

Proof (Proposition 1.3.6). By Definition 1.3.5 (I)(1) and by Lemma 1.3.4 we have that statements 4–5 of the proposition hold. Next fix $\ell \geq 2$ and notice that the case $j = 0$ in 1 is similar to the case of statement 2, the difference being $x(a, b) \neq x_b$. We will first verify 2. Thus we write, using the Definition 1.3.5 and (1.46), that $[\bar{w}]_{f-\ell, f}$ is given by:

$$w_\ell^*(a) \left\{ \frac{1-b}{1-a} w_\ell^*(a) + \frac{b-a}{1-a} w_{\ell-1}^*(a) \right\} - \left\{ \frac{1-b}{1-a} w_{\ell+1}^*(a) + \frac{b-a}{1-a} w_\ell^*(a) \right\} w_{\ell-1}^*(a). \quad (1.47)$$

The $w_\ell^*(a)w_{\ell-1}^*(a)$ terms cancel in (1.47). Thus we obtain by (1.47) and Lemma 1.3.4 that

$[\bar{w}]_{f-\ell, f} = \frac{1-b}{1-a} (w_\ell^*(a)^2 - w_{\ell+1}^*(a)w_{\ell-1}^*(a)) = a^2(1-a)(1-b)r^2z^4x_a^{\ell-2}$. Thus statement 2 is proved.

We now turn to statement 1. Fix $\ell \geq 2$ and let $j \geq 0$. Denote $[a, b]_0 = (a, b)$ and $[a, b]_j = (b, b)$ for $j \geq 1$. Thus, by Definition 1.3.5(I)(3)–(4) and (1.46),

$$\begin{aligned} [\bar{w}]_{f-\ell, f+j+1} &= \bar{w}_{f-\ell, f+j+1} \{ \beta[a, b]_j \bar{w}_{f-\ell+1, f+j+1} - x[a, b]_j \bar{w}_{f-\ell+1, f+j} \} \\ &\quad - \{ \beta[a, b]_j w_{f-\ell, f+j+1} - x[a, b]_j w_{f-\ell, f+j} \} w_{f-\ell+1, f+j+1}. \end{aligned} \quad (1.48)$$

Now the terms of (1.48) involving $\beta[a, b]_j$ cancel and we obtain from (1.48) and (1.46) that

$$[\bar{w}]_{f-\ell, f+j+1} = x[a, b]_j [\bar{w}]_{f-\ell, f+j}. \quad (1.49)$$

Now put $j = 0$ in (1.49) and conclude by 2 and (1.49) that statement 1 holds for the initial case $j = 1$ for the given fixed $\ell \geq 2$. Now for the same fixed index ℓ , take statement 1 as an induction hypothesis for induction on $j \geq 1$. We have just established this induction hypothesis for $j = 1$. Thus verify by (1.49) again that the induction step holds since $x[a, b]_j = x(b, b) = x_b$ for all $j \geq 1$. Thus statement 1 is proved.

Finally we turn to statement 3. We note that (1.48)–(1.49) continues to hold by Definition 1.3.5 (I)(3) with $\ell = 1$ as long as $j \geq 1$. Now we compute by (1.44)–(1.45), Definition 1.3.5 (I)(3), and the interlacing bracket definition (1.46) that, since by (1.44), $\bar{w}_{f-1, f+1} = \omega(a, b)$, while by Definition 1.3.5, $\bar{w}_{f, f+2} = w_2^*(b) = \omega(b, b)$,

$$\begin{aligned} [\bar{w}]_{f-1, f+1} &= \omega(a, b)\omega(b, b) - \{ \beta(a, b)\omega(a, b) - x(a, b) \cdot 1 \} \cdot 1 \\ &= \omega(a, b)[\omega(b, b) - \beta(a, b)] + x(a, b) = b^2(1-a)(1-b)r^2z^4, \end{aligned} \quad (1.50)$$

where at the last step we make a direct calculation based on the definitions in (1.18) and (1.45). Now take statement 3 as an induction hypothesis for induction on $j \geq 1$. By (1.50) have established this induction hypothesis for $j = 1$. Thus verify by (1.49) with $\ell = 1$ and $j \geq 1$ that the induction step holds since $x[a, b]_j = x(b, b) = x_b$ for all $j \geq 1$. So, statement 3 is proved. \square

**** Check last step of (1.50)

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Factor[Simplify[omega[a, b, r, y, z] (omega[b, b, r, y, z] - betaab[a, b, r, y, z]) +
  xab[a, b, r, y, z] - b^2 (1 - a) (1 - b) r^2 z^4]]
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We turn to the task of obtaining a closed formula for $\bar{w}_{m,n}$. By Definition 1.3.5 (I)(4), given $m = f - \ell < f$, $\bar{w}_{m,f+1}$ and $\bar{w}_{m,f+2}$ form the initial conditions for a recurrence $\bar{w}_{m,f+j+1} := \beta_b \bar{w}_{m,f+j} - x_b \bar{w}_{m,f+j-1}$, $j \geq 2$. Put

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$m = f - \ell$ for some $\ell \geq 1$. We denote the vector of these upward initial conditions across the stratum threshold by the 2×1 vector $\mathbf{W}(\ell)$. Then we define a 2×2 matrix $Q(b)$, and for each $\ell < f$, a 2×1 vector $\mathbf{d} = \mathbf{d}(\ell)$ by

$$Q(b) := \begin{bmatrix} q_1^*(b) & w_1^*(b) \\ q_2^*(b) & w_2^*(b) \end{bmatrix}, \quad \mathbf{W}(\ell) := \begin{bmatrix} \bar{w}_{f-\ell,f+1} \\ \bar{w}_{f-\ell,f+2} \end{bmatrix} = Q(b)\mathbf{d}; \quad \mathbf{d} := \begin{bmatrix} d_1(\ell) \\ d_2(\ell) \end{bmatrix}. \quad (1.51)$$

By Definition 1.3.5 (I)(1)–(3), we can write each term of the right side of the recurrence of (I)(3) using (I)(1)–(2) in terms of $w_\ell^*(a)$ and $w_{\ell+1}^*(a)$ as follows: $\bar{w}_{f-\ell,f+1} = \frac{1-b}{1-a} w_{\ell+1}^*(a) + \frac{b-a}{1-a} w_\ell^*(a)$ and $\bar{w}_{f-\ell,f} = w_\ell^*(a)$, so $\bar{w}_{f-\ell,f+2} = \beta(a,b) \left(\frac{1-b}{1-a} w_{\ell+1}^*(a) + \frac{b-a}{1-a} w_\ell^*(a) \right) - x(a,b) w_\ell^*(a)$. We combine terms with the notation $\kappa(a,b) := \left(\frac{b-a}{1-a} \right) \beta(a,b) - x(a,b)$. Thus

$$\mathbf{W}(\ell) = B \begin{bmatrix} w_\ell^*(a) \\ w_{\ell+1}^*(a) \end{bmatrix}; \quad B = \begin{bmatrix} \frac{b-a}{1-a} & \frac{1-b}{1-a} \\ \kappa(a,b) & \frac{1-b}{1-a} \beta(a,b) \end{bmatrix}. \quad (1.52)$$

By equating the two expressions for the vector $\mathbf{W}(\ell)$ in (1.51) and (1.52), we recover

$$\mathbf{d}(\ell) = \begin{bmatrix} d_1(\ell) \\ d_2(\ell) \end{bmatrix} = M \begin{bmatrix} w_\ell^*(a) \\ w_{\ell+1}^*(a) \end{bmatrix}; \quad M := Q(b)^{-1}B. \quad (1.53)$$

Here it is clear that the entries of the matrix $M = (\mu_{i,j})$, with $\mu_{i,j} = \mu_{i,j}(a,b)$ $1 \leq i, j \leq 2$, do not depend on ℓ . We note by direct calculation from (1.51) that $\det(Q(b)) = -b^2 z^2$, so we have a straightforward formula for M via (1.51) and (1.53).

*****Define \kappa(a,b) and the matrix B of (1.52).

```

kappa[a_, b_, r_, y_, z_] := ((b - a) / (1 - a)) betaab[a, b, r, y, z] - xab[a, b, r, y, z];
b11[a_, b_, r_, y_, z_] := (b - a) / (1 - a);
b12[a_, b_, r_, y_, z_] := (1 - b) / (1 - a);
b21[a_, b_, r_, y_, z_] := kappa[a, b, r, y, z];
b22[a_, b_, r_, y_, z_] := ((1 - b) / (1 - a)) betaab[a, b, r, y, z];

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**** Determinant of \$ Q(b) \$.

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Factor[Simplify[
  q1stara[b, r, y, z] × w2stara[b, r, y, z] - q2stara[b, r, y, z] × w1stara[b, r, y, z]]]

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- b^2 z^2

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**** Define entries of \$ M := Q(b)^{-1} B \$.

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m11[a_, b_, r_, y_, z_] := (1 / (b^2 z^2))
  (-w2stara[b, r, y, z] × b11[a, b, r, y, z] + w1stara[b, r, y, z] × b21[a, b, r, y, z]);
m12[a_, b_, r_, y_, z_] := (1 / (b^2 z^2))
  (-w2stara[b, r, y, z] × b12[a, b, r, y, z] + w1stara[b, r, y, z] × b22[a, b, r, y, z]);
m21[a_, b_, r_, y_, z_] := (1 / (b^2 z^2))
  (q2stara[b, r, y, z] × b11[a, b, r, y, z] - q1stara[b, r, y, z] × b21[a, b, r, y, z]);
m22[a_, b_, r_, y_, z_] := (1 / (b^2 z^2))
  (q2stara[b, r, y, z] × b12[a, b, r, y, z] - q1stara[b, r, y, z] × b22[a, b, r, y, z]);

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Proposition 1.3.7. *Let $d_1(\ell)$ and $d_2(\ell)$ be defined by (1.51)–(1.53). Then*

$$\bar{w}_{f-\ell, f+j} = d_1(\ell) q_j^*(b) + d_2(\ell) w_j^*(b), \quad \ell \geq 1, \quad j \geq 1. \quad (1.54)$$

Proof (Proposition 1.3.7). Fix $\ell \geq 1$. By Definition 1.3.5 (I)(4), we have: $\bar{w}_{f-\ell, f+j+1} = \beta_b \bar{w}_{f-\ell, f+j} - x_b \bar{w}_{f-\ell, f+j-1}$, $j \geq 2$. But if we denote the right side of (1.54) by v_j , then also $v_{j+1} = \beta_b v_j - x_b v_{j-1}$, $j \geq 2$, because by construction each of $\{q_j^*(b)\}$ and $\{w_j^*(b)\}$ satisfy the same two term recurrence, and the coefficients $d_1(\ell)$ and $d_2(\ell)$ are independent of j . Also by definition (1.51), for any given $\ell \geq 1$, (1.54) holds for $j = 1$ and $j = 2$, that is, $v_j = \bar{w}_{f-\ell, f+j}$, $j = 1, 2$. Hence we have $v_j = \bar{w}_{f-\ell, f+j}$ for all $j \geq 1$. Since ℓ was arbitrary the proof is complete. \square

Lemma 1.3.8. *For all $1 \leq m < n$, there holds: $\bar{w}_{m,n} = \bar{w}_{n-1, m-1}$.*

Proof (Lemma 1.3.8). Notice that the lemma holds in the initial cases $n-m = 1, 2$ by (1.44). Also, if $f \leq m < n$ or $1 \leq m < n \leq f$ then the statement holds by Definition 1.3.5 (I)(1) and (II)(1). So consider now $\bar{w}_{f-\ell, f+j}$ for $1 \leq \ell < f$ and $j \geq 1$. Our method is to prove the statement:

(H) $_{\ell, j}$: $\bar{w}_{f-\ell, f+j} = \bar{w}_{f+j-1, f-\ell-1}$,
holds for both the initial cases $\ell = 1$ and $\ell = 2$, and all $j \geq 1$.

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We first establish $(H)_{\ell,j}$ for $\ell = 1$ and all $j \geq 1$. On the one hand, write $\bar{w}_{f-1,f+j}$ by (1.54) with $\ell = 1$, and on the other hand, write $\bar{w}_{f+j-1,f-2}$ by Definition 1.3.5 (II)(2), as follows.

$$\begin{aligned}\bar{w}_{f-1,f+j} &= d_1(1)q_j^*(b) + d_2(1)w_j^*(b); \\ \bar{w}_{f+j-1,f-2} &= \frac{1-a}{1-b}w_{j+1}^*(b) + \frac{a-b}{1-b}w_j^*(b).\end{aligned}\tag{1.55}$$

By (1.51), (1.53) and direct calculation, we have that $d_1(1) = \mu_{1,1}w_1^*(a) + \mu_{1,2}w_2^*(a) = -(1-a)(1-b)r^2z^2$, and $d_2(1) = \mu_{2,1}w_1^*(a) + \mu_{2,2}w_2^*(a) = 1$. Therefore, by substitution into (1.55), we find that the two expressions in (1.55) are equal if and only if $(*) \quad -(1-b)^2r^2z^2q_j^*(b) = w_{j+1}^*(b) - w_j^*(b)$. By direct computation we check that $(*)$ is true at both $j = 1$ and $j = 2$. Thus since $\{q_j^*(b)\}$ and $\{w_j^*(b)\}$ each satisfy the same Fibonacci recurrence, $(*)$ holds for all $j \geq 1$.

****VERIFY FORULAE for \$ d_1(1) \$ and \$ d_2(1) \$.

```
d1one[a_, b_, r_, y_, z_] :=
  m11[a, b, r, y, z] × w1stara[a, r, y, z] + m12[a, b, r, y, z] × w2stara[a, r, y, z];
d1two[a_, b_, r_, y_, z_] := m21[a, b, r, y, z] × w1stara[a, r, y, z] +
  m22[a, b, r, y, z] × w2stara[a, r, y, z];
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```
Factor[Simplify[d1one[a, b, r, y, z] - (-(1-a) (1-b) r^2 z^2)]]
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0
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Factor[Simplify[d1two[a, b, r, y, z] - (1)]]
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0
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**** VERIFY (*) for \$ j=1 \$.

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Factor[Simplify[
  (-(1-b)^2 r^2 z^2) q1stara[b, r, y, z] - (w2stara[b, r, y, z] - w1stara[b, r, y, z])]]
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```
0
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**** VERIFY (*) for \$ j=2 \$.

```
Factor[Simplify[
  (- (1 - b) ^ 2 r ^ 2 z ^ 2) q2stara[b, r, y, z] - (w3stara[b, r, y, z] - w2stara[b, r, y, z])]]
```

```
0
```

Next we establish that $(H)_{\ell,j}$ holds with $\ell = 2$ and all $j \geq 1$. Write $\bar{w}_{f-2,f+j}$ by (1.54) with $\ell = 2$, and write $\bar{w}_{f+j-1,f-3}$ by Definition 1.3.5 (II)(3), as follows.

$$\begin{aligned} \text{(i)} \quad & \bar{w}_{f-2,f+j} = d_1(2)q_j^*(b) + d_2(2)w_j^*(b); \\ \text{(ii)} \quad & \bar{w}_{f+j-1,f-3} = \beta(b,a)\bar{w}_{f+j-1,f-2} - x(b,a)\bar{w}_{f+j-1,f-1}, \\ & \text{with } \bar{w}_{f+j-1,f-2} = \frac{1-a}{1-b}w_{j+1}^*(b) + \frac{a-b}{1-b}w_j^*(b); \quad \bar{w}_{f+j-1,f-1} = w_j^*(b). \end{aligned} \quad (1.56)$$

By (1.51) and (1.53) we directly verify that $d_1(2) = -(1-a)(1-b)r^2z^2\beta(b,a)$; $d_2(2) = \beta(b,a) - x(b,a)$. To verify that the expressions (i) and (ii) in (1.56) are equal, we substitute, $d_1(2)$ and $d_2(2)$ and obtain, after a little algebra in which $x(b,a)x_j^*(b)$ cancels on the two sides, the condition

(**) $-(1-b)^2r^2z^2\beta(b,a)q_j^*(b) = \beta(b,a)(w_{j+1}^*(b) - w_j^*(b))$, $\forall j \geq 1$. But obviously (**) is equivalent to the condition (*) that was verified in the previous paragraph. Hence the two expressions in (1.56) are equal for all $j \geq 1$, so $(H)_{\ell,j}$ holds also at $\ell = 2$ for all $j \geq 1$.

****VERIFY FORULAE for \$ d_1(2) \$ and \$ d_2(2) \$.

```
d2one[a_, b_, r_, y_, z_] :=
  m11[a, b, r, y, z] × w2stara[a, r, y, z] + m12[a, b, r, y, z] × w3stara[a, r, y, z];
d2two[a_, b_, r_, y_, z_] := m21[a, b, r, y, z] × w2stara[a, r, y, z] +
  m22[a, b, r, y, z] × w3stara[a, r, y, z];
```

```
Factor[Simplify[d2one[a, b, r, y, z] - (- (1 - a) (1 - b) r ^ 2 z ^ 2 betaab[b, a, r, y, z])]]
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0
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Factor[Simplify[d2two[a, b, r, y, z] - (betaab[b, a, r, y, z] - xab[b, a, r, y, z])]]
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0
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Finally, fix any $j \geq 1$. We appeal to (1.53) and (1.54) and to Definition 1.3.5 (II)(4), to obtain, for any $\ell \geq 3$,

$$\begin{aligned} \bar{w}_{f-\ell, f+j} &= (\mu_{1,1} w_\ell^*(a) + \mu_{1,2} w_{\ell+1}^*(a)) q_j^*(b) + (\mu_{2,1} w_\ell^*(a) + \mu_{2,2} w_{\ell+1}^*(a)) w_j^*(b); \\ \bar{w}_{f+j-1, f-\ell-1} &= \beta_a \bar{w}_{f+j-1, f-\ell} - x_a \bar{w}_{f+j-1, f-\ell+1}. \end{aligned} \quad (1.57)$$

Write $u_\ell := \bar{w}_{f-\ell, f+j}$ for the first line of (1.57). Since with j fixed, u_ℓ is a linear combination of two successive terms of the sequence $\{w_\ell^*(a)\}$, it follows that, $\{u_\ell, \ell \geq 2\}$ itself satisfies the recursion $u_{\ell+1} = \beta_a u_\ell - x_a u_{\ell-1}$. But also $\{v_\ell := \bar{w}_{f+j-1, f-\ell-1}, \ell \geq 2\}$, in the second line of (1.57), satisfies the same recurrence in ℓ . Moreover, we proved that $(H)_{\ell,j}$ holds for $\ell = 1$ and $\ell = 2$, so for the given j , we have $u_1 = v_1$, and $u_2 = v_2$. Therefore we have $u_\ell = v_\ell$ for all $\ell \geq 1$. Thus by (1.57), $(H)_{\ell,j}$ is proved for all $\ell \geq 1$ with the given j . Since $j \geq 1$ was arbitrary, $(H)_{\ell,j}$ is true for all $\ell, j \geq 1$. \square

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Lemma 1.3.9. *The following identities hold.*

1. $\bar{w}_{f-\ell, f+j}[1] = a^\ell b^{j-1} \Pi_{f-\ell, f+j}, \forall \ell \geq 1, j \geq 1.$
2. $\bar{w}_{f+j, f-\ell}[1] = a^{\ell-1} b^j \Pi_{f+j, f-\ell}, \forall \ell \geq 2, j \geq 0.$
3. $q_\ell^*(a)[1] = \ell a^{\ell-1}, \quad w_\ell^*(a)[1] = a^{\ell-1}[\ell - (\ell-1)a]; \forall \ell \geq 1.$

Proof. At $(r, y, z) = 1$ we have $\beta_a = 2a$ and $x_a = a^2$. Thus $\alpha = 0$ in (1.13). Therefore by (1.13), $q_\ell^*(a)[1] = \lim_{\alpha \rightarrow 0} \frac{2-\ell}{\alpha} \{(2a + \alpha)^\ell - (2a - \alpha)^\ell\} = \ell a^{\ell-1}$. Thus, by the second formula of (1.13), we obtain $w_\ell^*(a)[1]$ by $x_a[1] = a^2$, so \mathcal{I} is proved. Now apply (1.54), also at $(r, y, z) = 1$. By (1.53) and direct calculation, $d_1(\ell)[1] = -(1-a)(1-b)\ell a^{\ell-1}$, and $d_2(\ell)[1] = a^{\ell-1}[\ell - (\ell-1)a]$. Now plug in $q_j^*(b)[1]$ and $w_j^*(b)[1]$ from \mathcal{I} , into (1.54) to obtain formula 1 from Proposition 1.3.7 after direct simplification. The proof of \mathcal{I} follows from 1 and Lemma 1.3.8, in view of Definition 1.3.1. \square

****DEFINE $q_n(x, \beta_a)$ and $w_n(x, \beta_a)$ via (1.13).

```
alpha[x_, beta_] := Sqrt[beta^2 - 4 x];
q[x_, beta_, n_] := (2^(-n) / alpha[x, beta]) ((beta + alpha[x, beta])^n - (beta - alpha[x, beta])^n);
w[x_, beta_, n_] := q[x, beta, n] - x * q[x, beta, n - 1];
```

```
Factor[Simplify[{q[x, beta, 2], w[x, beta, 2]}]]
```

```
{beta, -x + beta}
```

```
Simplify[xa[a, 1, 1, 1]]
```

$$a^2$$

```
****DEFINE q_{\ell}^*(a)[\mathbf{1}], w_{\ell}^*(a)[\mathbf{1}], d_1(\ell)[\mathbf{1}], and d_2(\ell)[\mathbf{1}].
```

```
qstara111[a_, l_] := l * a^(l - 1);
wstara111[a_, l_] := a^(l - 1) (l - (l - 1) a);
d1eval[a_, b_, l_] :=
  m11[a, b, 1, 1, 1] × wstara111[a, l] + m12[a, b, 1, 1, 1] × wstara111[a, l + 1];
d2eval[a_, b_, l_] := m21[a, b, 1, 1, 1] × wstara111[a, l] +
  m22[a, b, 1, 1, 1] × wstara111[a, l + 1];
```

```
****Check Foormula for d_1(\ell)[\mathbf{1}]:
```

```
Factor[Simplify[d1eval[a, b, l]]]
```

$$-(-1 + a) a^{-1+l} (-1 + b) l$$

```
****Check Foormula for d_2(\ell)[\mathbf{1}]:
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```
Factor[Simplify[d2eval[a, b, l]]]
```

$$-a^{-1+l} (-a - l + a l)$$

```
****VERIFY Formula 1 in statement of Lemma 1.3.9:
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```
Factor[Simplify[d1eval[a, b, l] × qstara111[b, j] +
  d2eval[a, b, l] × wstara111[b, j] - (a^(l - 1) b^(j - 1) (j a + l b - (l + j - 1) a b))] ]
```

$$0$$

```
****VERIFY Foormula 2 in statement of Lemma 1.3.9.
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```
Factor[
  Simplify[d1eval[a, b, l - 1] × qstara111[b, j + 1] + d2eval[a, b, l - 1] × wstara111[b, j + 1] -
    (a^(l - 2) b^(j) ((j + 1) a + (l - 1) b - (l + j - 1) a b))] ]
```

$$0$$

1.3.4 Closed formula for $g_{m,n}$.

Proposition 1.3.10. *We have the following formulae for $\{g_{m,n}\}$.*

I. The formulae for upward between-strata cases, $j \geq 1$ and $\ell \geq 2$:

1. $g_{f-\ell, f+j} = \frac{\omega(a,a)}{2-a} r z^{j+\ell} \tau(a, b) [a\tau(a, a)]^{\ell-2} [b\tau(b, b)]^{j-1} (a\Pi_{f-\ell, f+j} / \bar{w}_{f-\ell, f+j}),$
2. $g_{f-1, f+j} = \frac{\omega(a,b)}{a+b-ab} r z^{j+1} [b\tau(b, b)]^{j-1} (a\Pi_{f-1, f+j} / \bar{w}_{f-1, f+j});$

II. The formulae for downward between-strata cases, $j \geq 1$ and $\ell \geq 2$:

1. $g_{f+j, f-\ell} = \frac{\omega(b,b)}{2-b} r z^{j+\ell} \tau(a, b) [a\tau(a, a)]^{\ell-2} [b\tau(b, b)]^{j-1} (a\Pi_{f+j, f-\ell} / \bar{w}_{f+j, f-\ell}),$
2. $g_{f, f-\ell} = \frac{\omega(a,b)}{a+b-ab} r z^{\ell} [a\tau(a, a)]^{\ell-2} (a\Pi_{f, f-\ell} / \bar{w}_{f, f-\ell});$

III. The formulae for within stratum cases:

1. $g_{m, m+\ell} = g_{m+\ell, m} = \frac{\omega(a,a)}{2-a} r z^{\ell} [a\tau(a, a)]^{\ell-2} \left(\frac{a}{b} \Pi_{m, m+\ell} / w_{\ell}^*(a) \right),$
 $m < m + \ell \leq f - 1;$
 - 1.1 $g_{f-\ell, f} = \frac{\omega(a,a)}{2-a} r z^{\ell} [a\tau(a, a)]^{\ell-2} \left(\frac{a}{b} \Pi_{f-\ell, f} / w_{\ell}^*(a) \right), \ell \geq 1;$
2. $g_{m, m+j} = g_{m+j, m} = \frac{\omega(b,b)}{2-b} r z^j [b\tau(b, b)]^{j-2} \left(\Pi_{m, m+j} / w_j^*(b) \right),$
 $f \leq m < m + j;$
 - 2.1 $g_{f+j, f-1} = \frac{\omega(b,b)}{2-b} r z^{j+1} [b\tau(b, b)]^{j-1} \left(\Pi_{f+j, f-1} / w_{j+1}^*(b) \right), j \geq 1.$

Furthermore, the following identity holds for all $n \geq m + 2$, where $\lambda_{m,n}$ is defined by (1.22).

$$\lambda_{m,n} = \frac{\bar{w}_{m,n} \bar{w}_{m+1, n+1}}{\bar{w}_{m, n+1} \bar{w}_{m+1, n}}. \quad (1.58)$$