THE SYMMETRIC AND UNIMODAL EXPANSION OF EULERIAN POLYNOMIALS VIA CONTINUED FRACTIONS

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Abstract. This paper was motivated by a conjecture of Brändén (European J. Combin. 29 (2008), no. 2, 514–531) about the divisibility of the coefficients in an expansion of generalized Eulerian polynomials, which implies the symmetric and unimodal property of the Eulerian numbers. We show that such a formula with the conjectured property can be derived from the combinatorial theory of continued fractions. We also discuss an analogous expansion for the corresponding formula for derangements and prove a \((p, q)\)-analogue of the fact that the \((-1)\)-evaluation of the enumerator polynomials of permutations (resp. derangements) by the number of excedances gives rise to tangent numbers (resp. secant numbers). The \((p, q)\)-analogue unifies and generalizes our recent results (European J. Combin. 31 (2010), no. 7, 1689–1705.) and that of Josuat-Vergès (European J. Combin. 31 (2010), no. 7, 1892–1906).

1. Introduction

The Eulerian polynomials \(A_n(t)\) can be defined by

\[
\sum_{n=0}^{\infty} A_n(t) \frac{x^n}{n!} = \frac{1 - t}{e^{(t-1)x} - t}.
\]

Let \(\mathcal{S}_n\) be the set of permutations on \([n] = \{1, \ldots, n\}\). For \(\sigma = \sigma(1) \ldots \sigma(n) \in \mathcal{S}_n\), the entry \(i \in [n]\) is called an excedance (position) of \(\sigma\) if \(i < \sigma(i)\) and the number of excedances of \(\sigma\) is denoted by \(\text{exc } \sigma\). It is a classical result (cf. [FS70]) that the Eulerian polynomials have the following combinatorial interpretation

\[
A_n(t) = \sum_{\sigma \in \mathcal{S}_n} t^{\text{exc } \sigma} = A(n, 0) + A(n, 1)t + \cdots + A(n, n-1)t^{n-1},
\]

with \(A(n, k) = \#\{\sigma \in \mathcal{S}_n : \text{exc } \sigma = k\}\) and the expansion

\[
A_n(t) = \sum_{k=0}^{\lfloor (n-1)/2 \rfloor} a_{n,k} t^k (1+t)^{n-1-2k}, \tag{1}
\]

where \(a_{n,k}\) are nonnegative integers with known combinatorial interpretations. Recall that a sequence of real numbers \(a_0, a_1, \ldots, a_d\) is said to be symmetric if \(a_i = a_{d-i}\) for \(i = 0, \ldots, \lfloor d/2 \rfloor\) and said to be unimodal if there exists an index \(1 \leq j \leq d\) such that \(a_0 \leq a_1 \leq \cdots \leq a_{j-1} \leq a_j \geq a_{j+1} \geq \cdots \geq a_d\). Note that the expansion (1) enables to derive immediately the symmetry and unimodality of the Eulerian numbers \(\{A(n,k)\}_{0 \leq k \leq n-1}\). Foata and Strehl [FS76] studied the combinatorial aspect of the expansion (1) via a group acting on the symmetric groups. In 2008, generalizing Foata and Strehl’s action, Brändén [Bra08] gave a \((p,q)\)-refinement of (1) and conjectured that the corresponding polynomial coefficient \(a_{n,k}(p,q)\) has a factor \((p+q)^k\) for all \(0 \leq k \leq \lfloor (n-1)/2 \rfloor\) (see [Bra08] Conjecture 10.3).
this paper we shall give a new approach to such an expansion with a proof of his conjecture as a bonus (cf. Theorem 2).

Next we shall study the derangement counterpart of (1). Recall that a permutation \( \sigma \in \mathfrak{S}_n \) is a derangement if it has no fixed points, i.e., \( \sigma(i) \neq i \) for all \( i \in [n] \). Let \( \mathcal{D}_n \) be the set of derangements in \( \mathfrak{S}_n \). The derangement analogue of the Eulerian polynomials (see [FS70, Bre90]) is defined by

\[
B_n(t) = \sum_{\sigma \in \mathcal{D}_n} t^{\text{exc } \sigma} = B(n, 1)t + B(n, 2)t^2 + \cdots + B(n, n-1)t^{n-1},
\]

with \( B(n, k) = \#\{\sigma \in \mathcal{D}_n : \text{exc } \sigma = k\} \). The generating function for \( B_n(x) \) reads as follows (see [FS70, Bre90, KZ01]):

\[
\sum_{n=0}^{\infty} B_n(t) \frac{x^n}{n!} = \frac{1 - t}{e^x - 1e^x}.
\]

By analytical method, one can show (cf. [Brä06, Zha95]) that there are non negative integers \( b_{n,k} \in \mathbb{Z} \) such that

\[
B_n(t) = \sum_{k=1}^{\lfloor n/2 \rfloor} b_{n,k} t^k (1 + t)^{n-2k}.
\] (2)

However, no combinatorial interpretation for \( b_{n,k} \) seems to be known hitherto. A special case of our results (cf. Corollary 9 and Theorem 11) will provide a combinatorial interpretation for the coefficients \( b_{n,k} \).

Another interesting feature of (1) and (2) is that they generalize the well-known relation between the (-1)-evaluation of \( A_n(t) \) and \( B_n(t) \) and the Euler numbers \( E_n \) (see [FS70]):

\[
A_{2n}(-1) = 0, \quad B_{2n}(-1) = (-1)^n E_{2n}, \quad A_{2n+1}(-1) = (-1)^n E_{2n+1}, \quad B_{2n+1}(-1) = 0,
\]

(3)

where the Euler numbers \( \{E_n\}_{n \geq 0} \) are defined by \( \sum_{n \geq 0} E_n \frac{x^n}{n!} = \tan x + \sec x \). It follows that \( a_{2n+1,n} = E_{2n+1} \) and \( b_{2n,n} = E_{2n} \). We will prove a \((p,q)\)-analogue of the formulae (3) (cf. Theorem 10), which unifies the recent results in [JV10, SZ10].

Our main tool is the combinatorial theory of continued fractions due to Flajolet [Fla80] and bijections due to Françon-Viennot, Foata-Zeilberger and Biane, see [FV79, FZ90, Fla80, Bia93, CSZ97, SZ10] between permutations and Motzkin paths.

2. Definitions and main results

Given a permutation \( \sigma \in \mathfrak{S}_n \), the entry \( i \in [n] \) is called a descent of \( \sigma \) if \( i < n \) and \( \sigma(i) > \sigma(i+1) \). Also the entry \( i \in [n] \) is called a weak excedance (resp. drop) of \( \sigma \) if \( i \leq \sigma(i) \) (resp. \( i > \sigma(i) \)). Denote the number of descents (resp. weak excedances, drops) in \( \sigma \) by \( \text{des } \sigma \) (resp. \( \text{wex } \sigma, \text{drop } \sigma \)). It is well known [FS70] that the statistics \( \text{des } \sigma \) and \( \text{exc } \sigma \) have the same distribution on \( \mathfrak{S}_n \). Since \( \text{drop } \sigma = \text{exc } \sigma^{-1} \) for any \( \sigma \in \mathfrak{S}_n \), we see that the Eulerian polynomial has the following two interpretations

\[
A_n(t) = \sum_{\sigma \in \mathfrak{S}_n} t^{\text{des } \sigma} = \sum_{\sigma \in \mathfrak{S}_n} t^{\text{drop } \sigma}.
\] (4)
The two above interpretations of Eulerian polynomials give rise then two possible extensions: one uses linear statistics and the other one uses cyclic statistics. We need some more definitions.

**Definition 1.** For $\sigma \in \mathcal{S}_n$, let $\sigma(0) = \sigma(n+1) = 0$. Then any entry $\sigma(i) \ (i \in [n])$ can be classified according to one of the four cases:

- a peak if $\sigma(i-1) < \sigma(i)$ and $\sigma(i) > \sigma(i+1)$;
- a valley if $\sigma(i-1) > \sigma(i)$ and $\sigma(i) < \sigma(i+1)$;
- a double ascent if $\sigma(i-1) < \sigma(i)$ and $\sigma(i) < \sigma(i+1)$;
- a double descent if $\sigma(i-1) > \sigma(i)$ and $\sigma(i) > \sigma(i+1)$.

Let peak$^*\sigma$ (resp. valley$^*\sigma$, da$^*\sigma$, dd$^*\sigma$) denote the number of peaks (resp. valleys, double ascents, double descents) in $\sigma$. Clearly we have peak$^*\sigma = \text{valley}^*\sigma + 1$.

For $\sigma \in \mathcal{S}_n$, the statistic (31-2)$\sigma$ (resp. (13-2)$\sigma$) is the number of pairs $(i, j)$ such that $2 \leq i < j \leq n$ and $\sigma(i-1) > \sigma(j) > \sigma(i)$ (resp. $\sigma(i-1) < \sigma(j) < \sigma(i)$). Similarly, the statistic (2-13)$\sigma$ (resp. (2-31)$\sigma$) is the number of pairs $(i, j)$ such that $1 \leq i < j \leq n-1$ and $\sigma(j+1) > \sigma(i) > \sigma(j)$ (resp. $\sigma(j+1) < \sigma(i) < \sigma(j)$). Introduce the generalized Eulerian polynomial defined by

$$A_n(p, q, t, u, v, w) := \sum_{\sigma \in \mathcal{S}_n} p^{(2-13)\sigma} q^{(31-2)\sigma} t^{\text{des}\sigma} u^{\text{da}\sigma} v^{\text{dd}\sigma} w^{\text{valley}^*\sigma}. \quad (5)$$

Let $\mathcal{S}_{n,k}$ be the subset of permutations $\sigma \in \mathcal{S}_n$ with exactly $k$ valleys and without double descents. Define the polynomial

$$a_{n,k}(p, q) = \sum_{\sigma \in \mathcal{S}_{n,k}} p^{(2-13)\sigma} q^{(31-2)\sigma}. \quad (6)$$

Note that the coefficient $a_{2n+1,n}(p, q)$ is the $(p, q)$-analogue of tangent number, i.e., $E_{2n+1}(p, q)$ in [SZ10, eq. (14)].

**Theorem 2.** We have the expansion formula

$$A_n(p, q, t, u, v, w) = \sum_{k=0}^{[(n-1)/2]} a_{n,k}(p, q)(tw)^k(u+vt)^{n-1-2k}. \quad (7)$$

Moreover, for all $0 \leq k \leq [(n-1)/2]$, the following divisibility holds

$$(p+q)^k | a_{n,k}(p, q). \quad (8)$$

**Remark.** Brändén [Bra08] used the convention $\sigma(0) = \sigma(n+1) = n+1$ for the definition of peak (resp. valleys, double ascent, double descent). Let peak$_B$, valley$_B$, da$_B$, dd$_B$ be the corresponding statistics. To see how the above theorem implies his conjecture we define the reverse and complement transformations on the permutations $\sigma \in \mathcal{S}_n$ by

$$\sigma \mapsto \sigma^r = \sigma(n)\sigma(n-1)\ldots\sigma(1),$$

$$\sigma \mapsto \sigma^c = (n+1-\sigma(1))(n+1-\sigma(2))\ldots(n+1-\sigma(n)).$$

Clearly the reverse-complement transformation $\sigma \mapsto \sigma^{rc} := (\sigma^r)^c$ satisfies

$$(\text{des}, \text{peak}^*, \text{valley}^*, \text{da}^*, \text{dd}^*, (2-13), (31-2))\sigma$$

$$= (\text{des}, \text{valley}_B, \text{peak}_B, \text{da}_B, \text{dd}_B, (13-2), (2-31))\sigma^{rc}. \quad (9)$$
Thus, setting $t = u = v = 1$ in Theorem 2 we have
\[
\sum_{\sigma \in S_n} p^{(13-2)\pi} q^{(2-3)\pi} \omega^\pi \sigma = \sum_{k=0}^{\lfloor (n-1)/2 \rfloor} a_{n,k}(p,q) 2^{n-1-2k} w^k.
\]  

Comparing two coefficients of $w^k$ in both sides of (10), we recover Brändén’s result [Brå08, (5.1)]:
\[
a_{n,k}(p,q) = 2^{-n+1+2k} \sum_{\pi \in S_n} p^{(13-2)\pi} q^{(2-3)\pi}.
\]

Moreover [S] confirms his conjecture [Brå08, Conjecture 10.3].

**Definition 3.** For $\sigma \in S_n$, a value $x = \sigma(i)$ ($i \in [n]$) is called
- a cyclic peak if $i = \sigma^{-1}(1) < x$ and $x > \sigma(x)$;
- a cyclic valley if $i = \sigma^{-1}(1) > x$ and $x < \sigma(x)$;
- a double excedance if $i = \sigma^{-1}(x) < x$ and $x < \sigma(x)$;
- a double drop if $i = \sigma^{-1}(x) > x$ and $x > \sigma(x)$;
- a fixed point if $x = \sigma(x)$.

Let $cpeak$ (resp. $cvalley$, $cda$, $cdd$, $fix\sigma$) be the number of cyclic peaks (resp. valleys, double excedances, double drops, fixed points) in $\sigma$.

For a permutation $\sigma \in S_n$ the crossing and nesting numbers are defined by
\[
cros \sigma = \# \{(i,j) \in [n] \times [n] : (i < j \leq \sigma(i) < \sigma(j)) \lor (i > j > \sigma(i) > \sigma(j))\},
\]
\[
nest \sigma = \# \{(i,j) \in [n] \times [n] : (i < j \leq \sigma(j) < \sigma(i)) \lor (i > j > \sigma(j) > \sigma(i))\}.
\]

As in [Cor07], we can illustrate these statistics by a permutation diagram. Given $\sigma \in S_n$, we put the numbers from 1 to $n$ on a line and draw an edge from $i$ to $\sigma(i)$ above the line if $i$ is a weak excedance, and below the line otherwise. For example, the permutation diagram of $\sigma = 3762154 = (1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7)$ is as follows:

![Permutation Diagram](image)

Clearly, there are three crossings ($1 < 2 < \sigma(1) < \sigma(2)$), ($1 < 3 < \sigma(1) < \sigma(3)$), ($7 > 4 > \sigma(7) > \sigma(4)$) and three nestings ($2 < 3 < \sigma(3) < \sigma(2)$), ($5 > 4 > \sigma(4) > \sigma(5)$), ($7 > 6 > \sigma(6) > \sigma(7)$), thus $cros \sigma = nest \sigma = 3$.

**Definition 4.** Given a permutation $\sigma \in S_n$, let $\sigma(0) = 0$ and $\sigma(n+1) = n+1$. The corresponding number of peaks, valleys, double ascents, and double descents of permutation $\sigma \in S_n$ is denoted by $peak \sigma$, $valley \sigma$, $da \sigma$, and $dd \sigma$, respectively. Moreover, a double ascent $\sigma(i)$ of $\sigma$ ($i \in [n]$) is said to be a *foremaximum* if $\sigma(i)$ is a *left-to-right maximum* of $\sigma$, i.e., $\sigma(j) < \sigma(i)$ for all $1 \leq j < i$. Denote the number of foremaxima of $\sigma$ by $fmax \sigma$. 
For instance, \( da(42157368) = 3 \), but \( da^*(42157368) = 2 \) and \( fmax(42157368) = 2 \). Note that by the above definition we have peak \( \sigma = \text{valley} \) \( \sigma \) for any \( \sigma \in \mathcal{S}_n \).

**Theorem 5.** There is a bijection \( \Phi \) on \( \mathcal{S}_n \) such that for all \( \sigma \in \mathcal{S}_n \) we have

\[
(nest, \text{cros}, \text{drop}, \text{cda}, \text{cdd}, \text{valley}, \text{fix}) \sigma = (2-31, 31-2, \text{des}, \text{da} - fmax, \text{dd}, \text{valley}, fmax) \Phi(\sigma).
\]

Since \( \text{wex} = n - \text{drop} \), we derive immediately from Theorems 2 and 5 the following result.

**Corollary 6.** We have

\[
\sum_{\sigma \in \mathcal{S}_n} p^{nest} \sigma q^{\text{cros}} t^{\text{wex}} \sigma = \sum_{k=0}^{\lfloor (n-1)/2 \rfloor} a_{n,k}(p,q) t^{k+1} (1 + t)^{n-1-2k}.
\]  

(14)

Consider the common enumerator polynomial

\[
B_n(p,q,t,u,v,w,y) := \sum_{\sigma \in \mathcal{S}_n} p^{nest} \sigma q^{\text{cros}} t^{\text{drop}} \sigma u^{\text{cda}} v^{\text{cdd}} w^{\text{valley}} y^{\text{fix}} \sigma
\]

\[
= \sum_{\sigma \in \mathcal{S}_n} p^{(2-31)}(\sigma q^{(31-2)} \sigma \text{des} u^{\text{da}} v^{\text{fmax}} w^{\text{dd}} y^{\text{valley}} y^{\text{fmax}} \sigma).
\]  

(15)

When \( u = 0 \) and \( t = v = 1 \) we can write

\[
B_n(p,q,1,0,1,w,y) := \sum_{k,j \geq 0} b_{n,k,j}(p,q) w^k y^d,
\]

(17)

where \( b_{n,k,j}(p,q) \) is a polynomial in \( p \) and \( q \) with non negative integral coefficients. In order to give a combinatorial interpretation for \( b_{n,k,j}(p,q) \) we introduce some more definitions. Let \( \mathcal{S}_{n,k,j} \) denote the subset of all the permutations \( \sigma \in \mathcal{S}_n \) with exactly \( k \) cyclic valleys, \( d \) fixed points, and without double exceedance, and let \( \mathcal{S}^*_{n,k,j} \) denote the subset of all permutations \( \sigma \in \mathcal{S}_n \) with exactly \( k \) valleys and \( j \) double ascents, which are all foremaxima. We derive from Theorem 5 the following result.

**Corollary 7.** We have

\[
b_{n,k,d}(p,q) = \sum_{\sigma \in \mathcal{S}_{n,k,j}} p^{nest} \sigma q^{\text{cros}} = \sum_{\sigma \in \mathcal{S}^*_{n,k,j}} p^{(2-31)}(\sigma q^{(31-2)} \sigma),
\]

(18)

In particular, when \( j = 0 \), we obtain

\[
b_{n,k,0}(p,q) = \sum_{\sigma \in \mathcal{S}_{n,k,0}} p^{nest} \sigma q^{\text{cros}} = \sum_{\sigma \in \mathcal{S}^*_{n,k,0}} p^{(2-31)}(\sigma q^{(31-2)} \sigma).
\]

(19)

Recall (see [SZ10]) that a **coderangement** is a permutation without foremaximum. Let \( \mathcal{D}^*_n \) be the subset of \( \mathcal{S}_n \) consisting of coderangements, that is, \( \mathcal{D}^*_n = \{ \sigma \in \mathcal{S}_n : \text{fmax} \sigma = 0 \} \). For example, we have \( \mathcal{D}^*_1 = \{ 2143, 3142, 3241, 4123, 4132, 4213, 4231, 4312, 4321 \} \). Thus, \( \mathcal{D}_{n,k,0} \) is the subset of derangements \( \sigma \in \mathcal{D}_n \) with exactly \( k \) cyclic valleys, and without double exceedance, and \( \mathcal{D}^*_{n,k,0} \) is the subset of coderangements \( \sigma \in \mathcal{D}_n^* \) with exactly \( k \) valleys and without double ascents. The following is our main result about the polynomial \( B_n(p,q,t,u,v,w,y) \).
Theorem 8. We have the following decomposition
\[
B_n(p, q, t, u, v, w, y) = \sum_{j=0}^{n} y^j \sum_{k=0}^{\lfloor (n-j)/2 \rfloor} b_{n,k,j}(p, q)(tw)^k(qu+tv)^{n-j-2k}.
\] (20)

For any \( \sigma \in D_n \), since \( \text{exc} \sigma = n - \text{drop} \sigma \), setting \( y = 0 \) in Theorems 8 we obtain immediately the following \((p, q)\)-analogue of (2).

Corollary 9. We have
\[
\sum_{\sigma \in D_n} p^{\text{nest} \sigma} q^{\text{cros} \sigma} t^{\text{exc} \sigma} = \sum_{k=0}^{\lfloor n/2 \rfloor} b_{n,k,0}(p, q)t^k(1 + qt)^{n-2k}.
\] (21)

Note that the coefficient \( b_{2n,n,0}(p, q) \) is the \((p, q)\)-analogue of secant number, namely, \( E_{2n}(p, q) \) in [SZ10, eq. (15)]. A permutation \( \sigma \in S_n \) is said to be a (falling) alternating permutation if \( \sigma(1) > \sigma(2), \sigma(2) < \sigma(3), \sigma(3) > \sigma(4), \) etc. Let \( A_n \) be the set of (falling) alternating permutations on \([n]\). It is a folklore result that the cardinality of \( A_n \) is the Euler number \( E_n \).

We derive from Corollaries 6, 7 and 9 the following \((p, q)\)-analogue of (3).

Theorem 10. For \( n \geq 1 \), we have
\[
\sum_{\sigma \in S_n} (-1)^{\text{wex} \sigma} p^{\text{nest} \sigma} q^{\text{cros} \sigma} = \begin{cases} 0 & \text{if } n \text{ is even}, \\ (-1)^{\frac{n+1}{2}} \sum_{\sigma \in A_n} p(2\sigma)q(3\sigma) & \text{if } n \text{ is odd}; \end{cases}
\]
and
\[
\sum_{\sigma \in D_n} (-1/q)^{\text{exc} \sigma} p^{\text{nest} \sigma} q^{\text{cros} \sigma} = \begin{cases} 0 & \text{if } n \text{ is even}, \\ (-1/q)^{\frac{n}{2}} \sum_{\sigma \in A_n} p(2\sigma)q(3\sigma) & \text{if } n \text{ is odd}. \end{cases}
\]

Remark. The \( p = 1 \) case of Theorem 10 was proved by Josuat-Vergès [JV10, Eq. (5)-(6)]. Since the inversion number of any \( \sigma \in S_n \) can be written as \( \text{drop} \sigma + \text{cros} \sigma + 2 \text{nest} \sigma \) (cf. [SZ10]), the \( p = q^2 \) case of Theorem 10 was used by Shin and Zeng [SZ10, Eq. (12)-(13)] to derive a \( q \)-analogue of (3) using the inversion number \( q \)-analogue of Eulerian polynomials.

For any permutation \( \sigma \in S_n \), we denote by \( \text{cyc} \sigma \) the number of its cycles. Define
\[
c_{n,k}(\beta) = \sum_{\sigma \in D_n(k)} \beta^{\text{cyc} \sigma},
\] (22)
where \( D_n(k) \) is the subset of derangements in \( D_n \) with exactly \( k \) cyclic valleys and without cyclic double descents. Clearly \( c_{n,0}(\beta) = 0 \) for all \( n \geq 1 \). The following result gives another generalization of the expansion (2).

Theorem 11. We have
\[
\sum_{\sigma \in D_n} \beta^{\text{cyc} \sigma} t^{\text{exc} \sigma} = \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta)t^k(1 + t)^{n-2k}.
\] (23)

The rest of this paper is organized as follows. In Sections 3–6 we shall prove Theorem 2, Theorem 5, Theorem 8 and Theorem 11, respectively. In Section 7 we give two variations of the unimodal and symmetric expansion of Eulerian polynomials and one for its derangement analogue. Finally we conclude with an open problem related to the descent polynomial of involutions.
3. Proof of Theorem

A Motzkin path of length $n$ is a sequence of points $(s_0, \ldots, s_n)$ in the plan $\mathbb{N} \times \mathbb{N}$ such that $s_0 = (0, 0)$, $s_i - s_{i-1} = (1, 0), (1, \pm 1)$ and $s_n = (n, 0)$. Denote by $\mathfrak{M}_n$ the set of Motzkin paths of length $n \geq 1$. We shall call a step $(s_{i-1}, s_i)$ East, North-East, South-East, respectively, if $s_i - s_{i-1} = (1, 0)$, $s_i - s_{i-1} = (1, 1)$, $s_i - s_{i-1} = (1, -1)$. The height of the step $(s_{i-1}, s_i)$ is the ordinate of $s_i$ and numbers $s_0, \ldots, s_n$ of its step weights, denoted by $a_i$ (resp. $b_i$ and $c_i$). Let $\mathcal{H}_n$ be the set of Laguerre histories of length $n$.

Let $\sigma \in \mathfrak{S}_n$, the refinements of three generalized patterns are defined by

\[
\begin{align*}
(31-2)_k \sigma &= \# \{ i : i + 1 < j \} \text{ and } \sigma(i+1) < \sigma(j) = k < \sigma(i) \}, \\
(2-31)_k \sigma &= \# \{ i : j < i - 1 \} \text{ and } \sigma(i) < \sigma(j) = k < \sigma(i-1) \}, \\
(2-13)_k \sigma &= \# \{ i : j < i - 1 \} \text{ and } \sigma(i) < \sigma(j) = k < \sigma(i) \}.
\end{align*}
\]

We clearly have $(31-2) \sigma = \sum_{k=1}^{n} (31-2)_k \sigma$, $(2-31) \sigma = \sum_{k=1}^{n} (2-31)_k \sigma$, and $(2-13) \sigma = \sum_{k=1}^{n} (2-13)_k \sigma$. Two numbers $l_k = (31-2)_k \sigma$ and $r_k = (2-31)_k \sigma$ are called the left embracing numbers and right embracing numbers of $k \in [n]$ in $\sigma$.

We need a modified version of Françon-Viennot’s bijection $\Psi_{FV} : \mathfrak{S}_n \rightarrow \mathcal{H}_n$ defined by the following: for $\sigma \in \mathfrak{S}_n$ we construct the Laguerre history $(s_0, \ldots, s_n)$, where $s_0 = (0, 0)$ and the step $(s_{i-1}, s_i)$ is North-East, South-East, East blue and East red if $i$ is a valley, peak, double ascent, or double descent, respectively; while $p_i = (2-13)_i \sigma$ for $i = 1, \ldots, n-1$. If $h_i$ is the height of $(s_{i-1}, s_i)$, i.e., $s_i - s_{i-1} = (i-1, h_i)$, then $2-13)_i \sigma + (31-2)_i \sigma = h_i$. Since $\sigma(0) = \sigma(n+1) = 0$, so $n$ must be a peak and valley $\sigma = \text{peak } \sigma - 1$. Thus $(s_0, \ldots, s_{n-1})$ is a Laguerre history of length $n - 1$ and

\[
w(\sigma) = t^\text{ER } N \gamma + \text{NE } a \gamma + \text{EB } v \gamma + \text{ER } w \gamma \prod_{i=1}^{n-1} p_i q^{h_i - p_i}
\]

where NE $\gamma$, EB $\gamma$, and ER $\gamma$ are the number of North-East steps, East blue steps, and East red steps of $\gamma$. Therefore,

\[
A_n(p, q, t, u, v, w) = \sum_{\sigma \in \mathfrak{M}_{n-1}} t^\text{ER } N \gamma + \text{NE } a \gamma + \text{EB } v \gamma + \text{ER } w \gamma \prod_{i=1}^{n-1} [h_i + 1]_{p, q}
\]

where $[n]_{p, q} = (p^n - q^n)/(p - q)$. Given a Motzkin path $\gamma$, weight each step at height $k$ by

\[
a_k := tw[k + 1]_{p, q}, \quad b_k := (u + tv)[k + 1]_{p, q}, \quad c_k := [k + 1]_{p, q}
\]
if the step is North-East, East, and South-East, respectively, and the weight of $\gamma$ is defined to be the product of the step weights. Then the last sum amounts to sum over all the Motzkin paths of length $n - 1$ with respect to (26), i.e.,

$$A_n(p, q, t, u, v, w) = \sum_{\gamma \in M_{n-1}} w(\gamma).$$

(27)

It follows from (24) that the equation (27) is equivalent to the following continued fraction expansion

$$\sum_{n \geq 1} A_n(p, q, t, u, v, w)x^{n-1} = \frac{1}{1 - (u + tv)[1]_{p,q}x - \frac{[1]_{p,q}[2]_{p,q}wx^2}{1 - (u + tv)[2]_{p,q}x - \frac{[2]_{p,q}[3]_{p,q}wx^2}{\cdots}}.$$  

(28)

For $0 \leq k \leq \lceil (n - 1)/2 \rceil$, let $a_{n,k}(p, q, t, u, v)$ be the coefficient of $w^k$ in $A_n(p, q, t, u, v, w)$, i.e.,

$$A_n(p, q, t, u, v, w) = \sum_{k=0}^{\lceil (n-1)/2 \rceil} a_{n,k}(p, q, t, u, v)w^k.$$  

(29)

Substituting $x \leftarrow \frac{x}{u + tv}$ and $w \leftarrow \frac{w(u + tv)^2}{t}$ in (28), we obtain

$$\sum_{n \geq 1} \sum_{k=0}^{\lceil (n-1)/2 \rceil} a_{n,k}(p, q, t, u, v)\frac{w^k}{t^k(u + tv)^{n-1-2k}}x^{n-1} = \frac{1}{1 - [1]_{p,q}x - \frac{[1]_{p,q}[2]_{p,q}wx^2}{1 - [2]_{p,q}x - \frac{[2]_{p,q}[3]_{p,q}wx^2}{1 - [3]_{p,q}x - \frac{[3]_{p,q}[4]_{p,q}wx^2}{\cdots}}}}.$$  

(30)

Since the right-hand side of the above identity is free of variables $t$, $u$, and $v$, the coefficient of $w^kx^{n-1}$ in the left-hand side is a polynomial in $p$ and $q$ with nonnegative integral coefficients. If we denote this coefficient by

$$P_{n,k}(p, q) := \frac{a_{n,k}(p, q, t, u, v)}{t^k(u + tv)^{n-1-2k}},$$

then $P_{n,k}(p, q) = a_{n,k}(p, q, 1, 1, 0) = a_{n,k}(p, q, 0, 1)$. On the other hand, comparing (29) and (6), we see that $a_{n,k}(p, q) = a_{n,k}(p, q, 0, 1)$. Thus $P_{n,k}(p, q) = a_{n,k}(p, q)$. This proves (5).

Finally, as $(p + q) | [n]_{p,q}[n + 1]_{p,q}$ for all $n \geq 1$, each $w$ appears with a factor $(p + q)^k$ in the right-hand side of (30), and the polynomial $P_{n,k}(p, q)$ is divisible by $(p + q)^k$.

$\square$

4. Proof of Theorem 5

In our previous paper [SZ10, Theorem 8], a bijection $\Phi : \mathcal{S}_n \rightarrow \mathcal{S}_n$ was constructed such that

$$(2\cdot31, 31\cdot2, \text{des}, \text{fmax})\sigma = (\text{nest}, \text{cros}, \text{drop}, \text{fix})\Phi(\sigma) \quad \forall \sigma \in \mathcal{S}_n.$$  

In this section we first recall the bijection $\Phi$ and then show that the same bijection satisfies

$$(\text{da} - \text{fmax}, \text{dd}, \text{valley})\sigma = (\text{cda}, \text{cdd}, \text{cvalley})\Phi(\sigma) \quad \forall \sigma \in \mathcal{S}_n.$$  

(31)
Let $\sigma = \sigma(1) \ldots \sigma(n)$ be a permutation of $[n]$, an inversion top number (resp. inversion bottom number) of a letter $i$ in the word $\sigma$ is the number of occurrences of inversions of form $(i, j)$ (resp. $(j, i)$) in $\sigma$. We now construct $\tau = \Phi(\sigma)$ in such a way that

\[
(2-31)_k \sigma = \text{nest}_k \tau \quad \forall k = 1, \ldots, n.
\]

Given a permutation $\sigma$, we first construct two biwords, $(f)$ and $(g)$, and then form the biword $\tau = \left( \begin{array}{c} f \\ f' \end{array} \right) \left( \begin{array}{c} g \\ g' \end{array} \right)$ by concatenating $f$ and $g$, and $f'$ and $g'$, respectively. The word $f$ is defined as the subword of descent bottoms in $\sigma$, ordered increasingly, and $g$ is defined as the subword of non-descent bottoms in $\sigma$, also ordered increasingly. The word $f'$ is the permutation on descent tops in $\sigma$ such that the inversion bottom number of each letter $a$ in $f'$ is the right embracing number of $a$ in $\sigma$. Similarly, the word $g'$ is the permutation on non-descent tops in $\sigma$ such that the inversion top number of each letter $b$ in $g'$ is the right embracing number of $b$ in $\sigma$. Rearranging the columns of $\tau'$, so that the bottom row is in increasing order, we obtain the permutation $\tau = \Phi(\sigma)$ as the top row of the rearranged bi-word.

**Example.** Let $\sigma = 412796583$, with right embracing numbers $1,0,0,2,0,1,1,0,0$. Then

\[
\left( \begin{array}{c} f \\ f' \end{array} \right) = \left( \begin{array}{c} 1356 \\ 8469 \end{array} \right), \quad \left( \begin{array}{c} g \\ g' \end{array} \right) = \left( \begin{array}{c} 24789 \\ 12753 \end{array} \right),
\]

\[
\tau' = \left( \begin{array}{c} f \\ f' \end{array} \right) \left( \begin{array}{c} g \\ g' \end{array} \right) = \left( \begin{array}{c} 135624789 \\ 846912753 \end{array} \right) \rightarrow \left( \begin{array}{c} 249385716 \\ 123456789 \end{array} \right),
\]

and thus $\Phi(\sigma) = \tau = 249385716$.

Let $\tau = \Phi(\sigma) \in S_n$. We enumerate the triple statistics $(d(\sigma) - \text{fmax} \sigma, d(\sigma), \text{valley} \sigma)$.

- If $k$ is a double ascent of $\sigma$ and not a foremaximum of $\sigma$, then $k$ is an ascent top and also bottom. So $k$ belongs to $g$ and $g'$. By definition, $(31-2)_k \sigma > 0$. Hence, the column $(\overline{k})$ does not appear in $(\overline{g})$, i.e., $\tau^{-1}(k) < k < \tau(k)$. So $k$ is a cyclic double ascent of $\tau$. Conversely, if $\tau^{-1}(k) < k < \tau(k)$, then the column $k$ appears in $g$ and $g'$ and $(31-2)_k \sigma > 0$. It implies that $k$ is a double ascent of $\sigma$ and not a foremaximum of $\sigma$.

- If $k$ is a double descent of $\sigma$, then $k$ is a descent top and also bottom. So $k$ belongs to $f$ and $f'$, then $\tau^{-1}(k) > k > \tau(k)$. Hence $k$ is a cyclic double descent of $\tau$. Conversely, if $\tau^{-1}(k) > k > \tau(k)$, then the column $k$ appears in $f$ and $f'$. It implies that $k$ is a double descent of $\sigma$.

- If $k$ is a valley of $\sigma$, then $k$ is a descent bottom and also ascent top. So $k$ belongs to $f$ and $g'$, then $\tau^{-1}(k) > k < \tau(k)$. Hence $k$ is a cyclic valley of $\tau$. Conversely, if $\tau^{-1}(k) > k < \tau(k)$, then the column $k$ appears in $f$ and $g'$. It implies that $k$ is a valley of $\sigma$.

Thus (31) is established. The proof of Theorem 5 is then completed. □

We illustrate $\Phi : S_4 \rightarrow S_4$ with their statistics in Figure 1.

5. PROOF OF THEOREM 8

Let $\sigma \in S_n$, the refinements of crossing and nesting are defined by

\[
cros_k \sigma = \# \{ i \in [n] : (i < k \leq \sigma(i) < \sigma(k)) \lor (i > k > \sigma(i) > \sigma(k)) \},
\]

\[
nest_k \sigma = \# \{ i \in [n] : (i < k \leq \sigma(k) < \sigma(i)) \lor (i > k > \sigma(k) > \sigma(i)) \}.
\]
We clearly have \( \text{cros}_\sigma = \sum_{k=1}^{n} \text{cros}_k \sigma \) and \( \text{nest}_\sigma = \sum_{k=1}^{n} \text{nest}_k \sigma \).

Using Foata-Zeilberger’s bijection \( \Psi_{FZ} : S_n \rightarrow H_n \), we construct the Laguerre history \( (s_0, \ldots, s_n, p_1, \ldots, p_n) \), where \( s_0 = (0,0) \) and the step \( (s_{i-1}, s_i) \) is North-East, South-East, East blue and East red if \( i \) is a cyclic valley, cyclic peak, cyclic double ascent (or fixed point), or cyclic double descent, respectively; while \( p_i = \text{nest}_i \sigma \) for \( i = 1, \ldots, n \). Then, we have

\[
\text{nest}_i \sigma + \text{cros}_i \sigma = \begin{cases} 
    h_i, & \text{if } (s_{i-1}, s_i) \text{ is North-East}; \\
    h_i - 1, & \text{if } (s_{i-1}, s_i) \text{ is South-East}; \\
    h_i, & \text{if } (s_{i-1}, s_i) \text{ is East blue}; \\
    h_i - 1, & \text{if } (s_{i-1}, s_i) \text{ is East red}.
\end{cases}
\]

Thus \( (s_0, \ldots, s_n, p_1, \ldots, p_n) \) is a Laguerre history of length \( n \) and

\[
w(\sigma) = t^{\text{ER}} \gamma + \text{NE} \gamma u^{\text{EB}} \gamma v^{\text{ER}} \gamma w^{\text{NE}} \gamma q^{\text{EB}} \gamma q^{\text{NE}} \gamma + \text{EB} \gamma \prod_{i=1}^{n} p^n q^{h_i - 1 - p_i},
\]

where \( \text{NE} \gamma, \text{EB} \gamma, \text{and } \text{ER} \gamma \) are the number of North-East steps, East blue steps, and East red steps of \( \gamma \) and \( \text{EB}^* \gamma \) is the number of East blue steps whose height is equal to \( p_i \). Given a Motzkin path \( \gamma \), weight each step at height \( h \) by

\[
a_k := tw[h+1]_{p,q}, \quad b_k := yp^h + (qu + tv)[h]_{p,q}, \quad c_k := [h]_{p,q}
\]

(32)
CERTAIN EXPANSION OF EULERIAN POLYNOMIALS VIA CONTINUED FRACTIONS

if the step is North-East, East, and South-East, respectively, and the weight of \( \gamma \) is defined to be the product of the step weights. Then the last sum amounts to sum over all the Motzkin paths of length \( n - 1 \) with respect to \((32)\), i.e.,

\[
B_n(p, q, t, u, v, w, y) = \sum_{\gamma \in M_n} w(\gamma).
\]

By \((24)\), we have the following continued fraction expansion:

\[
\sum_{n \geq 0} B_n(p, q, t, u, v, w, y) x^n = \frac{1}{1 - b_0 x - \frac{a_0 c_1 x^2}{1 - b_1 x - \frac{a_1 c_2 x^2}{\cdots}}},
\]

where \( a_h = tw[h + 1]_{p,q} \), \( b_h = yp^h + (qu + tv)h_{p,q} \), and \( c_h = [h]_{p,q} \).

For \( 0 \leq k \leq \lfloor (n-d)/2 \rfloor \), let \( b_{n,k,d}(p, q, t, u, v) \) be the coefficient of \( w^k y^d \) in \( B_n(p, q, t, u, v, w, y) \), that is,

\[
B_n(p, q, t, u, v, w, y) = \sum_{d=0}^{\lfloor (n-d)/2 \rfloor} \sum_{k=0}^{n} b_{n,k,d}(p, q, t, u, v) w^k y^d.
\]

Substituting \( x \leftarrow \frac{z}{(qu+tv)}, w \leftarrow \frac{w(qu+tv)^2}{t}, \) and \( y \leftarrow (qu+tv)y \) in \((34)\), we obtain

\[
\sum_{n \geq 0} \sum_{d=0}^{\lfloor (n-d)/2 \rfloor} b_{n,k,d}(p, q, u, v, t) \frac{t^k (qu + tv)^{n-2k-d}}{w^k y^d} x^n
\]

\[
= \frac{1}{1 - (y + [0]_{p,q})x - \frac{[1]_{p,q}^2 w x^2}{1 - (py + [1]_{p,q})x - \frac{[2]_{p,q}^2 w x^2}{1 - (p^2 y + [2]_{p,q})x - \frac{[3]_{p,q}^2 w x^2}{\cdots}}}}.
\]

Since the right-hand side of the above identity is free of variables \( t, u, \) and \( v \), the coefficient of \( w^k y^d x^n \) in the left-hand side is a polynomial in \( p \) and \( q \) with nonnegative integral coefficients. Denote this polynomial by \( Q_{n,k,d}(p, q) \), then

\[
Q_{n,k,d}(p, q) := \frac{b_{n,k,d}(p, q, t, u, v)}{t^k (qu + tv)^{n-2k-d}}.
\]

Hence \( Q_{n,k,d}(p, q) = b_{n,k,d}(p, q, 1, 0, 1) \). By \((15)\) and \((35)\), we derive that \( Q_{n,k,d}(p, q) = b_{n,k,d}(p, q) \), which is given by \((18)\). This completes the proof. \( \square \)

Remark. Let \( A_n(p, q, t) = A_n(p, q, t, 1, 1, 1) \) and \( B_n(p, q, t) = B_n(p, q, t, 1, 1, 1, 1) \). From \((28)\) and \((34)\) we derive

\[
\sum_{n \geq 0} A_n(p, q, t) x^n = 1 + \frac{[1]_{p,q} x}{1 - (1 + t)[1]_{p,q} x - \frac{[1]_{p,q}^2 [2]_{p,q} x^2}{1 - (1 + t)[2]_{p,q} x - \frac{[2]_{p,q}^2 [3]_{p,q} x^2}{\cdots}}},
\]

\[
\sum_{n \geq 0} B_n(p, q, t, u, v, w, y) x^n = \frac{1}{1 - b_0 x - \frac{a_0 c_1 x^2}{1 - b_1 x - \frac{a_1 c_2 x^2}{\cdots}}},
\]

\[
\sum_{n \geq 0} B_n(p, q, t, u, v, w, y) x^n = \frac{1}{1 - b_0 x - \frac{a_0 c_1 x^2}{1 - b_1 x - \frac{a_1 c_2 x^2}{\cdots}}},
\]
and

\[ \sum_{n \geq 0} B_n(p, q, t)x^n = \frac{1}{1 - (t[0]_{p,q} + [1]_{p,q})x - \frac{[1]_{p,q}^2tx^2}{1 - (t[1]_{p,q} + [2]_{p,q})x - \frac{[2]_{p,q}^2tx^2}{\ldots}}} . \tag{38} \]

In view of the following contraction formulae with \( c_{2i-1} = [i]_{p,q} \) and \( c_{2i} = t[i]_{p,q} \) for \( i \geq 1 \):

\[
\begin{align*}
\frac{1}{1 - \frac{c_1x}{c_2x}} &= \frac{1}{1 - \frac{c_1x}{c_2x}} = \frac{1}{1 - \frac{c_1x}{c_2x}} = \frac{1}{1 - \frac{c_1x}{c_2x}} = \frac{1}{1 - \frac{c_1x}{c_2x}}.
\end{align*}
\]

we see that

\[ \sum_{n \geq 0} A_n(p, q, t)x^n = \sum_{n \geq 0} B_n(p, q, t)x^n = \frac{1}{1 - \frac{c_1x}{c_2x}}, \tag{39} \]

\[
\begin{align*}
1 + \sum_{n \geq 1} C_n(\beta, t, u, v, w)x^n &= \frac{1}{1 - 0(tu + v)x - \frac{1(\beta + 0)tx^2}{1 - 1(tu + v)x - \frac{2(\beta + 1)tx^2}{1 - 2(tu + v)x - \frac{3(\beta + 2)tx^2}{\ldots}}} } . \tag{41}
\end{align*}
\]

where \( c_{2i} = t[i]_{p,q} \) and \( c_{2i-1} = [i]_{p,q} \). Hence \( A_n(p, q, t) = B_n(p, q, t) \), i.e., the two triple statistics (2-13, 31-2, des) and (2-31, 31-2, des) are equidistributed on \( S_n \). Although a bijection showing the latter equidistribution can be constructed by combining the known bijections from permutations to Motzkin paths, a direct bijective proof of the above equidistribution is desired.

6. Proof of Theorem 11

Consider the polynomial

\[ C_n(\beta, t, u, v, w) := \sum_{\sigma \in \Delta_n} \beta^{\text{cyc} \sigma} t^{\text{exc} \sigma} u^{\text{cdl} \sigma} v^{\text{cdl} \sigma} w^{\text{valley} \sigma} = \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta, t, u, v)w^k. \tag{40} \]

From \cite{Zen93} we know that

\[ 1 + \sum_{n \geq 1} C_n(\beta, t, u, v, w)x^n = \]

\[
\begin{align*}
\frac{1}{1 - 0(tu + v)x - \frac{1(\beta + 0)tx^2}{1 - 1(tu + v)x - \frac{2(\beta + 1)tx^2}{1 - 2(tu + v)x - \frac{3(\beta + 2)tx^2}{\ldots}}} } . \tag{41}
\end{align*}
\]
Substituting \( x \leftarrow \frac{x}{(tu+v)} \) and \( w \leftarrow \frac{w(tu+v)^2}{t} \) in (41), we get

\[
1 + \sum_{n \geq 1} \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta, t, u, v) k^k x^n = \frac{1}{1 - x - \frac{1}{1 - x - \frac{2(\beta + 1)wx^2}{1-2x - \frac{3(\beta + 2)wx^2}{1-3x - \frac{4(\beta + 3)wx^2}{1-\cdots}}}}}. \tag{42}
\]

By the right-hand side we see that \( c_{n,k}(\beta) := \frac{c_{n,k}(\beta, t, u, v)}{t^k(tu+v)^n^{2k}} \) must be a polynomial in \( \beta \), which is independent of \( u, v, \) and \( t \). Hence we have

\[
C_n(\beta, t, u, v, w) = \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta) t^k(tu+v)^n^{2k}w^k. \tag{43}
\]

Thus \( C_n(\beta, 1, 1, 0, w) = \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta) w^k \). On the other side, by (22) and (49) we have \( C_n(\beta, 1, 1, 0, w) = \sum_{k=0}^{\lfloor n/2 \rfloor} c_{n,k}(\beta) w^k \). So \( c_{n,k}(\beta) = c_{n,k}(\beta) \). Finally we get (23) by putting \( u = v = w = 1 \) in (43). \( \square \)

7. Two star variations

We show that the polynomial \( A_n \), which is originally defined using linear statistics, has a new combinatorial interpretation by cyclic statistics. For \( \sigma = \sigma(1) \ldots \sigma(n) \in \mathfrak{S}_n \) and some integral function ‘stat’ on \( \mathfrak{S}_n \), we define the star transformation from the permutation \( \sigma \) to the function \( \sigma^* = \sigma^*(1) \ldots \sigma^*(n) \) from \( [n] \) to \( \{0, \ldots, n - 1 \} \) by

\[
\sigma \mapsto \sigma^* = (\sigma(1) - 1) \ldots (\sigma(n) - 1). \tag{44}
\]

For any statistic stat on \( \sigma^* \) we can define the corresponding star statistic ‘stat\(^*\)’ on \( \sigma \) by \( \text{stat}^* (\sigma) = \text{stat}(\sigma^*) \). For instance, we can define the star cyclic statistics

\[
\begin{align*}
\text{fix}^* \sigma &= \text{fix} \sigma^* = \# \{ i \in [n-1] : i = \sigma^* (i) = \sigma (i) - 1 \}, \\
\text{wex}^* \sigma &= \text{wex} \sigma^* = \# \{ i \in [n-1] : i \leq \sigma^* (i) = \sigma (i) - 1 \} (= \text{exc} \sigma), \\
\text{cros}^* \sigma &= \text{cros} \sigma^* = \# \{ (i, j) \in [n] \times [n] : (i < j \leq \sigma^* (i) < \sigma^* (j)) \lor (i > j > \sigma^* (i) > \sigma^* (j)) \}, \\
\text{nest}^* \sigma &= \text{nest} \sigma^* = \# \{ (i, j) \in [n] \times [n] : (i < j \leq \sigma^* (j) < \sigma^* (i)) \lor (i > j > \sigma^* (j) > \sigma^* (i)) \}, \\
\text{cdd}^* \sigma &= \text{cdd} \sigma^* = \# \{ i \in [n-1] : (\sigma^*)^{-1} (i) > i > \sigma^* (i) \}, \\
\text{cda}^* \sigma &= \text{cda} \sigma^* = \# \{ i \in [n-1] : (\sigma^*)^{-1} (i) < i < \sigma^* (i) \}, \\
\text{cvalley}^* \sigma &= \text{cvalley} \sigma^* = \# \{ i \in [n-1] : (\sigma^*)^{-1} (i) > i < \sigma^* (i) \}.
\end{align*}
\]

Clearly, \( \sigma^*(0) \) and \( (\sigma^*)^{-1}(n) \) are neither defined nor needed.

Remark. The star crossing number \( \text{cros}^* (\sigma) \) of \( \sigma \) is different with the ordinary crossing number \( \text{cros} (\sigma) \) of \( \sigma \). For example, for the previous example \( \sigma = 3762154 \), we have \( \sigma^* = \)
Proof. Using the bijection $\Phi$ in Section 4 (cf. Theorem 5), we can give a new bijection $\Psi$ on $S_n$. Given a permutation $\sigma = \sigma(1)\ldots\sigma(n) \in S_n$, let $\hat{\sigma} = (\sigma(1) + 1)\ldots(\sigma(n) + 1)(1) \in S_{n+1}$ and consider the permutation $\tau = \Phi(\hat{\sigma}) \in S_{n+1}$. Since the last element $\hat{\sigma}(n + 1) = 1$, the first element $\hat{\tau}(1) = 1$ of $\hat{\sigma}$ should be $n + 1$. So $\tau(2)\ldots\tau(n + 1)$ is a permutation on $[n]$ and we can define the permutation $\Psi(\sigma) := \tau(2)\ldots\tau(n + 1) \in S_n$. By Theorem 5 the bijection $\Phi$ satisfies $(2-31, 31-2, \text{des})\hat{\sigma} = (\text{nest, cros, drop})\Phi(\hat{\sigma})$.

Since $(2-31, 31-2, \text{des})\sigma = (2-31 + \text{des} - n, 31-2, \text{des} - 1)\hat{\sigma}$ and 

$$(\text{nest}^*, \text{cros}^*, \text{drop}^* - 1)\Psi(\sigma) = (\text{nest} + \text{drop} - n, \text{cros}, \text{drop} - 1)\Phi(\hat{\sigma}),$$

we have $(2-31, 31-2, \text{des})\sigma = (\text{nest}^*, \text{cros}^*, \text{drop}^* - 1)\Psi(\sigma)$. Hence, assuming $\sigma(0) = \sigma(n + 1) = 0$, the two hextuple statistics $(2-31, 31-2, \text{des}, \text{da}^*, \text{dd}^*, \text{valley}^*)$ and $(\text{nest}^*, \text{cros}^*, \text{drop}^* - 1, \text{cda}^*, \text{fix}^*, \text{cdd}^*, \text{valley}^*)$ are equidistributed on $S_n$.

Example. Given $\sigma = 4 1 2 7 9 6 5 8 3$, we define $\hat{\sigma} = 5 2 3 8 10 7 6 9 4 1$ with right embracing numbers $1, 1, 1, 2, 0, 1, 1, 0, 0, 0$. Then

$$\begin{pmatrix} f \\ f' \end{pmatrix} = \begin{pmatrix} 1 & 2 & 4 & 6 & 7 \\ 4 & 9 & 5 & 7 & 10 \end{pmatrix}, \quad \begin{pmatrix} g \\ g' \end{pmatrix} = \begin{pmatrix} 3 & 5 & 8 & 9 & 10 \\ 2 & 3 & 8 & 6 & 1 \end{pmatrix},$$

$$\tau' = \begin{pmatrix} f \\ f' \end{pmatrix} \begin{pmatrix} g \\ g' \end{pmatrix} = \begin{pmatrix} 1 & 2 & 4 & 6 & 7 & 3 & 5 & 8 & 9 & 10 \\ 4 & 9 & 5 & 7 & 10 & 2 & 3 & 8 & 6 & 1 \end{pmatrix} \rightarrow \begin{pmatrix} 10 & 3 & 5 & 1 & 4 & 9 & 6 & 8 & 2 & 7 \\ 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 & 9 & 10 \end{pmatrix},$$

and thus $\tau = \Phi(\hat{\sigma}) = 10 3 5 1 4 9 6 8 2 7$. So, $\Psi(\sigma) = (2)\ldots(10) = 3 5 1 4 9 6 8 2 7$.

Let $S^*_n$ be the set of all sequences $\sigma^*$ where $\sigma \in S_n$, that is, $S^*_n := \{ \sigma^* : \sigma \in S_n \}$. By definition $S^*_n$, for all $\sigma \in S_n$, it holds that

$$(\text{fix}^*, \text{nest}^*, \text{cros}^*, \text{wex}^*, \text{cdd}^*, \text{cda}^*, \text{valley}^*)\sigma = (\text{fix}, \text{nest}, \text{cros}, \text{wex}, \text{cdd}, \text{cda}, \text{valley})\sigma^*. \quad (46)$$

Note that, for a given $\sigma^* \in S^*_n$, the entries 0 and $n$ are neither a cyclic valley nor a cyclic peak. We illustrate $\Psi : S_4 \rightarrow S_4$ with their statistics in Figure 2.
\[
\begin{array}{|c|c|c|c|c|c|c|c|}
\hline
\sigma \in S_4 & \tau = \Psi(\sigma) & \tau^* \in S_4^* & \text{des} \sigma & (31-2) \sigma & (2-13) \sigma & \text{da}^* \sigma & \text{dd}^* \sigma & \text{valley}^* \sigma \\
\hline
1234 & 2341 & 1230 & 0 & 0 & 0 & 3 & 0 & 0 \\
1243 & 2314 & 1203 & 1 & 0 & 0 & 2 & 1 & 0 \\
1324 & 2431 & 1320 & 1 & 0 & 1 & 1 & 0 & 1 \\
1342 & 2413 & 1032 & 1 & 0 & 0 & 2 & 1 & 0 \\
1423 & 2431 & 1302 & 1 & 1 & 0 & 1 & 0 & 1 \\
1432 & 2314 & 1023 & 2 & 0 & 0 & 1 & 2 & 0 \\
2134 & 3241 & 2130 & 1 & 0 & 1 & 1 & 0 & 1 \\
2143 & 3214 & 2103 & 2 & 0 & 1 & 0 & 1 & 1 \\
2314 & 4321 & 3210 & 1 & 0 & 2 & 1 & 0 & 1 \\
2341 & 1342 & 0231 & 1 & 0 & 0 & 2 & 1 & 0 \\
2413 & 4312 & 3201 & 1 & 1 & 1 & 1 & 0 & 1 \\
2431 & 1324 & 0213 & 2 & 0 & 0 & 1 & 2 & 0 \\
3124 & 3421 & 2310 & 1 & 1 & 1 & 1 & 0 & 1 \\
3142 & 3124 & 2013 & 2 & 1 & 1 & 0 & 1 & 1 \\
3214 & 4231 & 3120 & 2 & 0 & 2 & 0 & 1 & 1 \\
3241 & 1432 & 0321 & 2 & 0 & 1 & 0 & 1 & 1 \\
3412 & 3142 & 2031 & 1 & 1 & 0 & 1 & 0 & 1 \\
3421 & 1243 & 0132 & 2 & 0 & 0 & 1 & 2 & 1 \\
4123 & 3412 & 2301 & 1 & 2 & 0 & 1 & 0 & 1 \\
4132 & 4123 & 3012 & 2 & 2 & 0 & 0 & 1 & 1 \\
4213 & 4213 & 3102 & 2 & 1 & 1 & 0 & 1 & 1 \\
4231 & 1423 & 0312 & 2 & 1 & 0 & 0 & 1 & 1 \\
4312 & 3124 & 2013 & 2 & 1 & 0 & 0 & 1 & 1 \\
4321 & 1234 & 0123 & 3 & 0 & 0 & 0 & 3 & 0 \\
\hline
\end{array}
\]

**Figure 2.** Illustration of $\Psi$ on $S_4$ with their statistics

Given a $\sigma \in S_n$, the diagram of $\sigma^* \in S_n^*$ consists of cycles $i \to \sigma^*(i) \to \cdots \to i$ with $i \in [n]$, and the path $n \to \sigma^*(n) \to \cdots \to 0$. Let cyc$^* \sigma$ be the number of cycles in the diagram of $\sigma^*$. For example, for the previous example $\sigma = 3762154$ and $\sigma^* = 2651043$, we have cyc$^*(\sigma) = \text{cyc}(\sigma^*) = 2$, since one cycle $1 \to 2 \to 6 \to 4$ and one path $7 \to 3 \to 5 \to 0$ exist in $\sigma^*$. Let $S_n(k)$ be the set of permutations $\sigma \in S_n$ with valley$^* \sigma = k$ and cdd$^* \sigma = 0$. Introduce the polynomial

\[
d_{n,k}(\beta) = \sum_{\sigma \in S_n(k)} \beta^{\text{cyc}^* \sigma - \text{fix}^* \sigma}. \quad (47)
\]

**Theorem 13.** We have

\[
\sum_{\sigma \in S_n} \beta^{\text{cyc}^* \sigma - \text{fix}^* \sigma} \text{exc} \sigma = \sum_{k=0}^{(n-1)/2} d_{n,k}(\beta) t^k (1 + t)^{n-1-2k}. \quad (48)
\]

Moreover, for all $k \geq 1$, the polynomial $d_{n,k}(\beta)$ has a factor $(\beta + 1)$.

**Proof.** Let

\[
D_n(\beta, t, u, v, w) := \sum_{\sigma \in S_n} \beta^{\text{cyc}^* \sigma - \text{fix}^* \sigma} t^{\text{exc} \sigma} u^{\text{da}^* \sigma + \text{fix}^* \sigma} v^{\text{dd}^* \sigma} w^{\text{valley}^* \sigma}. \quad (49)
\]
By the same method in [Zen93] to count the cycles, we obtain
\[
\sum_{n \geq 1} D_n(\beta, t, u, v, w)x^{n-1} = \frac{1}{1 - (tu + v)x - \frac{1(\beta + 1)tx^2}{1 - 2(tu + v)x - \frac{2(\beta + 2)tx^2}{1 - 3(tu + v)x - \frac{3(\beta + 3)tx^2}{\ldots}}}}. \tag{50}
\]

Define the polynomial \(d_{n,k}(\beta, t, u, v)\) to be the coefficients of \(w^k\) in \(D_n(\beta, t, u, v, w)\):

\[
D_n(\beta, t, u, v, w) = \sum_{k=0}^{\lfloor(n-1)/2\rfloor} d_{n,k}(\beta, t, u, v)w^k.
\]

Substituting \(x \leftarrow \frac{x}{(tu+v)}\) and \(w \leftarrow \frac{w(tu+v)^2}{w(tu+v)}\) in (50), we get

\[
\sum_{n \geq 1} \sum_{k=0}^{\lfloor(n-1)/2\rfloor} \frac{d_{n,k}(\beta, t, u, v)}{t^k(tu+v)^{n-1-2k}}w^{k(n-1)} = \frac{1}{1 - x - \frac{2(\beta + 2)tx^2}{1 - 2x - \frac{3(\beta + 3)tx^2}{\ldots}}}. \tag{51}
\]

So \(d_{n,k}^*(\beta) := \frac{d_{n,k}(\beta, t, u, v)}{t^k(tu+v)^{n-1-2k}}\) must be a polynomial in \(\beta\), since the right-hand side of (51) is independent of \(u, v\) and \(t\). Hence we have

\[
D_n(\beta, t, u, v, w) = \sum_{k=0}^{\lfloor(n-1)/2\rfloor} d_{n,k}^*(\beta)t^k(tu+v)^{n-1-2k}w^k. \tag{52}
\]

To verify (47), taking \(t = u = 1\) and \(v = 0\) in (51) we obtain

\[
D_n(\beta, 1, 1, 0, w) = \sum_{k=0}^{\lfloor(n-1)/2\rfloor} d_{n,k}(\beta)w^k = \sum_{k=0}^{\lfloor(n-1)/2\rfloor} d_{n,k}^*(\beta)w^k.
\]

Thus \(d_{n,k}(\beta) = d_{n,k}^*(\beta)\), and we get (48) by putting \(u = v = w = 1\) in (52). Clearly, for all \(k \geq 1\), the polynomial \(d_{n,k}(\beta)\) has a factor \((\beta + 1)\) because of the presence of the term \((\beta + 1)w\) at the second row of the continued fraction on the right side of (51). □

8. Concluding Remark

Consider the descent polynomial of involutions on \([n]\):

\[
I_n(t) := \sum_{\sigma \in \mathfrak{I}_n} t^{\text{des} \sigma} = I(n, 0) + I(n, 1)t + \cdots + I(n, n-1)t^{n-1}, \tag{53}
\]

where \(\mathfrak{I}_n\) is the subset of involutions in \(\mathfrak{S}_n\). The sequence \(\{I(n, k)\}_{0 \leq k \leq n-1}\) is known to be symmetric and unimodal. F. Brenti had conjectured that the sequence \(\{I(n, k)\}_{0 \leq k \leq n-1}\)
is log-concave, which was later disproved by Barnabei et al. [BFS09]. Hence the best result one could expect for $I_n(t)$ is the following expansion

$$I_n(t) = \sum_{k=0}^{\lfloor (n-1)/2 \rfloor} \alpha_{n,k} t^k (1 + t)^{n-1-2k} \quad \text{with} \quad \alpha_{n,k} \in \mathbb{N}. \quad (54)$$

This is Conjecture 4.1 in [GZ06]. Unfortunately, the generating function of $I_n(t)$ does not have a nice continued fraction expansion as that for $A_n(t)$ or $B_n(t)$.

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APPENDIX

The first values of $a_{n,k}(p, q)$ are given by $a_{n,0}(p, q) = 1$ for $1 \leq n \leq 5$ and

| $n \setminus k$ | 0     | 1     | 2     |
|-----------------|-------|-------|-------|
| 1               | 1     |       |       |
| 2               | 1     |       |       |
| 3               | $p + q$ | $(p + q)(p + q + 2)$ |       |
| 4               | 1     | $(p + q)(p + q + 2) + 2(p + q) + 3$ | $(p + q)^2(p^2 + pq + q^2 + 1)$ |
| 5               | 1     | $(p + q)^2(p^2 + pq + q^2 + 1)$ |       |

For $j = 0, 1, 2$ the first values of the polynomials $b_{n,k,j}(p, q)$ are given as follows.

| $n \setminus k \setminus j$ | 0     | 1     | 2     | 3     |
|-----------------------------|-------|-------|-------|-------|
| 1                           | 0     |       |       |       |
| 2                           | 0     | 1     |       |       |
| 3                           | 0     | 1     |       |       |
| 4                           | 0     | 1     | $(p + q)^2 + 1$ |       |
| 5                           | 0     | 1     | $(p + q)^2 + 2(p + q)^2 + 2$ |       |
| 6                           | 0     | 1     | $(p + q)^3 + 2(p + q)^3 + 3(p + q)^2 + 3$ | $b_{6,3,0}(p, q)$ |

| $n \setminus k \setminus j$ | 0     | 1     | 2     | 3     |
|-----------------------------|-------|-------|-------|-------|
| 1                           | 1     |       |       |       |
| 2                           | 0     |       |       |       |
| 3                           | 0     | $p + 2$ |       |       |
| 4                           | 0     | $2p + 2$ |       |       |
| 5                           | 0     | $3p + 2$ | $b_{5,2,1}(p, q)$ |       |

| $n \setminus k \setminus j$ | 0     | 1     | 2     | 3     |
|-----------------------------|-------|-------|-------|-------|
| 1                           | 1     |       |       |       |
| 2                           | 0     |       |       |       |
| 3                           | 0     | $p + 2$ |       |       |
| 4                           | 0     | $2p + 2$ |       |       |
| 5                           | 0     | $3p + 2$ | $b_{5,2,1}(p, q)$ |       |

where

$$b_{6,3,0}(p, q) = (p + q)^6 + (1 - 2pq)(p + q)^4 + (2 + p^2q^2)(p + q)^2 + 1,$$
$$b_{5,2,1}(p, q) = (p^2 + 2p + 2)q^2 + (2p^3 + 4p^2 + 4pq + (p^4 + 2p^3 + 2p^2 + 2p + 3),$$
$$b_{6,2,2}(p, q) = (p^4 + 2p^3 + 5p^2 + 4p + 3)q^2 + (2p^5 + 4p^4 + 10p^3 + 8p^2 + 6p)q + (p^6 + 2p^5 + 5p^4 + 4p^3 + 6p^2 + 6p + 6).$$
The first non-zero values of $c_{n,k}(\beta)$ ($2 \leq n \leq 7$) are given by the following table.

| n \ k | 1    | 2    | 3    |
|-------|------|------|------|
| 2     | $\beta$ |      |      |
| 3     | $\beta$ |      |      |
| 4     | $\beta(3\beta + 2)$ |      |      |
| 5     | $2\beta(5\beta + 4)$ |      |      |
| 6     | $\beta(25\beta + 22)$ | $\beta(15\beta^2 + 30\beta + 16)$ |      |
| 7     | $\beta(14\beta + 13)$ | $\beta(105\beta^2 + 238\beta + 136)$ |      |

The first values of $d_{n,k}(\beta)$ are given by $d_{n,0}(\beta) = 1$ for $1 \leq n \leq 7$ and

| n \ k | 0 | 1 | 2    | 3    |
|-------|---|---|------|------|
| 1     | 1 | 1 |      |      |
| 2     | 1 |   |      |      |
| 3     | 1 | $\beta + 1$ |      |      |
| 4     | 1 | $4(\beta + 1)$ |      |      |
| 5     | 1 | $11(\beta + 1)$ | $(\beta + 1)(3\beta + 5)$ |      |
| 6     | 1 | $26(\beta + 1)$ | $(\beta + 1)(25\beta + 43)$ |      |
| 7     | 1 | $57(\beta + 1)$ | $10(\beta + 1)(13\beta + 23)$ | $(\beta + 1)(15\beta^2 + 60\beta + 61)$ |

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