



JORDAN'S EXPANSION OF THE RECIPROCAL OF THETA FUNCTIONS AND 2-DENSELY DIVISIBLE NUMBERS

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Abstract

We prove that the expansion of some classical infinite product is closely related to the sequence of 2-densely divisible numbers.

1. Introduction

Motivated by a mechanical problem, C. G. J. Jacobi [6] wrote the expression¹

$$\frac{\sum (-1)^{\frac{\mu-1}{2}} \mu q^{\frac{1}{4}\mu^2} \cdot \sum (-1)^{\frac{\nu-1}{2}} q^{\frac{1}{4}\nu^2} (x^\nu y^\nu - x^{-\nu} y^{-\nu})}{\sum (-q)^{m^2} x^{2m} \cdot \sum (-q)^{n^2} y^{2n}},$$

where μ and ν run through the positive odd integers, whereas m and n run by the integers.

Let $z = xy$, $q = e^{\tau\pi i}$ and $z = e^{\zeta\pi i}$. Using complex integration techniques, L. Kronecker [11] found several identities related to Jacobi's expression, e.g.,

$$2\pi i xy \sqrt{q} F(q, x, y) = \frac{\vartheta'(0) \vartheta(\xi + \eta)}{\vartheta\left(\xi + \frac{\tau}{2}\right) \vartheta\left(\eta + \frac{\tau}{2}\right)},$$

where

$$\begin{aligned} \vartheta(\zeta) &:= -i \sum_{\nu} (-1)^{\frac{\nu-1}{2}} q^{\frac{1}{4}\nu^2} (z^\nu - z^{-\nu}), \\ F(q, x, y) &:= \sum_{\mu} \sum_{\nu} q^{\frac{1}{2}\mu\nu} (x^\mu y^\nu - x^{-\mu} y^{-\nu}). \end{aligned}$$

¹We omit the range of summation of μ , ν , m and n in order to preserve the notation from our main historical reference [11]. Throughout this introduction, we will keep this convention.

C. Jordan [7] made some substitutions in Kronecker’s identities in order to obtain the expansion of the multiplicative inverse of some θ -functions², e.g.,

$$\frac{1}{\theta(w)} = \frac{1}{1-w} + \sum_{\substack{n,m > 0 \\ n \not\equiv m \pmod{2}}} (-1)^n q^{\frac{nm}{2}} w^{\frac{m-n-1}{2}}, \tag{1}$$

where $\theta(w)$ is associated to the formal powers series given by the initial condition $\theta(0) = 1$ and the functional equations

$$\begin{aligned} \theta(qw) &= -w^{-1} \theta(w), \\ \theta(w^{-1}) &= -w^{-1} \theta(w). \end{aligned}$$

Using a powerful tool from algebraic geometry known as Gttsche’s formula, T. Hausel, E. Letellier and F. Rodriguez-Villegas [5] studied a polynomial $C_n(q)$ which contains important topological information³ about a rather mysterious space named the Hilbert scheme⁴ of n points on the algebraic torus $(\mathbb{C} \setminus \{0\}) \times (\mathbb{C} \setminus \{0\})$. This polynomial, named the E -polynomial of the space, is given by the infinite product

$$\prod_{m=1}^{\infty} \frac{(1-t^m)^2}{(1-qt^m)(1-q^{-1}t^m)} = 1 + \sum_{n=1}^{\infty} \frac{C_n(q)}{q^n} t^n,$$

which is equivalent to Jordan’s identity (1) after a change of variables.

C. Kassel and C. Reutenauer [8, 9, 10] studied some number theoretical properties of $C_n(q)$ and of the polynomial $P_n(q) \in \mathbb{Z}[q]$ satisfying $C_n(q) = (q-1)^2 P_n(q)$. J. M. R. Caballero [1, 2, 3] referred to $P_n(q)$ as the *Kassel–Reutenauer q -analog of the sum of divisors* because $P_n(1)$ is the sum of divisors of n , as it was shown by C. Kassel and C. Reutenauer [8].

In virtue of (1), we can explicitly express $P_n(q)$ as

$$P_n(q) = \frac{1}{q-1} \sum_{\substack{d|n \\ d \equiv 1 \pmod{2}}} \left(q^{n+\frac{1}{2}(\frac{2n}{d}-d-1)} - q^{n-\frac{1}{2}(\frac{2n}{d}-d+1)} \right). \tag{2}$$

It easily follows from (2) that the coefficients of $P_n(q)$ are non-negative. Motivated by this fact, the author wrote the code

```
R.<q> = PolynomialRing(ZZ)
```

²Jordan never wrote this formula in [7], he only explained how to derive it from Kronecker’s identities. Nevertheless, this identity can be found in [5].

³The information is about the so-called Hodge structure of the space.

⁴An informal way to visualize this space is to think that it is the set of all possible configurations of n sugar grains on the surface of a doughnut: each configuration is a point. The technical definition, due to A. Grothendieck, is based on the so-called functor of points.

```
def P(n):
    return R(1/(q-1)*sum([q^(n + ZZ( ( 2*n/d - d - 1 )/2 ))
    - q^(n-ZZ( ( 2*n/d - d + 1 )/2 ))
    for d in n.divisors() if d%2 == 1]))

print [n for n in [1..256] if len(P(n).coefficients()) == 2*n-1]
```

in SageMath in order to find the list of $n \geq 1$ for which all the coefficients of $P_n(q)$ are non-zero. Surprisingly, this integer sequence already exists: it is A174973 in [12], i.e., the sequence of 2-densely divisible numbers. T. Tao [14] defined these numbers in a more general way as follows.

Definition 1. If $y > 1$ and n is a natural number, we say that n is *y-densely divisible* if, for every $1 \leq R \leq n$, one can find a factor of n in the interval $[y^{-1}R, R]$.

The y -densely divisible numbers were used by the Polymath8 project [13], led by T. Tao, in order to improve the Zhang’s bounded gaps between primes [15].

The aim of this paper is to prove the above-mentioned empirical connection between $P_n(q)$ and the sequence of 2-densely divisible numbers.

Theorem 2. *For any integer $n \geq 1$, all the coefficients of $P_n(q)$ are non-zero if and only if n is 2-densely divisible.*

Our method of proof will be rather atypical in number theory, because of the use of well-matched parentheses following our previous approach [4]. Despite the use of some terminology borrowed from the theory of formal languages⁵, our proof will be completely elementary and no advanced knowledge from language theory will be required to follow the argument step by step.

2. A Language-theoretic Approach

Let L be a finite set of real numbers. Consider the set⁶

$$\mathcal{T}(L; t) := \bigcup_{\ell \in L} [\ell, \ell + t], \tag{3}$$

endowed with the topology inherited from \mathbb{R} , where $t > 0$ is an arbitrary real number. It is natural to associate any integer $n \geq 1$ with the topological space

$$\mathcal{T}_\lambda(n) := \mathcal{T}(L; t),$$

⁵We use commutative diagrams in a trivial, set-theoretic, way. No knowledge of category theory is required.

⁶As usual, we use the notation $[a, b]$, $]a, b]$, $[a, b[$ and $]a, b[$ for the sets of real numbers x satisfying $a \leq x \leq b$, $a < x \leq b$, $a \leq x < b$ and $a < x < b$ respectively.

where $L := \{\ln d : d|n\}$ and $t := \ln \lambda$. It follows that an integer $n \geq 1$ is λ -densely divisible if and only if $\mathcal{T}_\lambda(n)$ is connected (see Proposition 3).

We will show a relationship between the number of connected components of $\mathcal{T}(L; t)$ and the factorization of the Dyck word $\langle\langle S \rangle\rangle_\lambda$ introduced in [4], provided that $L = \{\ln s : s \in S\}$ and $t = \ln \lambda$. From this general result, we will derive a characterization of λ -densely divisible numbers in terms of the Dyck word $\langle\langle n \rangle\rangle_\lambda$, also introduced in [4]. We recall the definitions of $\langle\langle S \rangle\rangle_\lambda$ and $\langle\langle n \rangle\rangle_\lambda$ given in [4].

Definition 3. Consider a real number $\lambda > 1$ and a 2-letter alphabet $\Sigma = \{a, b\}$.

- (i) Given a finite set of positive real numbers S , the λ -class of S is the word

$$\langle\langle S \rangle\rangle_\lambda := w_0 w_1 w_2 \dots w_{k-1} \in \Sigma^*, \tag{4}$$

such that each letter is given by

$$w_i := \begin{cases} a & \text{if } \mu_i \in S, \\ b & \text{if } \mu_i \in \lambda S, \end{cases} \tag{5}$$

for all $0 \leq i \leq k-1$, where $\mu_0, \mu_1, \dots, \mu_{k-1}$ are the elements of the symmetric difference $S \Delta \lambda S$ written in increasing order, i.e.,

$$\begin{aligned} \lambda S &:= \{\lambda s : s \in S\}, \\ S \Delta \lambda S &= \{\mu_0 < \mu_1 < \dots < \mu_{k-1}\}. \end{aligned} \tag{6}$$

- (ii) If S is the set of divisors of n , then we will write $\langle\langle n \rangle\rangle_\lambda := \langle\langle S \rangle\rangle_\lambda$. The word $\langle\langle n \rangle\rangle_\lambda$ will be called the λ -class of n .

The proof that $\langle\langle n \rangle\rangle_\lambda$ and $\langle\langle S \rangle\rangle_\lambda$ are Dyck words was given in [4]. Also, the height of the Dyck path associated to $\langle\langle n \rangle\rangle_\lambda$ coincides with the generalized Hooley's Δ_λ -function

$$\Delta_\lambda(n) := \max_{R>0} \#\{d|n : d \in]\lambda^{-1} R, R]\},$$

where R runs over the positive real numbers (see [4]).

The main language-theoretic will be the following theorem.

Theorem 4. *Let $\lambda > 1$ be a real number.*

- (i) *For any integer $n \geq 1$, the number of connected components of $\mathcal{T}_\lambda(n)$ is precisely $\Omega(\langle\langle n \rangle\rangle_\lambda)$.*
- (ii) *An integer $n \geq 1$ is λ -densely divisible if and only if $\langle\langle n \rangle\rangle_\lambda$ is an irreducible Dyck word.*

The function $\Omega(w)$, formally defined using diagram (7), is just the number of irreducible Dyck words needed to obtain the Dyck word w as a concatenation of them⁷. We will derive Theorem 4 taking S to be the set of divisors of n in the following more general result.

Proposition 1. *Let $\lambda > 1$ be a real number. Consider a finite set of positive real numbers S . Define $L := \{\ln s : s \in S\}$ and $t := \ln \lambda$. The number of connected components of $\mathcal{T}(L; t)$ is $\Omega(\langle\langle S \rangle\rangle_\lambda)$.*

3. Preliminaries

Consider a 2-letter alphabet $\Sigma = \{a, b\}$. The *bicyclic semigroup*⁸ \mathcal{B} is the monoid given by the presentation

$$\mathcal{B} := \langle a, b \mid ab = \varepsilon \rangle,$$

where ε is the empty word.

Let $\pi : \Sigma^* \rightarrow \mathcal{B}$ be the canonical projection. The *Dyck language* \mathcal{D} is the kernel of π , i.e.,

$$\mathcal{D} := \pi^{-1}(\pi(\varepsilon)).$$

Interpreting the letters a and b as the displacements $1 + \sqrt{-1}$ and $1 - \sqrt{-1}$ in the complex plane \mathbb{C} , we can represent each word $w \in \mathcal{H}$ by means of a Dyck path, i.e., a lattice path from 0 to $|w|$, using only the above-mentioned steps and always keeping the imaginary part on the upper half-plane $\{z \in \mathbb{C} : \text{Im } z \geq 0\}$. For an example of a Dyck path, see Fig 1. It is easy to check that \mathcal{D} can be described as the language corresponding to all possible Dyck paths.

The language of *reducible Dyck words* is the submonoid

$$\tilde{\mathcal{D}} := \{\varepsilon\} \cup \{uv : u, v \in \mathcal{D} \setminus \{\varepsilon\}\}$$

of \mathcal{D} . The elements of the complement of $\tilde{\mathcal{D}}$ in \mathcal{D} , denoted

$$\mathcal{P} := \mathcal{D} \setminus \tilde{\mathcal{D}},$$

are called *irreducible Dyck words*.

It is well-known that \mathcal{D} is freely generated by \mathcal{P} , i.e., every word in \mathcal{D} may be formed in a unique way by concatenating a sequence of words from \mathcal{P} . So, there is a

⁷We use the notation $\Omega(w)$ in analogy to the arithmetical function $\Omega(n)$ which is equal to the number of prime factors of n counting their multiplicities.

⁸In this paper, the bicyclic semigroup is not just a semigroup, but also a monoid. We preserved the word “semigroup” in the name for historical reasons.

unique morphism of monoids⁹ $\Omega : \mathcal{D} \rightarrow \mathbb{N}$, where \mathbb{N} is the monoid of non-negative integers endowed with the ordinary addition, such that the diagram

$$\begin{array}{ccc}
 \mathcal{D} & \longrightarrow & \mathcal{P}^* \\
 & \searrow \Omega & \downarrow \\
 & & \mathbb{N}
 \end{array} \tag{7}$$

commutes, where $\mathcal{D} \rightarrow \mathcal{P}^*$ is the identification of \mathcal{D} with the free monoid \mathcal{P}^* and $\mathcal{P}^* \rightarrow \mathbb{N}$ is just the length of a word in \mathcal{P}^* considering each element of the set \mathcal{P} as a single letter (of length 1). In other words, $\Omega(w)$, with $w \in \mathcal{D}$, is the number of irreducible Dyck words that we need to obtain w as a concatenation of them.

We will use the following result proved in [4].

Proposition 2. *Let S be a finite set of positive real numbers. For any real number $\lambda > 1$ we have that $\langle\langle S \rangle\rangle_\lambda \in \mathcal{D}$, i.e., $\langle\langle S \rangle\rangle_\lambda$ is a Dyck word.*

4. Generic Case

Given a finite set of positive real numbers S , we say that a real number $\lambda > 1$ is *regular* (with respect to S) if S and λS are disjoint. Otherwise, we say that $\lambda > 1$ is *singular* (with respect to S). This notion was already introduced in [4].

It is easy to check that the number of singular values (corresponding to a finite set S) is finite. In this section we will prove Proposition 1 under the additional hypothesis that λ is regular. The proof that this proposition also holds true for singular values of λ will be deduced from the case for regular values in next section.

Lemma 1. *Let $\lambda > 1$ be a real number. Consider a finite set of positive real numbers S . Suppose that λ is regular. Define $L := \{\ln s : s \in S\}$ and $t := \ln \lambda$. The space $\mathcal{T}(L; t)$ is disconnected if and only if $\langle\langle S \rangle\rangle_\lambda$ is a reducible Dyck word.*

Proof. Define $L + t := \{\ell + t : \ell \in L\}$. We have $L \cup (L + t) = \{\ln \mu_i : 0 \leq i \leq k - 1\}$ because λ is regular. Here $\mu_0, \mu_1, \dots, \mu_{k-1}$ are the numbers appearing in (6). Consider the word $\langle\langle S \rangle\rangle_\lambda = w_0 w_1 \dots w_{k-1}$ as defined in (4).

Suppose that $\mathcal{T}(L; t)$ is disconnected. In virtue of (3), for some $0 \leq j < k - 1$, we have $\ln \mu_j + t < \ln \mu_{j+1}$, i.e., $\lambda \mu_j < \mu_{j+1}$. Indeed, if for any $0 \leq j < k - 1$, we have $\ln \mu_{j+1} \leq \ln \mu_j + t$, then the space $\mathcal{T}(L; t) = [\ln \mu_0, \ln(\mu_{k-1}) + t]$ will be a connected.

So, the list $\mu_0, \mu_1, \dots, \mu_j$ contains as many elements from S as elements from λS . It follows from (5) that $u := w_0 w_1 \dots w_j$ satisfies $|u|_a = |u|_b$. So, u is Dyck word. Therefore, $\langle\langle S \rangle\rangle_\lambda$ is a reducible Dyck word, because its nonempty proper prefix u is a Dyck word.

⁹A morphism of free monoids is just a fancy name for substitution.

By Proposition 2, $\langle\langle S \rangle\rangle_\lambda$ is a Dyck word. Suppose that $\langle\langle S \rangle\rangle_\lambda$ is reducible. For some $0 \leq j < k - 1$ we have that the nonempty proper prefix $u := w_0 w_1 \dots w_j$ of $\langle\langle S \rangle\rangle_\lambda$ is a Dyck word. The relation $|u|_a = |u|_b$ and (5) imply that the list $\mu_0, \mu_1, \dots, \mu_j$ contains as many elements from S as elements from λS . So, $\lambda \mu_j < \mu_{j+1}$, i.e., $\ln \mu_j + t < \ln \mu_{j+1}$. Using (3) we conclude that $\mathcal{T}(L; t)$ is disconnected. \square

Lemma 2. *Let $\lambda > 1$ be a real number. Consider a finite set of positive real numbers S . Suppose that λ is regular. Define $L := \{\ln s : s \in S\}$ and $t := \ln \lambda$. The number of connected components of $\mathcal{T}(L; t)$ is $\Omega(\langle\langle S \rangle\rangle_\lambda)$.*

Proof. Let $\mu_0, \mu_1, \dots, \mu_{k-1}$ be the numbers appearing in (6). Consider the word $\langle\langle S \rangle\rangle_\lambda = w_0 w_1 \dots w_{k-1}$ as defined in (4). By Proposition 2, $\langle\langle S \rangle\rangle_\lambda$ is a Dyck word. We proceed by induction on the number $c \geq 1$ of connected components of $\mathcal{T}(L; t)$.

Consider the case $c = 1$. Suppose that $\mathcal{T}(L; t)$ is connected. By Lemma 1, $\langle\langle S \rangle\rangle_\lambda$ is irreducible. Then $c = \Omega(\langle\langle S \rangle\rangle_\lambda) = 1$.

Suppose that the number of connected components of $\mathcal{T}(L; t)$ is $\Omega(\langle\langle S \rangle\rangle_\lambda)$, provided that $\mathcal{T}(L; t)$ has at most $c - 1$ connected components for some $c > 1$. Assume that $\mathcal{T}(L; t)$ has precisely c connected components. By Lemma 1, $\langle\langle S \rangle\rangle_\lambda$ is reducible. Let p_1, p_2, \dots, p_h be irreducible Dyck words satisfying $\langle\langle S \rangle\rangle_\lambda = p_1 p_2 \dots p_h$.

For some $0 \leq j < k - 1$ we have $p_1 = w_0 w_1 \dots w_j$. Notice that $\lambda \mu_i \leq \mu_j < \mu_{j+1}$ for all $0 \leq i \leq j$ such that $\mu_i \in S$. Indeed, this follows from the fact that both p_1 and $p_2 \dots p_h$ are Dyck words.

Setting $R = \{\mu_0, \mu_1, \dots, \mu_j\}$, it follows that $\langle\langle S \setminus R \rangle\rangle_\lambda = p_2 p_3 \dots p_h$.

The space $\mathcal{T}(L \setminus \ln(R); t)$, where $\ln(R) := \{\ln s : s \in R\}$, has precisely $c - 1$ connected components, because $\ln \mu_j + \ln \lambda < \ln \mu_{j+1}$. Applying the induction hypothesis, $c - 1 = \Omega(\langle\langle S \setminus R \rangle\rangle_\lambda) = h - 1$. Hence, $c = \Omega(\langle\langle S \rangle\rangle_\lambda) = h$.

By induction, we conclude that the number of connected components of $\mathcal{T}(L; t)$ is $\Omega(\langle\langle S \rangle\rangle_\lambda)$. \square

5. General Case

Consider a 3-letter alphabet $\Gamma = \{a, b, c\}$. We define the *Hooley monoid* \mathcal{C} to be the monoid given by the presentation

$$\mathcal{C} := \langle a, b, c \mid ab = \varepsilon, acb = ab, cc = c \rangle.$$

Let $\varphi : \Gamma^* \rightarrow \mathcal{C}$ be the canonical projection. The *Hooley-Dyck language* \mathcal{H} is the kernel of φ , i.e.,

$$\mathcal{H} := \varphi^{-1}(\varphi(\varepsilon)).$$

Associating the letters a , b and c to the displacements $1 + \sqrt{-1}$, $1 - \sqrt{-1}$ and 1 , respectively, in the complex plane \mathbb{C} , it follows that each word $w \in \mathcal{H}$ can be represented by Schröder path, i.e., a lattice path from 0 to $|w|$, using only the above-mentioned steps and always keeping the imaginary part on the upper half-plane $\{z \in \mathbb{C} : \text{Im } z \geq 0\}$. For an example of Schröder path, see Fig 2.

Notice that the language \mathcal{H} corresponds to all possible Schröder paths having all the horizontal displacements (corresponding to c) strictly above the real axis.

The language of *reducible Hooley-Dyck words* is the submonoid

$$\tilde{\mathcal{H}} := \{\varepsilon\} \cup \{uv : u, v \in \mathcal{H} \setminus \{\varepsilon\}\}$$

of \mathcal{H} . The elements of the complement of $\tilde{\mathcal{H}}$ in \mathcal{H} , denoted

$$\mathcal{Q} := \mathcal{H} \setminus \tilde{\mathcal{H}}$$

are called *irreducible Hooley-Dyck words*.

It is easy to check that \mathcal{Q} freely generates \mathcal{H} . So, there is a unique morphism of monoids $\Theta : \mathcal{H} \rightarrow \mathbb{N}$, where \mathbb{N} is the monoid of non-negative integers endowed with the ordinary addition, such that the diagram

$$\begin{array}{ccc} \mathcal{H} & \longrightarrow & \mathcal{Q}^* \\ & \searrow \Theta & \downarrow \\ & & \mathbb{N} \end{array} \tag{8}$$

commutes, where $\mathcal{H} \rightarrow \mathcal{Q}^*$ is the identification of \mathcal{Q} with the free monoid \mathcal{Q}^* and $\mathcal{Q}^* \rightarrow \mathbb{N}$ is just the length of a word in \mathcal{Q}^* considering each element of the set \mathcal{Q} as a single letter (of length 1).

Lemma 3. *Let $\gamma : \Gamma^* \rightarrow \Sigma^*$ be the morphism of monoids given by $a \mapsto a$, $b \mapsto b$ and $c \mapsto \varepsilon$. We have that $\gamma(\mathcal{H}) \subseteq \mathcal{D}$.*

Proof. Notice that the diagram

$$\begin{array}{ccc} \Gamma^* & \xrightarrow{\varphi} & \mathcal{C} \\ \gamma \downarrow & & \psi \downarrow \\ \Sigma^* & \xrightarrow{\pi} & \mathcal{B} \end{array} \tag{9}$$

commutes, where ψ is the morphism of monoids given by $\psi(C) := \gamma(C)$, for each equivalence class $C \in \mathcal{C}$.

Take $w \in \gamma(\ker \varphi)$. By definition, $w = \gamma(v)$ for some $v \in \ker \varphi$. Using the equalities

$$\begin{aligned} \pi(w) &= \pi(\gamma(v)) \\ &= \psi(\varphi(v)) \\ &= \psi(\varphi(\varepsilon)) \\ &= \pi(\varepsilon), \end{aligned}$$

we obtain that $w \in \ker \pi$. Hence, $\gamma(\ker \varphi) \subseteq \ker \pi$, i.e., $\gamma(\mathcal{H}) \subseteq \mathcal{D}$. □

Lemma 4. *The morphism γ defined in Lemma 3 satisfies $\gamma(\mathcal{Q}) \subseteq \mathcal{P}$.*

Proof. Take $q \in \mathcal{Q}$. By Lemma 3, we have $\gamma(q) \in \mathcal{D}$. Also, we have $\gamma(q) \neq \varepsilon$, because c^* and \mathcal{Q} are disjoint, where $c^* := \{\varepsilon, c, cc, ccc, \dots\}$.

Suppose that $\gamma(q) = uv$, for some $u, v \in \mathcal{D} \setminus \{\varepsilon\}$. It follows that $q = \hat{u}\hat{v}$ for some $\hat{u}, \hat{v} \in \Gamma^*$ satisfying $\gamma(\hat{u}) = u$ and $\gamma(\hat{v}) = v$. Using the commutative diagram 9, the fact that ψ is an isomorphism and the equalities,

$$\begin{aligned} \varphi(\hat{u}) &= \psi^{-1}(\pi(\gamma(\hat{u}))) \\ &= \psi^{-1}(\pi(u)) \\ &= \psi^{-1}(\pi(\varepsilon)) \\ &= \varphi(\varepsilon), \end{aligned}$$

we obtain that $\hat{u} \in \ker \varphi = \mathcal{H}$. Similarly, $\hat{v} \in \ker \varphi = \mathcal{H}$. Hence, $q \notin \mathcal{Q}$, contrary to our hypothesis. By *reductio ad absurdum*, $\gamma(\mathcal{Q}) \subseteq \mathcal{P}$. □

Lemma 5. *Given $w \in \mathcal{H}$, we have $\Theta(w) = \Omega(\gamma(w))$, where γ is the morphism defined in Lemma 3, Θ is given by diagram (8) and Ω is given by diagram (7).*

Proof. Notice that the diagram

$$\begin{array}{ccc} \mathcal{H} & \longrightarrow & \mathcal{Q}^* \\ \downarrow & & \downarrow \\ \mathcal{D} & \longrightarrow & \mathcal{P}^* \end{array}$$

commutes, where $\mathcal{D} \rightarrow \mathcal{P}^*$ is the identification of \mathcal{D} with the free monoid \mathcal{P}^* , $\mathcal{H} \rightarrow \mathcal{Q}^*$ is the identification of \mathcal{H} with the free monoid \mathcal{Q}^* , $\mathcal{Q}^* \rightarrow \mathcal{P}^*$ is the morphism of monoids given by $w \mapsto \gamma(w)$ for all $w \in \mathcal{Q}$ (this function is well-defined in virtue of Lemma 4) and $\mathcal{H} \rightarrow \mathcal{D}$ is given by $w \mapsto \gamma(w)$ (this function is well-defined in virtue of Lemma 3). It follows that $\Theta(w) = \Omega(\gamma(w))$ holds for each $w \in \mathcal{H}$. □

Lemma 6. *Let $\alpha : \Gamma^* \rightarrow \Sigma^*$ be the morphism of monoids given by $a \mapsto a$, $b \mapsto b$ and $c \mapsto ab$. We have that $\alpha(\mathcal{H}) \subseteq \mathcal{D}$.*

Proof. Notice that the diagram

$$\begin{array}{ccc}
 \Gamma^* & \xrightarrow{\varphi} & \mathcal{C} \\
 \alpha \downarrow & & \chi \downarrow \\
 \Sigma^* & \xrightarrow{\pi} & \mathcal{B}
 \end{array} \tag{10}$$

commutes, where χ is the morphism of monoids given by $\chi(C) := \alpha(C)$, for each equivalence class $C \in \mathcal{C}$.

Take $w \in \alpha(\ker \varphi)$. By definition, $w = \alpha(v)$ for some $v \in \ker \varphi$. Using the equalities

$$\begin{aligned}
 \pi(w) &= \pi(\alpha(v)) \\
 &= \chi(\varphi(v)) \\
 &= \chi(\varphi(\varepsilon)) \\
 &= \pi(\varepsilon),
 \end{aligned}$$

we obtain that $w \in \ker \pi$. Hence, $\alpha(\ker \varphi) \subseteq \ker \pi$, i.e., $\alpha(\mathcal{H}) \subseteq \mathcal{D}$. □

Lemma 7. *The morphism α defined in Lemma 6 satisfies $\alpha(\mathcal{Q}) \subseteq \mathcal{P}$.*

Proof. Take $q \in \mathcal{Q}$. By Lemma 6, we have $\alpha(q) \in \mathcal{D}$. Using the fact that α does not decrease length, we have that $\alpha(q) \neq \varepsilon$, because $\varepsilon \notin \mathcal{Q}$.

Suppose that $\alpha(q) = uv$ for some $u, v \in \mathcal{D} \setminus \{\varepsilon\}$. It follows that $q = \hat{u}\hat{v}$ for some $\hat{u}, \hat{v} \in \Gamma^*$ satisfying $\alpha(\hat{u}) = u$ and $\alpha(\hat{v}) = v$. Using the commutative diagram 10, the fact that χ is an isomorphism and the equalities,

$$\begin{aligned}
 \varphi(\hat{u}) &= \chi^{-1}(\pi(\alpha(\hat{u}))) \\
 &= \chi^{-1}(\pi(u)) \\
 &= \chi^{-1}(\pi(\varepsilon)) \\
 &= \varphi(\varepsilon),
 \end{aligned}$$

we obtain that $\hat{u} \in \ker \varphi = \mathcal{H}$. Similarly, $\hat{v} \in \ker \varphi = \mathcal{H}$. Hence, $q \notin \mathcal{Q}$, contrary to our hypothesis. By *reductio ad absurdum*, $\alpha(\mathcal{Q}) \subseteq \mathcal{P}$. □

Lemma 8. *Given $w \in \mathcal{H}$, we have $\Theta(w) = \Omega(\alpha(w))$, where α is the morphism defined in Lemma 6, Θ is given by diagram (8) and Ω is given by diagram (7).*

Proof. Notice that the diagram

$$\begin{array}{ccc} \mathcal{H} & \longrightarrow & \mathcal{Q}^* \\ \downarrow & & \downarrow \\ \mathcal{D} & \longrightarrow & \mathcal{P}^* \end{array}$$

commutes, where $\mathcal{D} \rightarrow \mathcal{P}^*$ is the identification of \mathcal{D} with the free monoid \mathcal{P}^* , $\mathcal{H} \rightarrow \mathcal{Q}^*$ is the identification of \mathcal{H} with the free monoid \mathcal{Q}^* , $\mathcal{Q}^* \rightarrow \mathcal{P}^*$ is the morphism of monoids given by $w \mapsto \alpha(w)$ for all $w \in \mathcal{Q}$ (this function is well-defined in virtue of Lemma 7) and $\mathcal{H} \rightarrow \mathcal{D}$ is given by $w \mapsto \alpha(w)$ (this function is well-defined in virtue of Lemma 6). It follows that $\Theta(w) = \Omega(\alpha(w))$ holds for each $w \in \mathcal{H}$. \square

The following construction was previously used in [4].

Definition 5. Given a finite set of positive real numbers S , let $\nu_0, \nu_1, \dots, \nu_{r-1}$ be the elements of the union $S \cup \lambda S$ written in increasing order, i.e.,

$$S \cup \lambda S = \{\nu_0 < \nu_1 < \dots < \nu_{r-1}\}.$$

Consider the word

$$\llbracket S \rrbracket_\lambda := u_0 u_1 u_2 \dots u_{r-1} \in \Gamma^*,$$

where each letter is given by

$$u_i := \begin{cases} a & \text{if } \nu_i \in S \setminus (\lambda S), \\ b & \text{if } \nu_i \in (\lambda S) \setminus S, \\ c & \text{if } \nu_i \in S \cap \lambda S, \end{cases}$$

for all $0 \leq i \leq r - 1$.

Example 6. The Dyck path corresponding to $\langle\langle 126 \rangle\rangle_2 = aabaababbabb$ is shown in Fig 1. The Schröder path corresponding to $\llbracket 126 \rrbracket_2 = acabcaabccabbcbcb$ is shown in Fig 2.

Lemma 9. Consider a finite set of positive real numbers S . For any real number $\lambda > 1$ we have $\llbracket S \rrbracket_\lambda \in \mathcal{H}$.

Proof. We proceed by induction on the number of elements of S , denoted $m := \#S$.

For $m = 0$, we have $\llbracket S \rrbracket_\lambda = \varepsilon \in \mathcal{H}$.

Given $m > 0$, suppose that for each finite set of positive real numbers S , we have $\llbracket S \rrbracket_\lambda \in \mathcal{H}$, provided that $\#S < m$. Take an arbitrary finite set of real numbers S having precisely $\#S = m$ elements. Denote $\nu_0, \nu_1, \nu_2, \dots, \nu_{r-1}$ the elements of $S \cup \lambda S$ written in increasing order. Consider the word $\llbracket S \rrbracket_\lambda = u_0 u_1 u_2 \dots u_{r-1}$ as given in Definition 5.

The inequality $\lambda > 1$ implies that there exists at least one integer i satisfying $u_i \neq a$ and $1 \leq i \leq r - 1$. Define $j := \min \{i : u_i \neq a \text{ and } 1 \leq i \leq r - 1\}$.

Suppose that $u_j = b$. Setting $S' := S \setminus \{\nu_0\}$, we have

$$\llbracket S' \rrbracket_\lambda = u_0 u_1 u_2 \dots u_{j-2} \widehat{u}_{j-1} \widehat{u}_j u_{j+1} \dots u_{r-1},$$

where the hat indicates that the corresponding letter is suppressed. Indeed, $\lambda\nu_0 = \nu_j$ and $\nu_0 = \nu_1 = \dots = \nu_{j-1} = a$.

By the induction hypothesis, $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$. Hence, $\llbracket S \rrbracket_\lambda \in \mathcal{H}$, because it can be transformed into $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$ using the relation $ab = \varepsilon$ from \mathcal{C} .

Suppose that $u_j = c$ and $u_{j+1} = b$. Setting $S' := S \setminus \{\nu_0\}$, we have

$$\llbracket S' \rrbracket_\lambda = u_0 u_1 u_2 \dots u_{j-2} u_{j-1} \widehat{u}_j u_{j+1} \dots u_{r-1}.$$

By the induction hypothesis, $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$. Hence, $\llbracket S \rrbracket_\lambda \in \mathcal{H}$, because it can be transformed into $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$ using the relation $acb = ab$.

Suppose that $u_j = c$ and $u_{j+1} = c$. Setting $S' := S \setminus \{\nu_0\}$, we have

$$\llbracket S' \rrbracket_\lambda = u_0 u_1 u_2 \dots u_{j-2} u_{j-1} \widehat{u}_j u_{j+1} \dots u_{r-1}.$$

By the induction hypothesis, $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$. Hence, $\llbracket S \rrbracket_\lambda \in \mathcal{H}$, because it can be transformed into $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$ using the relation $cc = c$.

Finally, suppose that $u_j = c$ and $u_{j+1} = a$. Setting $S' := S \setminus \{\nu_0\}$, we have

$$\llbracket S' \rrbracket_\lambda = u_0 u_1 u_2 \dots u_{j-2} u_{j-1} \widehat{u}_j u_{j+1} \dots u_{r-1}.$$

By the induction hypothesis, $\llbracket S' \rrbracket_\lambda \in \mathcal{H}$. Then using the rewriting rules from \mathcal{C} , the word

$$u_0 u_1 u_2 \dots u_{j-2} u_{j-1} \widehat{u}_j u_{j+1} \dots u_{r-1}$$

can be reduced to

$$u_0 u_1 u_2 \dots u_{j-2} u_{j-1} \widehat{u}_j u_{i_1} u_{i_2} \dots u_{i_h},$$

where $u_{i_1} = b$, and the word obtained after the reduction $u_{j-1} u_{i_1} = \varepsilon$,

$$u_0 u_1 u_2 \dots u_{j-2} u_{i_2} \dots u_{i_h},$$

can be reduced to the empty word using the rewriting rules from \mathcal{C} . So, using the rewriting rules from \mathcal{C} , the original word $\llbracket S \rrbracket_\lambda$ can be reduced to

$$u_0 u_1 u_2 \dots u_{j-2} u_{j-1} u_j u_{i_1} u_{i_2} \dots u_{i_h},$$

and the word obtained after the reduction $u_{j-1} u_j u_{i_1} = acb = ab = \varepsilon$, can be reduced to the empty word as we mentioned above. Hence, $\llbracket S \rrbracket_\lambda \in \mathcal{H}$.

By induction, we conclude that $\llbracket S \rrbracket_\lambda \in \mathcal{H}$ for any finite set of positive real numbers S . □

Lemma 10. Consider a finite set of positive real numbers S . For any real number $\lambda > 1$, we have $\gamma(\llbracket S \rrbracket_\lambda) = \langle\langle S \rangle\rangle_\lambda$, where γ is the morphism defined in Lemma 3.

Proof. In virtue of the identity $(S \cup \lambda S) \setminus (S \cap \lambda S) = S \triangle \lambda S$, the result follows just combining Definition 3 and Definition 5. □

Example 7. Lemma 10 can be illustrated by means of Fig 1 and Fig 2.

Lemma 11. Consider a finite set of positive real numbers S . For any real number $\lambda > 1$, the equality $\alpha(\llbracket S \rrbracket_\lambda) = \langle\langle S \rangle\rangle_{\lambda'}$ holds for all $\lambda' \in]\lambda, +\infty[$ near enough to λ , where α is the morphism defined in Lemma 6.

Proof. For any $\lambda' \in]\lambda, +\infty[$, the change from $S \cup \lambda S$ to $S \cup \lambda' S$ keeps fixed the points in S and it displaces the points in λS to the right. This displacement to the right can be made as small as we want just setting λ' near enough to λ . In particular, any point in $S \cap \lambda S$, after this transformation, becomes a pair of different points, one stays at the original position and the other one displaces to the right an arbitrary small distance. Notice that $S \cap \lambda' S = \emptyset$ for all $\lambda' \in]\lambda, +\infty[$ near enough to λ (this guarantees that λ' will be regular). Combining Definition 3 and Definition 5, we conclude that $\alpha(\llbracket S \rrbracket_\lambda) = \langle\langle S \rangle\rangle_{\lambda'}$ provided that $\lambda' \in]\lambda, +\infty[$ is near enough to λ . □

Example 8. Lemma 11 can be illustrated by means of Fig 2 and Fig 3.

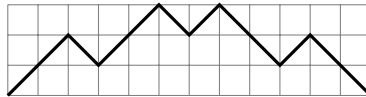


Figure 1: Representation of $\langle\langle 126 \rangle\rangle_2 = aabaababbabb$.

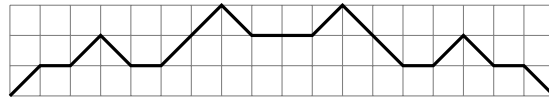


Figure 2: Representation of $\llbracket 126 \rrbracket_2 = acabcaabccabbcabcb$.

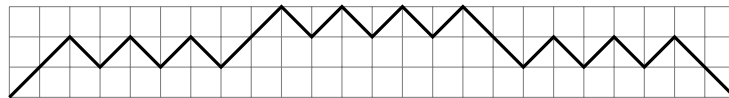


Figure 3: Representation of $\llbracket 126 \rrbracket_{2.001} = \langle\langle 126 \rangle\rangle_{2.001} = aabababaababababbabababb$.

Lemma 12. *Let S be a finite set of positive real numbers. The step function $]1, +\infty[\rightarrow \mathbb{N}$, given by $\lambda \mapsto \Omega(\langle\langle S \rangle\rangle_\lambda)$, is continuous from the right, i.e., given a real number $\lambda > 1$, for each real number $\lambda' \in]\lambda, +\infty[$, we have $\Omega(\langle\langle S \rangle\rangle_\lambda) = \Omega(\langle\langle S \rangle\rangle_{\lambda'})$, provided that λ' is near enough to λ .*

Proof. By Lemma 9, $\llbracket S \rrbracket_\lambda \in \mathcal{H}$. By Lemma 10, $\gamma(\llbracket S \rrbracket_\lambda) = \langle\langle S \rangle\rangle_\lambda$, where γ is the morphism defined in Lemma 3. Using Lemma 5 we obtain $\Theta(\llbracket S \rrbracket_\lambda) = \Omega(\langle\langle S \rangle\rangle_\lambda)$. By Lemma 11, $\alpha(\llbracket S \rrbracket_\lambda) = \langle\langle S \rangle\rangle_{\lambda'}$ for all $\lambda' \in]\lambda, +\infty[$ near enough to λ , where α is the morphism defined in Lemma 6. Using Lemma 8 we obtain $\Theta(\llbracket S \rrbracket_\lambda) = \Omega(\langle\langle S \rangle\rangle_{\lambda'})$ for all $\lambda' \in]\lambda, +\infty[$ near enough to λ . Therefore, $\Omega(\langle\langle S \rangle\rangle_\lambda) = \Omega(\langle\langle S \rangle\rangle_{\lambda'})$ for all $\lambda' \in]\lambda, +\infty[$ near enough to λ . \square

Lemma 13. *Let L be a finite set of real numbers. Consider the step function $f :]0, +\infty[\rightarrow \mathbb{N}$ such that $f_L(t)$ is the number of connected components of $\mathcal{T}(L; t)$. The function $f_L(t)$ is continuous from the right, i.e., given a real number $t > 0$ we have $f_L(t') = f_L(t)$ for all $t' \in]t, +\infty[$ near enough to t .*

Proof. Let $\ell_0, \ell_1, \ell_2, \dots, \ell_{k-1}$ be the elements of L written in increasing order, i.e.,

$$L = \{\ell_0 < \ell_1 < \ell_2 < \dots < \ell_{k-1}\}.$$

Define $c := f_L(t)$. In virtue of (3), we can write $\mathcal{T}(L; t)$ as the union

$$\mathcal{T}(L, t) = [\ell_{i_1}, \ell_{i_2} + t] \cup [\ell_{i_3}, \ell_{i_4} + t] \cup \dots \cup [\ell_{i_{2c-1}}, \ell_{i_{2c}} + t]$$

of the pairwise disjoint sets $[\ell_{i_1}, \ell_{i_2} + t], [\ell_{i_3}, \ell_{i_4} + t], \dots, [\ell_{i_{2c-1}}, \ell_{i_{2c}} + t]$, for some subsequence $i_1 < i_2 < i_3 < i_4 < \dots < i_{2c-1} < i_{2c}$ of $0, 1, 2, \dots, k - 1$. So, for all $t' \in]t, +\infty[$, the set $\mathcal{T}(L; t')$ can be expressed as the union

$$\mathcal{T}(L, t') = [\ell_{i_1}, \ell_{i_2} + t'] \cup [\ell_{i_3}, \ell_{i_4} + t'] \cup \dots \cup [\ell_{i_{2c-1}}, \ell_{i_{2c}} + t'],$$

where some of sets in the list $[\ell_{i_1}, \ell_{i_2} + t'], [\ell_{i_3}, \ell_{i_4} + t'], \dots, [\ell_{i_{2c-1}}, \ell_{i_{2c}} + t']$ may overlap among them. Assuming that t' is near enough to t , we guarantee that the sets $[\ell_{i_1}, \ell_{i_2} + t'], [\ell_{i_3}, \ell_{i_4} + t'], \dots, [\ell_{i_{2c-1}}, \ell_{i_{2c}} + t']$ are pairwise disjoint. Hence, $f_L(t) = f_L(t')$ for all $t' \in]t, +\infty[$ near enough to t . Therefore, $f_L(t)$ is continuous from the right. \square

Using the previous auxiliary results, we can prove Proposition 1.

Proof. (Proposition 1) By Lemma 12, the step function $]1, +\infty[\rightarrow \mathbb{N}$, given by $\lambda \mapsto \Omega(\langle\langle S \rangle\rangle_\lambda)$, is continuous from the right. By Lemma 13, the step function $f_L :]0, +\infty[\rightarrow \mathbb{N}$ is continuous from the right, where $f_L(t)$ is the number of connected components of $\mathcal{T}(L; t)$. Notice that the step function $]1, +\infty[\rightarrow \mathbb{N}$, given by $\lambda \mapsto f_L(\ln \lambda) - \Omega(\langle\langle S \rangle\rangle_\lambda)$, is continuous from the right, because the natural logarithm is continuous on $]0, +\infty[$. By Lemma 2, $f_L(\ln \lambda') - \Omega(\langle\langle S \rangle\rangle_{\lambda'}) = 0$ for

all $\lambda' \in]\lambda, +\infty[$ near enough to λ (this guarantees that λ' is regular). Hence, $f_L(\ln \lambda) - \Omega(\langle\langle S \rangle\rangle_\lambda) = 0$ follows by continuity from the right. Therefore, the space $\mathcal{T}(L; t)$ has precisely $\Omega(\langle\langle S \rangle\rangle_\lambda)$ connected components. \square

Proposition 3. *Given a real number $\lambda > 1$, an integer $n \geq 1$ is λ -densely divisible if and only if $\mathcal{T}_\lambda(n)$ is connected.*

Proof. Suppose that n is λ -densely divisible and $\mathcal{T}_\lambda(n)$ is disconnected. In virtue of (3), there are two divisors of n , denoted $d < d'$, satisfying

$$\ln d + \ln \lambda < \ln d'$$

and there is no divisor of n on the interval $]d, d'[,$ Using the fact that n is λ -densely divisible, there is a divisor of n on the interval $[\lambda^{-1}R, R],$ with $1 \leq R := \lambda(d + \epsilon) < d' \leq n,$ for all $\epsilon > 0$ small enough. Notice that $[\lambda^{-1}R, R] \subseteq]d, d'[,$ So, there is a divisor of n on the interval $]d, d'[,$ By *reductio ad absurdum,* if n is λ -densely divisible then $\mathcal{T}_\lambda(n)$ is connected.

Now, suppose that $\mathcal{T}_\lambda(n)$ is connected and n is not λ -densely divisible. Then there is some $R \in [1, n]$ such that there is no divisor of n on the interval $[\lambda^{-1}R, R].$ It follows that $R > \lambda > 1,$ because 1 is a divisor of $n.$ Let d be the largest divisor of n satisfying $d \leq \lambda^{-1}R.$ It follows that $d < n,$ because $\lambda^{-1}R \leq \lambda^{-1}n < n.$ Let d' be the smallest divisor of n satisfying $\lambda^{-1}R < d'.$ Notice that $\lambda^{-1}R < d', \lambda d \leq R$ and there is no divisor of n on the interval $]d, d'[,$

Using the fact that $\mathcal{T}_\lambda(n)$ is connected, we have that

$$[\ln d, \ln d + \ln \lambda] \cap [\ln d', \ln d' + \ln \lambda] \neq \emptyset.$$

It follows that $\ln d' \leq \ln d + \ln \lambda,$ i.e., $d' \leq \lambda d.$ So, $\lambda^{-1}R < d' \leq \lambda d \leq R.$ In particular, $d' \in [\lambda^{-1}R, R].$ By *reductio ad absurdum,* if $\mathcal{T}_\lambda(n)$ is connected then n is λ -densely divisible. \square

We proceed now with the proof of the main result of this paper.

Proof. (Theorem 4) Statement (i) follows by Proposition 1 taking S to be the set of divisors of $n.$

Take an integer $n \geq 1.$ By Proposition 3, n is λ -densely divisible if and only if $\mathcal{T}_\lambda(n)$ is connected. By Proposition 1, the space $\mathcal{T}_\lambda(n)$ is connected if and only if $\langle\langle n \rangle\rangle_\lambda$ is irreducible. Hence, n is λ -densely divisible if and only if $\langle\langle n \rangle\rangle_\lambda$ is irreducible. Therefore, statement (ii) holds. \square

6. Proof of the Main Result

We proceed to prove our main result.

Proof of Theorem 2. In virtue of (2), the sequence of coefficients of $(q - 1)P_n(q)$, read from left to right in the traditional degree-decreasing expansion, can be identified¹⁰ with the Dyck word $\langle\langle n \rangle\rangle_2$ via the correspondence¹¹ $+1 \mapsto a$, $-1 \mapsto b$ and $0 \mapsto \varepsilon$.

Suppose that n is 2-densely divisible. In virtue of Theorem 4 (ii), the polynomial $(q - 1)P_n(q)$ corresponds to the irreducible Dyck word $\langle\langle n \rangle\rangle_2$. For example, the polynomial

$$(q - 1)P_6(q) = \underbrace{q^{11}}_{(} + \underbrace{q^6}_{(} - \underbrace{q^5}_{)} - \underbrace{1}_{)}$$

corresponds to the Dyck word $aabb$, associated to the well-matched parentheses $(())$. So, all the coefficients of $P_n(q) - \frac{q^{2n-1}-1}{q-1}$ are non-negatives. It follows that all the coefficients of $P_n(q)$ are non-zero.

Now, suppose that n is not 2-densely divisible. In virtue of Theorem 4 (ii), the polynomial $(q - 1)P_n(q)$ corresponds to the reducible Dyck word $\langle\langle n \rangle\rangle_2$. For example, the polynomial

$$(q - 1)P_{14}(q) = \underbrace{q^{27}}_{(} - \underbrace{q^{15}}_{)} + \underbrace{q^{12}}_{(} - \underbrace{1}_{)}$$

corresponds to the Dyck word $abab$, associated to the well-matched parentheses $(())$. So, $(q - 1)P_n(q) = U_n(q) + V_n(q)$, for two polynomials $U_n(q)$ and $V_n(q)$ corresponding to some non-empty Dyck words u and v , respectively, such that $\langle\langle n \rangle\rangle_2 = uv$. We assume that the degree of every term in $U_n(q)$ is greater than the degree of $V_n(q)$. In our example, $U_{14}(q) = q^{27} - q^{15}$ and $V_{14}(q) = q^{12} - 1$. Let k be the degree of $V_n(q)$. It follows that the coefficient of q^k in $P_n(q)$ is equal to zero. □

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¹⁰This fact was already remarked by J. M. R. Caballero [4].

¹¹Now it is clear that the fact that all the coefficients of $P_n(q)$ are non-negative is equivalent to the fact that $\langle\langle n \rangle\rangle_2$ is not an arbitrary word, but a Dyck word.

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