

WORDS IN LINEAR GROUPS, RANDOM WALKS, AUTOMATA AND P-RECURSIVENESS

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ABSTRACT. Fix a finite set $S \subset GL(k, \mathbb{Z})$. Denote by a_n the number of products of matrices in S of length n that are equal to 1. We show that the sequence $\{a_n\}$ is not always P-recursive. This answers a question of Kontsevich.

1. INTRODUCTION

An integer sequence $\{a_n\}$ is called *polynomially recursive*, or *P-recursive*, if it satisfies a non-trivial linear recurrence relation of the form

$$(*) \quad q_0(n)a_n + q_1(n)a_{n-1} + \dots + q_k(n)a_{n-k} = 0,$$

for some $q_i(x) \in \mathbb{Z}[x]$, $0 \leq i \leq k$. The study of P-recursive sequences plays a major role in modern Enumerative and Asymptotic Combinatorics, see e.g. [FS, Ges, Odl, S1]. They have *D-finite* (also called *holonomic*) generating series

$$\mathcal{A}(t) = \sum_{n=0}^{\infty} a_n t^n,$$

and various asymptotic properties (see Section 5 below).

Let G be a group and $\mathbb{Z}[G]$ denote its group ring. For every $g \in G$ and $u \in \mathbb{Z}[G]$, denote by $[g]u$ the value of u on g . Let $a_n = [1]u^n$, which denotes the value of u^n at the identity element. When $G = \mathbb{Z}^k$ or $G = F_k$, the sequence $\{a_n\}$ is known to be P-recursive for all $u \in \mathbb{Z}[G]$, see [Hai]. Maxim Kontsevich asked whether $\{a_n\}$ is always P-recursive when $G \subseteq GL(k, \mathbb{Z})$, see [S2]. We give a negative answer to this question:

Theorem 1. *There exists an element $u \in \mathbb{Z}[SL(4, \mathbb{Z})]$, such that the sequence $\{[1]u^n\}$ is not P-recursive.*

We give two proofs of the theorem. The first proof is completely self-contained and based on ideas from computability. Roughly, we give an explicit construction of a finite state automaton with two stacks and a non-P-recursive sequence of accepting path lengths (see Section 3). We then convert this automaton into a generating set $S \subset SL(4, \mathbb{Z})$, see Section 4. The key part of the proof is a new combinatorial lemma giving an obstruction to P-recursive sequences (see Section 2).

Our second proof of Theorem 1 is analytic in nature, and is the opposite of being self-contained. We interpret the problem in a probabilistic language, and use a number of advanced and technical results in Analysis, Number Theory, Probability and Group Theory to derive the theorem. Let us briefly outline the connection.

Let S be a generating set of the group G . Denote by $p(n) = p_{G,S}(n)$ the probability of return after n steps of a random walk on the corresponding Cayley graph $\text{Cay}(G, S)$. Finding

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the asymptotics of $p(n)$ as $n \rightarrow \infty$ is a fundamental problem in probability, with a number of both classical and recent results (see e.g. [Pete, Woe]). In the notation above, we have:

$$p(n) = \frac{a_n}{|S|^n}, \quad \text{where } a_n = [1]u^n \quad \text{and} \quad u = \sum_{s \in S} s.$$

Since P-recursiveness of $\{a_n\}$ implies P-recursiveness of $\{p(n)\}$, and much is known about the asymptotic of both $p(n)$ and P-recursive sequences, this connection can be exploited to obtain non-P-recursive examples (see Section 5). See also Section 6 for final remarks and historical background behind the two proofs.

2. PARITY OF P-RECURSIVE SEQUENCES

In this section, we give a simple obstruction to P-recursiveness.

Lemma 2. *Let $\{a_n\}$ be a P-recursive integer sequence. Consider an infinite binary word $\mathbf{w} = w_1w_2\dots$ defined by $w_n = a_n \bmod 2$. Then, there exists a finite binary word v which is not a subword of w .*

Proof. Let $\eta(n)$ denote the largest integer r such that $2^r | n$. By definition, there exist polynomials $q_0, \dots, q_k \in \mathbb{Z}[n]$, such that

$$a_n = \frac{1}{q_0(n)}(a_{n-1}q_1(n) + \dots + a_{n-k}q_k(n)), \quad \text{for all } n > k.$$

Let ℓ be any integer such that $q_i(\ell) \neq 0$ for all i . Similarly, let m be the smallest integer such that $2^m > k$, and $m > \eta(q_i(\ell))$ for all i . Finally, let $d > 0$ be such that $\eta(q_d(\ell)) \leq \eta(q_i(\ell))$ for all $i > 0$.

Consider all n such that:

$$(\star) \quad n = \ell \bmod 2^m, \quad w_{n-d} = 1 \quad \text{and} \quad w_{n-i} = 0 \quad \text{for all } i \neq 0, d.$$

Note that $\eta(q_i(n)) = \eta(q_i(\ell))$ for all i , since $q_i(n) = q_i(\ell) \bmod 2^m$ and $\eta(q_i(\ell)) < m$. We have

$$\eta(a_n) = \eta\left(a_{n-1}q_1(\ell) + \dots + a_{n-k}q_k(\ell)\right) - \eta(q_0(\ell)).$$

Since $\eta(a_{n-d}q_d(\ell)) < \eta(a_{n-i}q_i(\ell))$ for all $i \neq d$, this implies that

$$\eta(a_n) = \eta(a_{n-d}q_d(\ell)) - \eta(q_0(\ell)) = \eta(q_d(\ell)) - \eta(q_0(\ell)).$$

Therefore, $w_n = 1$ if and only if $\eta(q_d(\ell)) = \eta(q_0(\ell))$. This implies that w_n is independent of n , and must be the same for all n satisfying (\star) . In particular, this means that at least one of the words $0^{k-d}10^{d-1}1$ and $0^{k-d}10^d$ cannot appear in \mathbf{w} ending at a location congruent to ℓ modulo 2^m .

Consider the word $v = (0^{k-d}10^k10^{d-1})^{2^m}$. Note that $0^{k-d}10^k10^{d-1}$ has odd length, and contains both $0^{k-d}10^{d-1}1$ and $0^{k-d}10^d$ as subwords. Therefore, the word v contains both $0^{k-d}10^{d-1}1$ and $0^{k-d}10^d$ in every possible starting location modulo 2^m . This implies that v cannot appear as a subword of \mathbf{w} . \square

3. BUILDING AN AUTOMATON

In this section we give an explicit construction of a finite state automaton with the number of accepting paths given by a binary sequence which does not satisfy conditions of Lemma 2.

Let $X \simeq F_3$ be the free group generated by $x, 1_x,$ and 0_x . Similarly, let $Y \simeq F_3$ be the free group generated by $y, 1_y,$ and 0_y . We assume that X and Y commute.

Define a directed graph Γ on vertices $\{s_1, \dots, s_8\}$, and with edges as shown in Figure 1. Some of the edges in Γ are labeled with elements of $X, Y,$ or both. For a path γ in Γ , denote by $\omega_X(\gamma)$ the product of all elements of X in γ , and by $\omega_Y(\gamma)$ denote the product of all elements of Y in γ . By a slight abuse of notation, while traversing γ we will use ω_X and ω_Y to refer to the product of all elements of X and Y , respectively, on edges that have been traversed so far.

Finally, let b_n denote the number of paths in Γ from s_1 to s_8 of length n , such that $\omega_X(\gamma) = \omega_Y(\gamma) = 1$. For example, the path

$$\gamma : s_1 \xrightarrow{xy} s_1 \rightarrow s_2 \xrightarrow{1_y x^{-1}} s_4 \xrightarrow{1_y^{-1} 1_x} s_4 \xrightarrow{y^{-1}} s_5 \rightarrow s_6 \xrightarrow{1_x^{-1}} s_8$$

is the unique such path of length 7, so $b_7 = 1$.

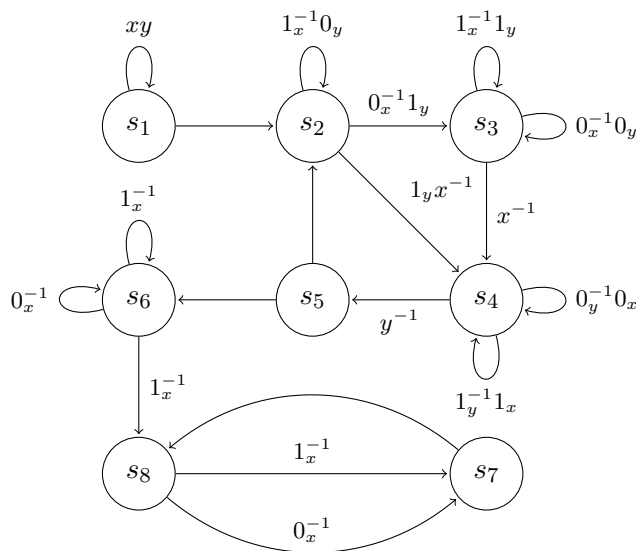


FIGURE 1. The graph Γ .

Lemma 3. *For every $n \geq 1$ we have $b_n \in \{0, 1\}$. Moreover, every finite binary word is a subword of $\mathbf{b} = b_1 b_2 \dots$*

Proof. To simplify the presentation, we split the proof into two parts.

(a) **The structure of paths.** Let γ be a path from s_1 to s_8 . Denote by k the number of times γ traverses the loop $s_1 \xrightarrow{xy} s_1$. The value of ω_X after traversing these k loops is x^k , and the value of ω_Y is y^k .

There must be k instances of the edge $s_4 \xrightarrow{y^{-1}} s_5$ in γ to cancel out the y^k . Further, any time the path traverses this edge, the product ω_Y must change from some y^j to y^{j-1} , with no 0_y or 1_y terms. Therefore, every time γ enters the vertex s_4 , it must traverse the two loops $s_4 \xrightarrow{1_y^{-1} 1_x} s_4$ and $s_4 \xrightarrow{0_y^{-1} 0_x} s_4$ enough to replace any 0_y and 1_y terms in ω_Y with 0_x and 1_x

terms in ω_X . This takes the binary word at the end of ω_Y , and moves it to the end of ω_X in the reverse order.

Similarly, any time γ traverses the edge $s_3 \xrightarrow{x^{-1}} s_4$ or $s_2 \xrightarrow{1_y x^{-1}} s_4$, the product ω_X must change from some x^j to x^{j-1} , with no 0_x or 1_x terms. Every time γ enters the vertex s_2 , it must remove all 0_x and 1_x terms from ω_X before transitioning to s_4 . The s_2 and s_3 vertices ensure that as this binary word is deleted from ω_X , another binary word is written at the end of ω_Y such that the reverse of the binary word written at the end of ω_Y is one greater as a binary integer than the word removed from the end of ω_X .

Every time γ traverses the edge $s_4 \xrightarrow{y^{-1}} s_5$, the number written in binary at the end of ω_X is incremented by one. Thus, after traversing this edge k times, the X word will consist of k written in binary, and ω_Y will be the identity. At this point, γ will traverse the edge $s_5 \xrightarrow{y^{-1}} s_6$.

After entering the vertex s_6 , all of the 0_x and 1_x terms from ω_X will be removed. Each time a 1_x term is removed, γ can move to the vertex s_8 . From s_8 , the 0_x and 1_x terms will continue to be removed, but γ will traverse two edges for every term removed, thus moving at half speed. After all of these terms are removed, the products $\omega_X(\gamma)$ and $\omega_Y(\gamma)$ are equal to identity, as desired.

(b) The length of paths. Now that we know the structure of paths through Γ , we are ready to analyze the possible lengths of these paths. There are only two choices to make in specifying a path γ : first, the number $k = k(\gamma)$ of times the loop from s_1 to itself is traversed, and second, the number $j = j(\gamma)$ of digits still on $\omega_X(\gamma)$ immediately before traversing the edge from s_6 to s_8 . The number j must be such that the j -th binary digit of k is a 1.

When γ reaches s_5 for the first time, it has traversed $k + 4$ edges. In moving from the i -th instance of s_5 along γ to the $(i + 1)$ -st instance of s_5 , the number of edges traversed is $3 + \lfloor 1 + \log_2(i) \rfloor + \lfloor 1 + \log_2(i + 1) \rfloor$, three more than the sum of the number of binary digits in i and $i + 1$. Therefore, the number of edges traversed by the time γ reaches s_6 is equal to

$$k + 5 + \sum_{i=1}^{k-1} (3 + \lfloor 1 + \log_2(i) \rfloor + \lfloor 1 + \log_2(i + 1) \rfloor).$$

If $j = 1$, the edge from s_6 to s_8 is traversed at the last possible opportunity and $\lfloor 1 + \log_2(k) \rfloor$ more edges are traversed. However, if $j > 1$, there are an additional $j - 1$ edges traversed, since the s_7 and s_8 states do not remove ω_X terms as efficiently as s_6 . In total, this gives $|\gamma| = L(k(\gamma), j(\gamma))$, where

$$L(k, j) = j - 1 + \lfloor 1 + \log_2(k) \rfloor + k + 5 + \sum_{i=1}^{k-1} (3 + \lfloor 1 + \log_2(i) \rfloor + \lfloor 1 + \log_2(i + 1) \rfloor).$$

This simplifies to

$$L(k, j) = j + 6k + 2 \sum_{i=1}^k \lfloor \log_2 i \rfloor.$$

Since $1 \leq j \leq \lfloor 1 + \log_2(k) \rfloor$, we have $L(k + 1, 1) > L(k, j)$ for all possible values of j . Thus, there are no two paths of the same length, which proves the first part of the lemma.

Furthermore, we have $b_n = 1$ if and only if $n = L(k, j)$ for some $k \geq 1$ and j such that the j -th binary digit of k is a 1. Thus, the binary subword of \mathbf{b} at locations $L(k, 1)$ through $L(k, \lfloor 1 + \log_2(k) \rfloor)$ is exactly the integer k written in binary. This is true for every positive integer k , so \mathbf{b} contains every finite binary word as a subword. \square

Example 4. For $k = 3$ and $j = 2$, we have $L(k, j) = 24$. This corresponds to the unique path in Γ of length 24:

$$\begin{aligned}
 s_1 &\xrightarrow{xy} s_1 \xrightarrow{xy} s_1 \xrightarrow{xy} s_1 \rightarrow s_2 \xrightarrow{1_y x^{-1}} s_4 \xrightarrow{1_y^{-1} 1_x} s_4 \xrightarrow{y^{-1}} s_5 \rightarrow s_2 \\
 &\xrightarrow{1_x^{-1} 0_y} s_2 \xrightarrow{1_y x^{-1}} s_4 \xrightarrow{1_y^{-1} 1_x} s_4 \xrightarrow{0_y^{-1} 0_x} s_4 \xrightarrow{y^{-1}} s_5 \rightarrow s_2 \xrightarrow{0_x^{-1} 1_y} s_3 \xrightarrow{1_x^{-1} 1_y} s_3 \\
 &\xrightarrow{x^{-1}} s_4 \xrightarrow{1_y^{-1} 1_x} s_4 \xrightarrow{1_y^{-1} 1_x} s_4 \xrightarrow{y^{-1}} s_5 \rightarrow s_6 \xrightarrow{1_x^{-1}} s_8 \xrightarrow{1_x^{-1}} s_7 \rightarrow s_8.
 \end{aligned}$$

4. PROOF OF THEOREM 1

4.1. From automata to groups. We start with the following technical lemma.

Lemma 5. *Let $G = F_{11} \times F_3$. Then there exists an element $u \in \mathbb{Z}[G]$, such that $[1]u^{2n+1}$ is always even, and $\mathbf{w} = w_1 w_2 \dots$ given by $w_n = \left(\frac{1}{2}[1]u^{2n+1}\right) \bmod 2$, is an infinite binary word that contains every finite binary word as a subword.*

Proof. We suggestively label the generators of F_{11} as $\{s_1, s_2, s_3, s_4, s_5, s_6, s_7, s_8, x, 0_x, 1_x\}$ and label the generators of F_3 as $\{y, 0_y, 1_y\}$. Consider the following set S of 19 elements of G :

$$\begin{array}{lll}
 (1) \ z_1 = s_1^{-1} x y s_1, & (7) \ z_7 = s_3^{-1} x^{-1} s_4, & (13) \ z_{13} = s_5^{-1} s_6, \\
 (2) \ z_2 = s_1^{-1} s_2, & (8) \ z_8 = s_2^{-1} 1_y x^{-1} s_4, & (14) \ z_{14} = s_6^{-1} 1_x^{-1} s_6, \\
 (3) \ z_3 = s_2^{-1} 1_x^{-1} 0_y s_2, & (9) \ z_9 = s_4^{-1} 1_y^{-1} 1_x s_4, & (15) \ z_{15} = s_6^{-1} 0_x^{-1} s_6, \\
 (4) \ z_4 = s_2^{-1} 0_x^{-1} 1_y s_3, & (10) \ z_{10} = s_4^{-1} 0_y^{-1} 0_x s_4, & (16) \ z_{16} = s_6^{-1} 1_x^{-1} s_8, \\
 (5) \ z_5 = s_3^{-1} 1_x^{-1} 1_y s_3, & (11) \ z_{11} = s_4^{-1} y^{-1} s_5, & (17) \ z_{17} = s_7^{-1} s_8, \\
 (6) \ z_6 = s_3^{-1} 0_x^{-1} 0_y s_3, & (12) \ z_{12} = s_5^{-1} s_2, & (18) \ z_{18} = s_8^{-1} 1_x^{-1} s_7, \\
 & & (19) \ z_{19} = s_8^{-1} 0_x^{-1} s_7.
 \end{array}$$

Let Γ be as defined in the previous section. For every edge from $s_i \xrightarrow{r} s_j$ in Γ , there is one element of S equal to $s_i^{-1} r s_j$. We show that the number of ways to multiply n terms from S to get $s_1^{-1} s_8$ is exactly b_n .

First, we show that there is no product of terms in S whose F_{11} component is the identity. Assume that such a product exists, and take one of minimal length. If there are two consecutive terms in this product such that s_i at the end of one term does not cancel the s_j^{-1} at the start of the following term, then either the s_i must cancel with a s_i^{-1} before it or the s_j^{-1} must cancel with a s_j after it. In both cases, this gives a smaller sequence of terms whose product must have F_{11} component equal to the identity. If the s_i at the end of each term cancels the s_j^{-1} at the beginning of the next term, then this product corresponds to a cycle $\gamma \in \Gamma$ such that $\omega_X(\gamma)$ is the identity. Straightforward analysis of Γ shows that no such cycle exists, so there is no product of terms in S whose product F_{11} component equal to the identity.

This also means that the s_i at the end of each term must cancel the s_j^{-1} at the start of the following term, since otherwise either the s_i must cancel with a s_i^{-1} before it or the s_j^{-1} must cancel with a s_j after it, forming a product of terms in S whose F_{11} component is equal to the identity.

Since each s_i cancels with an s_i^{-1} at the start of the following term, the product must correspond to a path $\gamma \in \Gamma$. If γ is from s_i to s_j , the product will evaluate to $s_i^{-1} \omega_X(\gamma) \omega_Y(\gamma) s_j$. Therefore, the number of ways to multiply n terms from S to get $s_1^{-1} s_8$ is equal to b_n .

We can now define $u \in \mathbb{Z}[G]$ as

$$u = 2s_8^{-1}s_1 + \sum_{z_i \in S} z_i.$$

We claim that $\frac{1}{2}[1]u^{2n+1} = b_{2n} \pmod{2}$. We already showed that one cannot get 1 by multiplying only elements of S , so the $2s_8^{-1}s_1$ term must be used at least once. If this term is used more than once, then the contribution to $[1]u^{2n+1}$ will be 0 mod 4. Therefore, we need only consider the cases where this term is used exactly once, so $\frac{1}{2}[1]u^{2n+1}$ is equal modulo 2 to the number of products of the form

$$(\star\star) \quad 2 = z_{i_1} \dots z_{i_{k-1}} (2s_8^{-1}s_1) z_{i_{k+1}} \dots z_{i_{2n+1}}.$$

This condition holds if and only if

$$z_{i_{k+1}} \dots z_{i_{2n+1}} z_{i_1} \dots z_{i_{k-1}} = s_1^{-1} s_8,$$

which can be achieved in b_{2n} ways.

There are $2n+1$ choices for the location k of the $2s_8^{-1}s_1$ term, and for each such k , there are b_{2n} solutions to $(\star\star)$. This gives

$$\frac{1}{2}[1]u^{2n+1} = (2n+1)b_{2n} = b_{2n} \pmod{2},$$

which implies $w_n = b_{2n}$. By Lemma 5, we conclude that \mathbf{w} is an infinite binary word which contains every finite binary word as a subword. \square

4.2. Counting words mod 2. We first deduce the main result of this paper and then give a useful minor extension.

Proof of Theorem 1. The group $\mathrm{SL}(4, \mathbb{Z})$ contains $\mathrm{SL}(2, \mathbb{Z}) \times \mathrm{SL}(2, \mathbb{Z})$ as a subgroup. The group $\mathrm{SL}(2, \mathbb{Z})$ contains Sanov's subgroup isomorphic to F_2 , and thus every finitely generated free group F_ℓ as a subgroup (see e.g. [dlH]). Therefore, $F_{11} \times F_3$ is a subgroup of $\mathrm{SL}(4, \mathbb{Z})$, and the element $u \in \mathbb{Z}[F_{11} \times F_3]$ defined in Lemma 5 can be viewed as an element of $\mathbb{Z}[\mathrm{SL}(4, \mathbb{Z})]$.

Let $a_n = [1]u^n$. By Lemma 5, the number a_{2n+1} is always even, and the word $\mathbf{w} = w_1 w_2 \dots$ given by $w_n = \frac{1}{2} a_{2n+1} \pmod{2}$ is an infinite binary word which contains every finite binary word as a subword. Therefore, by Lemma 2, the sequence $\{\frac{1}{2} a_{2n+1}\}$ is not P-recursive. Since P-recursiveity is closed under taking a subsequence consisting of every other term, the sequence $\{a_n\}$ is also not P-recursive. \square

Theorem 6. *There is a group $G \subset \mathrm{SL}(4, \mathbb{Z})$ and two generating sets $\langle S_1 \rangle = \langle S_2 \rangle = G$, such that for the elements*

$$u_1 = \sum_{s \in S_1} s, \quad u_2 = \sum_{s \in S_2} s,$$

we have the sequence $\{[1]u_1^n\}$ is P-recursive, while $\{[1]u_2^n\}$ is not P-recursive.

Proof. Let $G = F_{11} \times F_3$ be as above. Denote by X_1 and X_2 the standard generating sets of F_{11} and F_3 , respectively. Finally, let $S_1 = (X \times 1) \cup (1 \times Y)$,

$$w_1 = \sum_{x \in X_1} x, \quad w_2 = \sum_{x \in X_2} x.$$

Recall that if $\{c_n\}$ is P-recursive, then so is $\{c_n/n!\}$ and $\{c_n \cdot n!\}$. Observe that

$$\sum_{n=0}^{\infty} [1]u_1^n \frac{t^n}{n!} = \left(\sum_{n=0}^{\infty} [1]w_1^n \frac{t^n}{n!} \right) \left(\sum_{n=0}^{\infty} [1]w_2^n \frac{t^n}{n!} \right),$$

and that $\{[1]w_1^n\}$ and $\{[1]w_2^n\}$ are P-recursive by Haiman's theorem [Hai]. This implies that $\{[1]u_1^n\}$ is also P-recursive, as desired.

Now, let $S_2 = 2S_1 \cup S$, where S is the set constructed in the proof of Lemma 5, and $2S_1$ means that each element of S_1 is taken twice. Observe that $[1]u_2^n = [1]u_1^n \pmod{2}$, where u is as in the proof of Theorem 1. This implies that $\{[1]u_1^n\}$ is not P-recursive, and finishes the proof. \square

5. ASYMPTOTICS OF P-RECURSIVE SEQUENCES AND THE RETURN PROBABILITIES

5.1. **Asymptotics.** The asymptotics of general P-recursive sequences is understood to be a finite sum of the terms

$$A (n!)^s \lambda^n e^{Q(n^\gamma)} n^\alpha (\log n)^\beta,$$

where $s, \gamma \in \mathbb{Q}$, $\alpha, \lambda \in \overline{\mathbb{Q}}$, $\beta \in \mathbb{N}$, and $Q(\cdot)$ is a polynomial. This result goes back to Birkhoff and Trjitzinsky (1932), and also Turrittin (1960). Although there are several gaps in these proofs, they are closed now, notably in [Imm]. We refer to [FS, §VIII.7], [Odl, §9.2] and [Pak] for various formulations of general asymptotic estimates, an extensive discussion of priority issues and further references.

For the integer P-recursive sequences which grow at most exponentially, the asymptotics have further constraints summarized in the following theorem.

Theorem 7. *Let $\{a_n\}$ be an integer P-recursive sequence defined by $(*)$, and such that $a_n < C^n$ for some $C > 0$ and all $n \geq 1$. Then*

$$a_n \sim \sum_{i=1}^m A_i \lambda_i^n n^{\alpha_i} (\log n)^{\beta_i},$$

where $\alpha_i \in \mathbb{Q}$, $\lambda_i \in \overline{\mathbb{Q}}$ and $\beta_i \in \mathbb{N}$.

The theorem is a combination of several known results. Briefly, the generating series $\mathcal{A}(t)$ is a G -functions in a sense of Siegel (1929), which by the works of André, Bombieri, Chudnovsky, Dwork and Katz, must satisfy an ODE which has only regular singular points and rational exponents (see a discussion on [And, p. 719] and an overview in [Beu]). We then apply the Birkhoff–Trjitzinsky theorem, which in the regular case has a complete and self-contained proof (see Theorem VII.10 and subsequent comments in [FS]). We refer to [Pak] for further references and details.

5.2. **Probability of return.** Let G be a finitely generated group. A generating set S is called *symmetric* if $S = S^{-1}$. Let H be a subgroup of G of finite index. It was shown by Pittet and Saloff-Coste [PS2], that for two symmetric generating sets $\langle S \rangle = G$ and $\langle S' \rangle = H$ we have

$$(\diamond) \quad C_1 p_{G,S}(\alpha_1 n) < p_{G,S'}(n) < C_2 p_{G,S}(\alpha_2 n),$$

for all $n > 0$ and fixed constants $C_1, C_2, \alpha_1, \alpha_2 > 0$. For $G = H$, this shows, qualitatively, that the asymptotic behavior of $p_{G,S}(n)$ is a property of a group. The following result gives a complete answer for a large class of groups.

Theorem 8. *Let G be an amenable subgroup of $\mathrm{GL}(k, \mathbb{Z})$ and S is a symmetric generating set. Then either G has polynomial growth and polynomial return probabilities:*

$$A_1 n^{-d} < p_{G,S}(2n) < A_2 n^{-d},$$

or G has exponential growth and mildly exponential return probabilities:

$$A_1 \rho_1^{\sqrt[3]{n}} < p_{G,S}(2n) < A_2 \rho_2^{\sqrt[3]{n}},$$

for some $A_1, A_2 > 0$, $0 < \rho_1, \rho_2 < 1$, and $d \in \mathbb{N}$.

The theorem is again a combination of several known results. Briefly, by the Tits alternative, group G must be virtually solvable, which implies that it either has a polynomial or exponential growth (see e.g. [dlH]). By the *quasi-isometry* (\diamond) , we can assume that G is solvable. In the polynomial case, the lower bound follows from the CLT by Crépel and Raugi [CR], while the upper bound was proved by Varopoulos using the Nash inequality [V1] (see also [V3]). For the more relevant to us case of exponential growth, recall Mal'tsev's theorem, which says that all solvable subgroups of $\mathrm{SL}(n, \mathbb{Z})$ are polycyclic (see e.g. [Sup, Thm. 22.7]). For polycyclic groups of exponential growth, the upper bound is due to Varopoulos [V2] and the lower bound is due

to Alexopoulos [Ale]. We refer to [PS3] and [Woe, §15] for proofs and further references, and to [PS1] for a generalization to discrete subgroups of groups of Lie type.

5.3. Applications to P-recursiveness. We can now show that non-P-recursiveness for amenable linear groups of exponential growth.

Theorem 9. *Let G be an amenable subgroup of $\mathrm{GL}(k, \mathbb{Z})$ of exponential growth, and let S be a symmetric generating set. Then the probability of return sequence $\{p_{G,S}(n)\}$ is not P-recursive.*

Proof. It is easy to see that H has exponential growth, so Theorem 8 applies. Let $a_n = |S|^n p_{G,S}(n) \in \mathbb{N}$ as in the introduction. If $\{p_{G,S}(n)\}$ is P-recursive, then so is $\{a_{2n}\}$. On the other hand, Theorem 7 forbids mildly exponential terms $\rho^{\sqrt[3]{n}}$ in the asymptotics of a_{2n} , giving a contradiction. \square

To obtain Theorem 1 from here, consider the following linear group $H \subset \mathrm{SL}(3, \mathbb{Z})$ of exponential growth:

$$H = \left\{ \begin{pmatrix} x_{1,1} & x_{1,2} & y_1 \\ x_{2,1} & x_{2,2} & y_2 \\ 0 & 0 & 1 \end{pmatrix} \text{ s.t. } \begin{pmatrix} x_{1,1} & x_{1,2} \\ x_{2,1} & x_{2,2} \end{pmatrix} = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}^k, k \in \mathbb{Z} \right\}$$

(see e.g. [Woe, §15.B]). Observe that $H \simeq \mathbb{Z} \ltimes \mathbb{Z}^2$, and therefore solvable. Thus, H has a natural symmetric generating set

$$E = \left\{ \begin{pmatrix} 2 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}^{\pm 1}, \begin{pmatrix} 1 & 0 & \pm 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}, \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & \pm 1 \\ 0 & 0 & 1 \end{pmatrix} \right\}.$$

By Theorem 9, the probability of return sequence $\{p_{H,E}(n)\}$ is not P-recursive, as desired.

6. FINAL REMARKS

6.1. Kontsevich’s question was originally motivated by related questions on the “categorical entropy” [DHKK]. In response to the draft of this paper, Ludmil Katzarkov, Maxim Kontsevich and Richard Stanley asked us if the examples we construct satisfy *algebraic differential equations* (ADE), see e.g. [S1, Exc. 6.63]. We believe that the answer is No, and plan to explore this problem in the future.

6.2. The motivation behind the proof of Theorem 1 lies in the classical result of Mihařlova that $G = F_2 \times F_2$ has an undecidable group membership problem [Mih]. In fact, we conjecture that the problem whether $\{[1]u^n\}$ is P-recursive is undecidable. We refer to [Hal] for an extensive survey of decidable and undecidable matrix problems.

6.3. Following the approach of the previous section, Theorem 9 can be extended to all polycyclic groups of exponential growth and solvable groups of finite Prüfer rank [PS4]. It also applies to various other specific groups for which mildly exponential bounds on $p(n)$ are known, such as the *Baumslag–Solitar groups* $\mathrm{BS}_q \subset \mathrm{GL}(2, \mathbb{Q})$, $q \geq 2$, and the *lamplighter groups* $L_d = \mathbb{Z}_2 \wr \mathbb{Z}^d$, $d \geq 1$, see e.g. [Woe, §15]. Let us emphasize that P-recursiveness fails for *all* symmetric generating sets in these cases. In view of Theorem 6, the P-recursiveness fails for *some* generating sets of non-amenable groups containing $F_2 \times F_2$. This suggests that P-recursiveness of all generating sets is a rigid property which holds for very few classes of group. We conjecture that it holds for all nilpotent groups.

6.4. Lemma 2 can be rephrased to say that the *subword complexity function* $c_{\mathbf{w}}(n) < 2^n$ for some n large enough (see e.g. [AS, BLRS]). This is likely to be far from optimal. For example, for the Catalan numbers $C_n = \frac{1}{n+1} \binom{2n}{n}$, we have $\mathbf{w} = 101000100000001\dots$. In this case, it is easy to see that the word complexity function $c_{\mathbf{w}}(n) = \Theta(n)$, cf. [DS]. It would be interesting to find sharper upper bounds on the maximal growth of $c_{\mathbf{w}}(n)$, when \mathbf{w} is the infinite parity word of a P-recursive sequence. Note that $c_{\mathbf{w}}(n) = \Theta(n)$ for all automatic sequences [AS, §10.2], and that the exponentially growing P-recursive sequences modulo almost all primes are automatic provided deep conjectures of Bombieri and Dwork, see [Chr].

6.5. The integrality assumption in Theorem 7 cannot be removed as the following example shows. Denote by a_n the number of *fragmented permutations*, defined as partitions of $\{1, \dots, n\}$ into ordered lists of numbers (see sequence A000262 in [OEIS]). It is P-recursive since

$$a_n = (2n - 1)a_{n-1} - (n - 1)(n - 2)a_{n-2} \quad \text{for all } n > 2.$$

The asymptotics is given in [FS, Prop. VIII.4]:

$$\frac{a_n}{n!} \sim \frac{1}{2\sqrt{e\pi}} e^{2\sqrt{n}} n^{-3/4}.$$

This implies that the theorem is false for the *rational*, at most exponential P-recursive sequence $\{a_n/n!\}$, since in this case we have mildly exponential terms. To understand this, note that $\sum_n a_n t^n/n!$ is not a *G-function* since the *lcm* of denominators of $a_n/n!$ grow superexponentially.

6.6. Proving that a combinatorial sequence is not P-recursive is often difficult even in the most classical cases. We refer to [B+, BRS, BP, FGS, Kla, MR] for various analytic arguments. As far as we know, this is the first proof by a computability argument.

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