right\}, \quad \mathcal{H}_n^c = \left\{ z \mid |z| = R, |\Im z| \ge \frac{i}{n} \text{ if } \Re z > 0 \right\}$
 $\int_{\mathcal{H}_n^c} \frac{|1 - z|^\alpha}{|z|^{n+1}} |dz| = O(R^{-n})$

Thus

$$[z^n](1-z)^{\alpha} \sim \frac{1}{2\pi i} \int_{\mathcal{H}_n} (1-z)^{\alpha} \, \mathrm{d}z \sim \overbrace{\frac{n^{-\alpha-1}}{2\pi i} \int_{\mathcal{H}} (-t)^{\alpha} \left(1+\frac{t}{n}\right)^{-n-1} \, \mathrm{d}t}^{z=1+\frac{t}{n}}.$$

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We have

$$[z^n](1-z)^{\alpha} \sim \frac{n^{-\alpha-1}}{2\pi i} \int_{\mathcal{H}} (-t)^{\alpha} \left(1+\frac{t}{n}\right)^{-n-1} \mathrm{d}t.$$

Now use

$$\left(1+\frac{t}{n}\right)^{-n-1} = e^{-t}e^{t}\left(1+\frac{t}{n}\right)^{-1-n} = e^{-t}\sum_{k,\ell \ge 0} c_{k,\ell}t^{\ell}n^{-k} \qquad (x=t,w=\frac{1}{n})$$

Thus

$$\begin{split} [z^n](1-z)^{\alpha} &\sim \frac{1}{n^{\alpha+1}} \sum_{k,\ell \ge 0} (-1)^{\ell} c_{k,\ell} n^{-k} \underbrace{\frac{1}{2\pi i} \int_{\mathcal{H}} (-t)^{\alpha+\ell} e^{-t} \, \mathrm{d}t}_{1/\Gamma(-\alpha-\ell)} \\ &= \frac{n^{-\alpha-1}}{\Gamma(-\alpha)} \sum_{k,\ell \ge 0} c_{k,\ell} \frac{(\alpha+1)(\alpha+2)\cdots(\alpha+\ell)}{n^k} \quad \Box \end{split}$$

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Definition

A function is *f* called Δ -analytic if there are $\eta > 0$ and $0 < \phi < \frac{\pi}{2}$ such that *f* is analytic in $\Delta \setminus \{1\}$ where

$$\Delta = \Delta(\eta, \phi) = \{ z \mid |z| \leq \mathsf{1} + \eta, |\operatorname{arg}(z - \mathsf{1})| \geq \phi \}$$



Remark: Δ is often called Camembert.

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Theorem (O-transfer; Flajolet, Odlyzko 1990)

If f(z) is Δ -analytic and $f(z) = O(|1 - z|^{\alpha})$ in Δ , then

$$f_n = [z^n]f(z) = O\left(n^{-\alpha-1}\right)$$



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Proof:

$$\gamma = \gamma_1 \cup \gamma_2 \cup \gamma_3 \cup \gamma_4 \text{ where}$$

$$\gamma_1 = \{z \mid |z-1| = \frac{1}{n}, |\arg(z-1)| \ge \phi\}$$

$$\gamma_2 = \{z \mid \frac{1}{n} \le |z-1|, |z| \le 1+\eta, \arg(z-1) = \phi\}$$

$$\gamma_3 = \{z \mid |z| = 1+\eta, |\arg(z-1)| \ge \phi\}$$

$$\gamma_4 = \overline{\gamma_2}$$

By assumption: $|f(z)| \le K|1 - z|^{\alpha}$ Set $f_n^{(j)} := \int_{\gamma_j} \frac{|f(z)|}{|z|^{n+1}} |dz| \implies f_n \le f_n^{(1)} + f_n^{(2)} + f_n^{(3)} + f_n^{(4)}$

Small circle γ_1 : $|z|^{n+1} \ge \left(1 - \frac{1}{n}\right)^{n+1}$, $|f(z)| \le Kn^{-\alpha}$

$$\implies f_n^{(1)} \leq K n^{-\alpha} \left(1 - \frac{1}{n}\right)^{-n-1} \frac{2\pi}{n} = O\left(n^{-\alpha-1}\right)$$

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Proof:

$$\gamma = \gamma_{1} \cup \gamma_{2} \cup \gamma_{3} \cup \gamma_{4} \text{ where}$$

$$\gamma_{1} = \{z \mid |z-1| = \frac{1}{n}, |\arg(z-1)| \ge \phi\}$$

$$\gamma_{2} = \{z \mid \frac{1}{n} \le |z-1|, |z| \le 1+\eta, \arg(z-1) = \phi\}$$

$$\gamma_{3} = \{z \mid |z| = 1+\eta, |\arg(z-1)| \ge \phi\}$$

$$\gamma_{4} = \overline{\gamma_{2}}$$

$$|f(z)| \le K |1 - z|^{\alpha}$$
Rectilinear parts γ_{2} and γ_{4} : Let *E* be such that

$$|1 + e^{i\phi}E| = 1 + \eta$$
. Then $f_{n}^{(2)}$ is bounded by

$$\int_{1}^{En} K\left(\frac{t}{n}\right)^{\alpha} \left|1 + \frac{e^{i\phi}t}{n}\right|^{-n-1} \frac{dt}{n} \le \frac{K}{n^{\alpha+1}} \int_{1}^{\infty} t^{\alpha} \left|1 + \frac{e^{i\phi}t}{n}\right|^{-n-1} dt$$
Rem.: $\left(1 + \frac{e^{i\phi}t}{n}\right)^{-n-1} \sim \exp\left(-e^{i\phi}t\right)$.

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$$f_n^{(3)} \le K 3^{\alpha} (1+\eta)^{-n-1} 2\pi (1+\eta) = O\left(n^{-\alpha-1}\right)$$

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Extensions:

Theorem

If
$$f(z)$$
 is Δ -analytic and $f(z) = O\left(|1 - z|^{\alpha} \left(\log \frac{1}{1 - z}\right)^{\beta}\right)$ in Δ ,
then

$$f_n = [z^n]f(z) = O\left(n^{-\alpha-1}(\log n)^{\beta}\right)$$

$$\frac{\text{Small circle:}}{\text{Small circle:}} \left| \log \frac{1}{1-z} \right| \le \sup_{\theta} |\log(ne^{-i\theta})| = O(\log n)$$

$$\frac{\text{Rectilinear parts:}}{\text{Split into } [1, \log^2 n] \cup [\log^2 n, En]}$$

$$\log \frac{1}{1-z} = \log \left(\frac{ne^{-i\phi}}{-t}\right) \sim \log n \text{ for } t = O\left(\log^2 n\right).$$

$$\text{Larger } t: \log \frac{1}{1-z} = O(\log n);$$

$$\int |z|^{-n-1} dz = O\left(ne^{-c\log^2 n}\right) = o(1/n) = O\left((\log n)^{\beta}\right)$$

$$\text{Large circle:} \log \frac{1}{1-z} \text{ bounded}; \int |z|^{-n-1} dz = O\left((1+\eta)^{-n}\right)$$

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Theorem

If f(z) is Δ -analytic and

$$f(z) = O\left(|1-z|^{lpha}\left(\lograc{1}{1-z}
ight)^{eta}\left(\log\lograc{1}{1-z}
ight)^{\gamma}
ight)$$

in Δ , then

$$f_n = [z^n]f(z) = O\left(n^{-\alpha-1}(\log n)^{\beta}(\log\log n)^{\gamma}\right)$$

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Corollary (o-transfer)

If f(z) is Δ -analytic and $f(z) = o(|1 - z|^{\alpha})$ in Δ , then

$$f_n = [z^n]f(z) = o\left(n^{-\alpha-1}\right)$$

Proof (sketch): Same idea, but instead of $|f(z)| \le K |1 - z|^{\alpha}$ use $|f(z)| \le \varepsilon |1 - z|^{\alpha}$ for *z* sufficiently close to 1.

Show $|f_n| < \varepsilon n^{-\alpha-1}$ for *n* sufficiently large. Fiddling with ε and δ yields the proof.

~-transfer:
$$f(z) \sim (1-z)^{\alpha} \iff f(z) = (1-z)^{\alpha} + o((1-z)^{\alpha})$$

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Theorem

Let
$$\alpha \notin \mathbb{N}, \beta \in \mathbb{C}$$
. Then

$$[z^{n}](1-z)^{\alpha} \left(\frac{1}{z}\log\frac{1}{1-z}\right)^{\beta} \sim \frac{n^{-\alpha-1}}{\Gamma(-\alpha)}(\log n)^{\beta} \left(1 + \sum_{k\geq 1}\frac{C_{k}(\alpha,\beta)}{(\log n)^{k}}\right)$$
where $C_{k}(\alpha,\beta) = \binom{\beta}{k}\Gamma(-\alpha)\frac{d^{k}}{ds^{k}}\frac{1}{\Gamma(s)}\Big|_{s=-\alpha}$.

Sketch of the proof: Use same contour as for $(1 - z)^{-\alpha}$ $(\mathcal{H}_n \cup \mathcal{H}_n^c)$ and substitute $z = 1 + \frac{t}{n}$ on \mathcal{H}_n . This gives

$$z^{-n-1}f(z) \sim e^{-t}(-t)^{\alpha}n^{-\alpha}\log^{\beta}n$$
 $(1-\log(-t)/\log n)^{\beta}$

expand and use derivatives of Hankel's formula:

$$\frac{1}{2\pi i} \int_{\mathcal{H}} (-t)^{\alpha} e^{-t} \log^{k} (-t) \, \mathrm{d}t = \frac{\mathrm{d}^{k}}{\mathrm{d}\alpha^{k}} \frac{1}{\Gamma(-\alpha)} \quad \mathbb{I}$$

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The extra factor 1/z does not disturb, since

$$\frac{1}{z} = \frac{1}{1 - (1 - z)} = \sum_{k \ge 0} (1 - z)^k = 1 + O(1 - z).$$

$$\left(\frac{1}{z}\log\frac{1}{1-z}\right)^{\beta} = \left(\log\frac{1}{1-z}\right)^{\beta} + O\left((1-z)\left(\log\frac{1}{1-z}\right)^{\beta}\right)$$

Thus transfers also apply to functions of the form

$$(1-z)^{lpha} \left(\log \frac{1}{1-z}\right)^{eta}$$

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Theorem

If f(z) is Δ -analytic and

$$f(z) \sim (1-z)^{lpha} L\left(rac{1}{1-z}
ight)$$

where $L(u) = (\log u)^{\beta} (\log \log u)^{\gamma}$, then

$$f_n \sim n^{-\alpha-1}L(n).$$

Likewise, the statement holds for o- and Σ -transfers.

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Definition

A function $L: \mathbb{C} \to \mathbb{C}$ is called slowly varying if

1 There is
$$x_0 > 0$$
 with $0 \le \phi \le \frac{\pi}{2}$ such that $L(x) \ne 0$ for $-(\pi - \phi) \le \arg(x - x_0) \le \pi - \phi$;

2 There is a function $\varepsilon : \mathbb{R}^+ \to \mathbb{R}^+$ with $\lim_{x \to \infty} \varepsilon(x) = 0$ such that for all $\theta \in [-(\pi - \phi), \pi - \phi]$ and for all $x \ge x_0$ we have

$$\left| \frac{L\left(x e^{i \theta}
ight)}{L(x)} - 1 \right| < \varepsilon(x) \text{ and } \left| \frac{L\left(x \log^2 x
ight)}{L(x)} - 1 \right| < \varepsilon(x).$$

Theorem

If f(z) is Δ -analytic and $f(z) = O\left((1-z)^{\alpha}L\left(\frac{1}{1-z}\right)\right)$ where L(u) is slowly varying, then $f_n = O(n^{-\alpha-1}L(n))$. This holds for o- and \sim -transfers as well.