

## Note

## Integrals, partitions and MacMahon's Theorem

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**Abstract**

In two previous papers, the study of partitions with short sequences has been developed both for its intrinsic interest and for a variety of applications. The object of this paper is to extend that study in various ways. First, the relationship of partitions with no consecutive integers to a theorem of MacMahon and mock theta functions is explored independently. Secondly, we derive in a succinct manner a relevant definite integral related to the asymptotic enumeration of partitions with short sequences. Finally, we provide the generating function for partitions with no sequences of length  $K$  and part exceeding  $N$ .

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**1. Introduction**

In his classic two volume work, *Combinatory Analysis* [5], P.A. MacMahon devotes Chapter IV of volume 2 to “Partitions Without Sequences.” His object in this chapter is to make a thorough study of partitions in which no consecutive integers (i.e. integers that differ by 1) occur. He concludes this chapter with what we will call MacMahon's Theorem.

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**Theorem 1.1.** *The number of partitions of an integer  $N$  into parts  $\not\equiv \pm 1 \pmod{6}$  equals the number of partitions of  $N$  with no consecutive integers as summands and no ones.*

For example, for  $n = 10$ , the first set of partitions is  $10, 8 + 2, 6 + 4, 6 + 2 + 2, 4 + 4 + 2, 4 + 3 + 3, 4 + 2 + 2 + 2, 3 + 3 + 2 + 2, 2 + 2 + 2 + 2 + 2$ ; the second set is  $10, 8 + 2, 7 + 3, 6 + 3, 6 + 4, 6 + 2 + 2, 5 + 5, 4 + 4 + 2, 4 + 2 + 2 + 2, 2 + 2 + 2 + 2 + 2$ . The fact that each set of partitions has the same number of elements (in this case 9), is MacMahon's assertion.

In two previous papers [2,4], MacMahon's ideas have been generalized to the consideration of partitions in which sequences of consecutive integers have been restricted to contain fewer than  $k$  terms (MacMahon only dealt with  $k = 2$ ).

In Section 2 of this paper we shall explore in detail various aspects of MacMahon's work in [5, vol. II, Chapter IV]. In Section 3 we discuss the generalization to partitions without  $k$  consecutive parts: First, we obtain a new and simplified proof of the Holroyd–Liggett–Romik definite integral that was used in [4] to obtain results on the asymptotic enumeration of these classes of partitions. Secondly, we strengthen the results of [2] by obtaining a double series representation of the generating function for partitions in which each part is  $\leq N$  and sequences of consecutive integers have length less than  $k$ . Finally, Section 4 contains some remarks on a probabilistic interpretation of the mock theta function  $\chi(q)$  studied by Ramanujan.

## 2. Investigation of MacMahon's Theorem

We begin with some definitions.

**Definition 2.1.** Let

$g_n$  = the number of partitions of  $n$  with no two consecutive parts,

$h_n$  = the number of partitions of  $n$  with no two consecutive parts and no 1's,

$$G_2(q) = \sum_{n=0}^{\infty} g_n q^n, \quad (2.1)$$

$$H_2(q) = \sum_{n=0}^{\infty} h_n q^n, \quad (2.2)$$

$$\chi(q) = \sum_{n=0}^{\infty} \frac{q^{n^2}}{\prod_{j=1}^n (1 - q^j + q^{2j})}, \quad (2.3)$$

where  $\chi(q)$  is one of the third-order mock theta functions studied by Ramanujan [6, p. 354].

### 2.1. A bijective proof of Theorem 1.1

**Proof.** By passing to the conjugate partition, the number of partitions of  $n$  with no 1's and no two consecutive parts is clearly seen to be equal to the number of partitions of  $n$  not containing any part *exactly once*. Here is a bijection between the set  $\mathcal{C}_n$  of partitions of  $n$  not containing any part exactly once, and the set  $\mathcal{B}_n$  of partitions of  $n$  into parts congruent to  $0, 2, 3, 4 \pmod{6}$ : If  $n = \sum_{k=1}^{\infty} k r_k$  is a partition in  $\mathcal{C}_n$  ( $r_k$  is the multiplicity of  $k$ , or the number of parts equal to  $k$  in the partition),  $r_k \in \{0, 2, 3, 4, \dots\}$ , then each  $r_k$  can be written uniquely as  $r_k = s_k + t_k$ , where  $s_k \in \{0, 3\}$  and  $t_k \in \{0, 2, 4, 6, 8, \dots\}$ . Define a partition  $n = \sum_{j=1}^{\infty} j b_j$  by

$$b_{6k+1} = 0 \quad (k = 0, 1, 2, 3, \dots),$$

$$b_{6k+5} = 0,$$

$$b_{6k+2} = \frac{1}{2}t_{3k+1},$$

$$b_{6k+4} = \frac{1}{2}t_{3k+2},$$

$$b_{6k+3} = \frac{1}{3}s_{2k+1} + t_{6k+3},$$

$$b_{6k+6} = \frac{1}{3}s_{2k+2} + t_{6k+6}.$$

This partition is in  $\mathcal{B}_n$ , and it is not difficult to check that any partition in  $\mathcal{B}_n$  is obtained in this way from a unique partition in  $\mathcal{C}_n$ .  $\square$

## 2.2. A $q$ -series for $G_2(q)$

We give a simplified proof of the following  $q$ -series representation for  $G_2(q)$ , which was stated in [2, Eq. (4.2)]:

### Theorem 2.2.

$$G_2(q) = 1 + \sum_{n=1}^{\infty} \frac{q^n \prod_{j=1}^{n-1} (1 - q^j + q^{2j})}{\prod_{j=1}^n (1 - q^j)}. \quad (2.4)$$

**Proof.** Again by passing to the conjugate partition, we see that  $g_n$  is the number of partitions of  $n$  where all the parts except possibly the largest part do not appear exactly once.

Write (2.4) as

$$\begin{aligned} G_2(q) &= 1 + \sum_{n=1}^{\infty} \left[ \frac{q^n}{1 - q^n} \cdot \prod_{j=1}^{n-1} \left( \frac{1 - q^j + q^{2j}}{1 - q^j} \right) \right] \\ &= 1 + \sum_{n=1}^{\infty} \left[ \frac{q^n}{1 - q^n} \cdot \prod_{j=1}^{n-1} (1 + q^{2j} + q^{3j} + q^{4j} + \dots) \right]. \end{aligned}$$

The coefficient of  $q^N$  in the  $n$ th summand on the right-hand side is equal to the number of partitions of  $N$  with maximal part  $n$ , where no part except possibly the largest part appears exactly once. So the coefficient of  $q^N$  in the entire sum on the right-hand side is exactly  $g_N$ .  $\square$

## 2.3. The MacMahon–Fine identity

In [2], it was shown that a combination of identities due to MacMahon [5, vol. II, p. 52], and Fine [3, p. 57] shows that

$$G_2(q) = H_2(q)\chi(q). \quad (2.5)$$

This identity can be given the following combinatorial interpretation:

**Theorem 2.3.** For each integer  $n \geq 1$  and  $0 \leq k \leq \sqrt{n}$ , let  $f_{n,k}$  be the number of partitions of  $n - k^2$  in which no part which is greater than  $k$  appears exactly once. Then for each  $n \geq 1$ ,

$$g_n = \sum_{k=0}^{\lfloor \sqrt{n} \rfloor} f_{n,k}. \quad (2.6)$$

**Proof.** From the remark at the beginning of the proof of Theorem 2.2, we can write

$$H_2(q) = \prod (1 + q^{2j} + q^{3j} + q^{4j} + \dots) = \prod_{n=1}^{\infty} \frac{1 - q^j + q^{2j}}{1 - q^j} \quad (2.7)$$

(this is an alternative way to prove Theorem 1.1). Now combining (2.5) and (2.7) and the definition of  $\chi(q)$  gives

$$G_2(q) = \sum_{k=0}^{\infty} q^{k^2} \left( \prod_{j=1}^k \frac{1}{1 - q^j} \right) \cdot \left( \prod_{j=k+1}^{\infty} \frac{1 - q^j + q^{2j}}{1 - q^j} \right).$$

The coefficients of  $q^n$  in the left- and right-hand side of this equation are clearly the left- and right-hand sides of (2.6), respectively.  $\square$

A natural question is whether Theorem 2.3 has a simple combinatorial explanation.

### 3. Partitions without $k$ consecutive parts

#### 3.1. The Holroyd–Liggett–Romik integral

In [4], the following result concerning the asymptotic enumeration of partitions without  $k$  consecutive parts was proved:

**Theorem 3.1.** (Holroyd, Liggett and Romik [4]) Let  $p_k(n)$  denote the number of partitions of  $n$  not containing  $k$  consecutive parts. Then for each fixed  $k > 1$ , we have as  $n \rightarrow \infty$

$$p_k(n) = e^{(1+o(1))c_k \sqrt{n}},$$

where

$$c_k = \pi \sqrt{\frac{2}{3} \left( 1 - \frac{2}{k(k+1)} \right)}.$$

The proof of this result relies on a special case of the following family of definite integrals, also proved in [4]: For every  $0 < a < b$ , a decreasing function  $f_{a,b} : [0, 1] \rightarrow [0, 1]$  can be defined by  $f_{a,b}(0) = 1$ ,  $f_{a,b}(1) = 0$  and  $f_{a,b}(x)^a - f_{a,b}(x)^b = x^a - x^b$  in between. In the simplest case  $f_{1,2} - f_{1,2}^2 = x - x^2$ , we have  $f_{1,2}(x) = 1 - x$ . Then we have:

**Theorem 3.2.** (Holroyd, Liggett and Romik [4])

$$\int_0^1 \frac{-\log f_{a,b}(x)}{x} dx = \frac{\pi^2}{3ab}.$$

We give here a new and shorter proof of this result. We remark that the proof given in [4], while considerably more complicated, seems to contain more interesting information, see [7].

**Proof.** The integral in the theorem can be interpreted as a double integral:

$$I_{a,b} := \int_0^1 \frac{-\log f_{a,b}(x)}{x} dx = \int_0^1 \frac{dx}{x} \int_{f_{a,b}(x)}^1 \frac{dy}{y} = \int \int_D \frac{dx dy}{xy},$$

where  $D$  is a symmetric domain bounded below by  $y^a - y^b = x^a - x^b$ , above by  $y = 1$ , and to the right by  $x = 1$ . Bisect it along its symmetry axis  $y = x$  and substitute  $y = xt$ ,  $dy = x dt$  to get

$$I_{a,b} = 2 \iint_{D'} \frac{dx dt}{xt},$$

where  $D'$  is bounded below by  $x^{b-a} = (1 - t^a)/(1 - t^b)$ , above by  $t = 1$ , and to the right by  $x = 1$ . Integrating  $x$  we get

$$I_{a,b} = \frac{2}{b-a} \int_0^1 \log \left( \frac{1-t^b}{1-t^a} \right) \frac{dt}{t}.$$

Finally, if we split the logarithm in two and substitute  $x = t^b$  in the first integral and  $x = t^a$  in the second, the desired result is obtained:

$$I_{a,b} = \frac{2}{b-a} \left( -\frac{1}{b} + \frac{1}{a} \right) \int_0^1 \frac{\log(1-x)}{x} dx = \frac{\pi^2}{3ab}. \quad \square$$

### 3.2. The restricted generating function

We must now substantially extend the definitions that appear at the beginning of Section 2. Let

$g_{m,n}(k, N)$  = the number of partitions of  $n$  into  $m$  parts in which each part is  $\leq N$  and there is no string of parts forming a sequence of consecutive integers of length  $k$ ,

$$G_k(N; x, q) = \sum_{m,n=0}^{\infty} g_{m,n}(k, N) x^m q^n.$$

We note in passing that with regard to the definitions in Section 2,

$$g_n = \sum_{m \geq 0} g_{m,n}(2, \infty),$$

and

$$G_2(q) = G_2(\infty; 1, q).$$

In [2, Eq. (2.5)], it was proven that

$$G_k(\infty; x, q) = \frac{1}{(xq; q)_\infty} \sum_{r,s \geq 0} \frac{(-1)^s x^{ks+(k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r+1}{2}}}{(q^k; q^k)_s (q^{k+1}; q^{k+1})_r}, \quad (3.1)$$

where

$$(A; q)_t = (1 - A)(1 - Aq) \cdots (1 - Aq^{t-1}), \quad (A; q)_0 = 1.$$

Our object here is to prove the following result for  $G_k(N; x, q)$  which reduces to (3.1) when  $N \rightarrow \infty$ .

**Theorem 3.3.**

$$G_k(N; x, q) = \frac{1}{(xq; q)_N} \sum_{r,s \geq 0} (-1)^s x^{ks+(k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r+1}{2}} \\ \times \begin{bmatrix} N - kr - ks - r + 1 \\ s \end{bmatrix}_k \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1}, \quad (3.2)$$

where

$$\begin{bmatrix} A \\ B \end{bmatrix}_t = \begin{cases} 0 & \text{if } B < 0 \text{ or } B > A, \\ \frac{(q^t; q^t)_A}{(q^t; q^t)_B (q^t; q^t)_{A-B}} & \text{for } 0 \leq B \leq A. \end{cases}$$

**Proof.** We begin by noting that there is a defining recurrence for  $G_k(N; x, q)$ . Namely,

$$G_k(N; x, q) = \begin{cases} \frac{1}{(xq; q)_N}, & \text{if } 0 \leq N < k, \\ G_k(N-1; x, q) + \sum_{i=1}^{k-1} \frac{x^i q^{N+(N-1)+\cdots+(N-i+1)} G_k(N-i-1; x, q)}{(1-xq^N)(1-xq^{N-1})\cdots(1-xq^{N-i+1})}. \end{cases} \quad (3.3)$$

This last assertion is easily verified as follows. If  $N < k$ , then there can be no sequences of  $k$  consecutive integers among the parts. Hence for  $N < k$ , all partitions with parts  $\leq N$  must be included and the generating function in this case is

$$\frac{1}{(xq; q)_N}$$

as asserted.

To establish the bottom line of (3.3), we note that among the partitions generated by  $G_k(N; x, q)$  there are some in which  $N$  does not appear as a part. These are generated by  $G_k(N-1; x, q)$ . If  $N$  does appear as a part, it then lies in a sequence of consecutive integers of maximal length  $i$  where  $1 \leq i < k$ . The portion of such partitions containing only parts in  $[N-i+1, N]$  is generated by

$$\frac{x^i q^{N+(N-1)+\cdots+(N-i+1)}}{(1-xq^N)(1-xq^{N-1})\cdots(1-xq^{N-i+1})},$$

and all other parts must be  $< N-i$ , and consequently are generated by  $G_k(N-i-1; x, q)$ . Hence the right-hand side of (3.3) generates precisely those partitions generated by  $G_k(N; x, q)$  thus establishing the second line of (3.3).

We now define

$$S(k, N) = (xq; q)_N G_k(N; x, q). \quad (3.4)$$

Consequently  $S(k, N)$  is uniquely determined by the recurrence

$$S(k, N) = \begin{cases} 1, & \text{if } 0 \leq N < k, \\ \sum_{i=1}^{k-1} x^i q^{N+(N-1)+\dots+(N-i+1)} (1 - xq^{N-i}) S(k, N-i-1). \end{cases} \quad (3.5)$$

We now define

$$\begin{aligned} \sigma(k, N) = & \sum_{r,s \geq 0} (-1)^s x^{ks+(k+1)r} q^{\binom{k+1}{2}(r+s)^2+(k+1)\binom{r+1}{2}} \\ & \times \begin{bmatrix} N - kr - ks - r + 1 \\ s \end{bmatrix}_k \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1}. \end{aligned} \quad (3.6)$$

Note that one may equivalently take  $-\infty < r, s < \infty$  as the range of summation in (3.6), since the terms with negative  $r, s$  will be 0. We wish to show that  $S(k, N) = \sigma(k, N)$  in order to complete the proof of this theorem. To do this we need only show that  $\sigma(k, N)$  also satisfies the defining recurrence (3.5).

Immediately we see that if  $N < k$ , then the only non-vanishing term of the double sum in (3.6) occurs for  $s = r = 0$ . Hence

$$\sigma(k, N) = 1 \quad \text{if } 0 \leq N < k.$$

We shall prove the following equivariant recurrence for  $\sigma(k, N)$  when  $N \geq k$ :

$$\begin{aligned} & \sum_{i=0}^{k-1} x^i q^{Ni - \binom{i}{2}} (\sigma(k, N-i) - \sigma(k, N-i-1)) \\ & + x^k q^{kN - \binom{k}{2}} \sigma(k, N-k) = 0. \end{aligned} \quad (3.7)$$

We now simplify the left-hand side of (3.7):

$$\begin{aligned} & \sum_{i=0}^{k-1} x^i q^{Ni - \binom{i}{2}} (\sigma(k, N-i) - \sigma(k, N-i-1)) \\ & = \sum_{i=0}^{k-1} x^i q^{Ni - \binom{i}{2}} \sum_{-\infty < r, s < \infty} (-1)^s x^{ks+(k+1)r} q^{\binom{k+1}{2}(r+s)^2+(k+1)\binom{r+1}{2}} \\ & \quad \times \left\{ q^{k(N-i-kr-ks-r+1-s)} \begin{bmatrix} N - kr - ks - r - i \\ s - 1 \end{bmatrix}_k \begin{bmatrix} N - kr - ks - i \\ r \end{bmatrix}_{k+1} \right. \\ & \quad \left. + q^{(k+1)(N-i-kr-ks-r)} \begin{bmatrix} N - kr - ks - r - i \\ s \end{bmatrix}_k \begin{bmatrix} N - kr - ks - 1 - i \\ r - 1 \end{bmatrix}_{k+1} \right\} \\ & = \sum_{i=0}^{k-1} q^{Ni - \binom{i}{2}} \sum_{-\infty < r, s < \infty} (-1)^{s+i} x^{ks+(k+1)r} q^{\binom{k+1}{2}(r+s)^2+(k+1)\binom{r-i+1}{2}} \\ & \quad \times \left\{ q^{k(N-i-k(r+s)-r+i+1-s-i)} \begin{bmatrix} N - kr - ks - r \\ s + i - 1 \end{bmatrix}_k \begin{bmatrix} N - kr - ks - i \\ r - i \end{bmatrix}_{k+1} \right. \\ & \quad \left. + q^{(k+1)(N-i-k(r+s)-r+i)} \begin{bmatrix} N - kr - ks - r \\ s + i \end{bmatrix}_k \begin{bmatrix} N - kr - ks - i - 1 \\ r - i - 1 \end{bmatrix}_{k+1} \right\} \\ & \quad \text{(having replaced } s \text{ by } s + i \text{ and } r \text{ by } r - i) \end{aligned}$$

$$\begin{aligned}
&= \sum_{i=0}^{k-1} q^{Ni - \binom{i}{2}} \sum_{-\infty < r, s < \infty} (-1)^{s+i} x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r-i+1}{2}} \\
&\quad \times q^{k(N-i-k(r+s)-r-s+1)} \begin{bmatrix} N - kr - ks - r \\ s + i - 1 \end{bmatrix}_k \begin{bmatrix} N - i - kr - ks \\ r - i \end{bmatrix}_{k+1} \\
&\quad + \sum_{i=1}^k q^{N(i-1) - \binom{i-1}{2}} \sum_{-\infty < r, s < \infty} (-1)^{s+i-1} x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r-i+2}{2}} \\
&\quad \times q^{(k+1)(N-kr-ks-r)} \begin{bmatrix} N - kr - ks - r \\ s + i - 1 \end{bmatrix}_k \begin{bmatrix} N - i - kr - ks \\ r - i \end{bmatrix}_{k+1} \\
&\quad \text{(having replaced } i \text{ by } i-1 \text{ in the second sum).}
\end{aligned}$$

Now examination of the exponents on  $x$  and  $q$  reveals that each term in the second sum for  $1 \leq i \leq k-1$  is the negative of each term in the first sum. Hence all that remains after cancellation is the term  $i = 0$  in the first sum and the term  $i = k$  in the second.

Hence

$$\begin{aligned}
&\sum_{i=0}^{k-1} x^i q^{Ni - \binom{i}{2}} (\sigma(k, N-i) - \sigma(k, N-i-1)) \\
&= \sum_{-\infty < r, s < \infty} (-1)^s x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r+1}{2} + k(N-(k+1)(r+s)+1)} \\
&\quad \times \begin{bmatrix} N - kr - ks - r \\ s - 1 \end{bmatrix}_k \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1} \\
&\quad + q^{N(k-1) - \binom{k-1}{2}} \sum_{-\infty < r, s < \infty} (-1)^{s+k-1} x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r-k+2}{2}} \\
&\quad \times q^{(k+1)(N-kr-ks-r)} \begin{bmatrix} N - kr - ks - r \\ s + k - 1 \end{bmatrix}_k \begin{bmatrix} N - k - kr - ks \\ r - k \end{bmatrix}_{k+1} \\
&:= S_1 + S_2.
\end{aligned} \tag{3.8}$$

Let us now define

$$S_3 := x^k q^{N+(N-1)+\dots+(N-k+1)} \sigma(k, N-k) \tag{3.9}$$

$$\begin{aligned}
&= x^k q^{kN - \binom{k}{2}} \sum_{-\infty < r, s < \infty} (-1)^s x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r+1}{2}} \\
&\quad \times \begin{bmatrix} N - k - kr - ks - r + 1 \\ s \end{bmatrix}_k \begin{bmatrix} N - k - kr - ks \\ r \end{bmatrix}_{k+1} \\
&= q^{kN - \binom{k}{2}} \sum_{-\infty < r, s < \infty} (-1)^{s-1} x^{ks + (k+1)r} q^{\binom{k+1}{2}(r+s-1)^2 + (k+1)\binom{r+1}{2}} \\
&\quad \times \begin{bmatrix} N - kr - ks - r + 1 \\ s - 1 \end{bmatrix}_k \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1} \\
&\quad \text{(where we have replaced } s \text{ by } s-1).
\end{aligned} \tag{3.10}$$

In order to complete the proof of the recurrence (3.7) for  $\sigma(k, n)$  we need only show that

$$S_1 + S_2 = -S_3.$$

Now

$$\begin{aligned}
 & S_1 + S_3 \\
 &= \sum_{-\infty < r, s < \infty} (-1)^s x^{ks+(k+1)r} \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1} \\
 &\quad \times \left\{ q^{\binom{k+1}{2}(r+s)^2 + (k+1)\binom{r+1}{2} + k(N-(k+1)(r+s)+1)} \begin{bmatrix} N - kr - ks - r \\ s - 1 \end{bmatrix}_k \right. \\
 &\quad \left. - q^{kN - \binom{k}{2} + \binom{k+1}{2}(r+s-1)^2 + (k+1)\binom{r+1}{2}} \begin{bmatrix} N - kr - ks - r + 1 \\ s - 1 \end{bmatrix}_k \right\} \\
 &= - \sum_{-\infty < r, s < \infty} (-1)^s x^{ks+(k+1)r} \begin{bmatrix} N - kr - ks \\ r \end{bmatrix}_{k+1} q^{kN - \binom{k}{2} + \binom{k+1}{2}(r+s-1)^2 + (k+1)\binom{r+1}{2}} \\
 &\quad \times q^{k(N-kr-ks-r-s+2)} \begin{bmatrix} N - kr - ks - r \\ s - 2 \end{bmatrix}_k \\
 &\quad \text{(by [1, Eq. (3.3.3), p. 35])} \\
 &= - \sum_{-\infty < r, s < \infty} (-1)^{s+k+1} x^{ks+(k+1)r} \begin{bmatrix} N - k - kr - ks \\ r - k \end{bmatrix}_{k+1} \\
 &\quad \times q^{kN - \binom{k}{2} + \binom{k+1}{2}(r+s)^2 + (k+1)\binom{r-k+1}{2}} \\
 &\quad \times q^{k(N-k(r+s+1)-(r+s+1)+2)} \begin{bmatrix} N - kr - ks - r \\ s + k - 1 \end{bmatrix}_k \\
 &= -S_2.
 \end{aligned}$$

Thus  $S_1 + S_2 = -S_3$ ; so the desired recurrence is established for  $\sigma(k, n)$ . Consequently  $S(k, n) = \sigma(k, n)$  for all  $k \geq 1, n \geq 0$  which is the result to be proved.  $\square$

#### 4. Further remarks

##### 4.1. A probabilistic interpretation of $\chi(q)$

The mock theta function  $\chi(q)$  has an interpretation in terms of conditional probabilities in some probability space. Let  $0 < q < 1$ , and let  $C_1, C_2, \dots$  be a sequence of independent events with probabilities

$$P(C_n) = 1 - q^n, \quad n = 1, 2, 3, \dots$$

Define events  $A$  and  $B$  by

$$\begin{aligned}
 A &= \bigcap_{n=1}^{\infty} (C_n \cup C_{n+1}), \\
 B &= \bigcap_{n=2}^{\infty} (C_n \cup C_{n+1}).
 \end{aligned}$$

**Theorem 4.1.** *The following relations hold:*

$$\mathbf{P}(A|B) = (1 - q)\chi(q),$$

$$\mathbf{P}(C_1|A) = 1/\chi(q).$$

**Proof.** Let

$$F(q) = \prod_{n=1}^{\infty} \frac{1}{1 - q^n}.$$

Holroyd, Liggett and Romik [4] proved that

$$\mathbf{P}(A) = \frac{G_2(q)}{F(q)},$$

and by a similar argument it follows that

$$\mathbf{P}(B) = \frac{H_2(q)}{(1 - q)F(q)}.$$

Then, using (2.5):

$$\begin{aligned} \mathbf{P}(A|B) &= \frac{\mathbf{P}(A \cap B)}{\mathbf{P}(B)} = \frac{\mathbf{P}(A)}{\mathbf{P}(B)} = \frac{(1 - q)G_2(q)}{H_2(q)} = (1 - q)\chi(q), \\ \mathbf{P}(C_1|A) &= \frac{\mathbf{P}(C_1 \cap A)}{\mathbf{P}(A)} = \frac{\mathbf{P}(C_1 \cap B)}{\mathbf{P}(A)} = \frac{\mathbf{P}(C_1)\mathbf{P}(B)}{\mathbf{P}(A)} \\ &= \frac{(1 - q)H_2(q)/(1 - q)F(q)}{G_2(q)/F(q)} = 1/\chi(q). \end{aligned}$$

Incidentally, since probabilities are between 0 and 1, we get that for  $0 < q < 1$ ,

$$\chi(q) < \frac{1}{1 - q}. \quad \square$$

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