Two Enumerative Results on Cycles of Permutations[1]

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In memory of Tom Brylawski

version of 15 April 2009

Abstract

Answering a question of Bóna, it is shown that for $n \geq 2$ the probability that 1 and 2 are in the same cycle of a product of two n-cycles on the set $\{1, 2, \ldots, n\}$ is 1/2 if n is odd and $\frac{1}{2} - \frac{2}{(n-1)(n+2)}$ if n is even. Another result concerns the polynomial $P_\lambda(q) = \sum_w q^{\kappa((1,2,\ldots,n)\cdot w)}$, where w ranges over all permutations in the symmetric group $\mathfrak{S}_n$ of cycle type λ, $(1, 2, \ldots, n)$ denotes the n-cycle $1 \to 2 \to \cdots \to n \to 1$, and $\kappa(v)$ denotes the number of cycles of the permutation v. A formula is obtained for $P_\lambda(q)$ from which it is deduced that all zeros of $P_\lambda(q)$ have real part 0.

1 Introduction.

Let $\lambda = (\lambda_1, \lambda_2, \ldots)$ be a partition of n, denoted $\lambda \vdash n$. In general, we use notation and terminology involving partitions and symmetric functions from [12, Ch. 7]. Let $\mathfrak{S}_n$ denote the symmetric group of all permutations of $[n] = \{1, 2, \ldots, n\}$. If $w \in \mathfrak{S}_n$ then write $\rho(w) = \lambda$ if w has cycle type λ, i.e., if the (nonzero) λ_i's are the lengths of the cycles of w. The conjugacy classes of $\mathfrak{S}_n$ are given by $K_\lambda = \{w \in \mathfrak{S}_n : \rho(w) = \lambda\}$.

The "class multiplication problem" for $\mathfrak{S}_n$ may be stated as follows. Given $\lambda, \mu, \nu \vdash n$, how many pairs $(u, v) \in \mathfrak{S}_n \times \mathfrak{S}_n$ satisfy $u \in K_\lambda$, $v \in K_\mu$,

[1]This material is based upon work supported by the National Science Foundation under Grant No. 0604423. Any opinions, findings and conclusions or recommendations expressed in this material are those of the author and do not necessarily reflect those of the National Science Foundation.

$uv \in K_\nu$? The case when one of the partitions is (n) (i.e., one of the classes consists of the n-cycles) is particularly interesting and has received much attention. For a sample of some recent work, see [1][6] [9]. In this paper we make two contributions to this subject. For the first, we solve a problem of Bóna and Flynn [4] asking what is the probability that two fixed elements of $[n]$ lie in the same cycle of the product of two random n-cycles. In particular, we prove the conjecture of Bóna that this probability is $1/2$ when n is odd. Our method of proof is an ugly computation based on a formula of Boccara [2]. The technique can be generalized, and as an example we compute the probability that three fixed elements of $[n]$ lie in the same cycle of the product of two random n-cycles.

For our second result, let $\kappa(w)$ denote the number of cycles of $w \in \mathfrak{S}_n$, and let $(1, 2, \ldots, n)$ denote the n-cycle $1 \to 2 \to \cdots \to n \to 1$. For $\lambda \vdash n$, define the polynomial

$$P_\lambda(q) = \sum_{\rho(w)=\lambda} q^{\kappa((1,2,\ldots,n)\cdot w)}. \qquad (1)$$

In Theorem 3.1 we obtain a formula for $P_\lambda(q)$. We also prove from this formula (Corollary 3.3) that every zero of $P_\lambda(q)$ has real part 0.

2 A problem of Bóna.

Let π_n denote the probability that if two n-cycles u, v are chosen uniformly at random in $\mathfrak{S}_n$, then 1 and 2 (or any two elements i and j by symmetry) appear in the same cycle of the product uv. Miklós Bóna conjectured (private communication) that $\pi_n = 1/2$ if n is odd, and asked about the value when n is even. For the reason behind this conjecture, see Bóna and Flynn [4]. In this section we solve this problem. Let us note that it is easy to see (a straightforward generalization of [3, Prop. 6.18]) that the probability that $1, 2, \ldots, k$ appear in the same cycle of a random permutation in $\mathfrak{S}_n$ is $1/k$ for $k \leq n$.

Theorem 2.1. *For $n \geq 2$ we have*

$$\pi_n = \begin{cases} \frac{1}{2}, & n \text{ odd} \\ \frac{1}{2} - \frac{2}{(n-1)(n+2)}, & n \text{ even.} \end{cases}$$

Proof. First note that if $w \in \mathfrak{S}_n$ has cycle type λ, then the probability that 1 and 2 are in the same cycle of w is

$$q_\lambda = \frac{\sum \binom{\lambda_i}{2}}{\binom{n}{2}} = \frac{\sum \lambda_i(\lambda_i - 1)}{n(n-1)}.$$

Let a_λ be the number of pairs (u, v) of n-cycles in $\mathfrak{S}_n$ for which uv has type λ. Then

$$\pi_n = \frac{1}{(n-1)!^2} \sum_{\lambda \vdash n} a_\lambda q_\lambda.$$

By Boccara [2] the number of ways to write a fixed permutation $w \in \mathfrak{S}_n$ of type λ as a product of two n-cycles is

$$(n-1)! \int_0^1 \prod_i \left(x^{\lambda_i} - (x-1)^{\lambda_i} \right) dx.$$

Let $n!/z_\lambda$ denote the number of permutations $w \in \mathfrak{S}_n$ of type λ. We get

$$\begin{aligned} \pi_n &= \frac{1}{(n-1)!^2} \sum_{\lambda \vdash n} \frac{n!}{z_\lambda} \left(\sum_i \frac{\lambda_i(\lambda_i - 1)}{n(n-1)} \right) \\ &\qquad \cdot (n-1)! \int_0^1 \prod_i \left(x^{\lambda_i} - (x-1)^{\lambda_i} \right) dx \\ &= \frac{1}{n-1} \sum_{\lambda \vdash n} z_\lambda^{-1} \left(\sum_i \lambda_i(\lambda_i - 1) \right) \int_0^1 \prod_i \left(x^{\lambda_i} - (x-1)^{\lambda_i} \right) dx. \end{aligned}$$

Now let $p_\lambda(a, b)$ denote the power sum symmetric function p_λ in the two variables a, b, and let $\ell(\lambda)$ denote the length (number of parts) of λ. It is easy to check that

$$2^{-\ell(\lambda)+1} \left(\frac{\partial^2}{\partial a^2} - \frac{\partial^2}{\partial a \partial b} \right) p_\lambda(a, b)\big|_{a=b=1} = \sum \lambda_i(\lambda_i - 1).$$

By the exponential formula (permutation version) [12, Cor. 5.1.9] or by [12, Prop. 7.7.4],

$$\sum_{n \geq 0} \sum_{\lambda \vdash n} z_\lambda^{-1} 2^{-\ell(\lambda)} p_\lambda(a, b) \left(\prod_i \left(x^{\lambda_i} - (x-1)^{\lambda_i} \right) \right) t^n$$

$$= \exp \sum_{k\geq 1} \frac{1}{k} \left(\frac{a^k + b^k}{2} \right) (x^k - (x-1)^k) t^k.$$

It follows that $(n-1)\pi_n$ is the coefficient of t^n in

$$F(t) :=$$

$$2 \int_0^1 \left(\frac{\partial^2}{\partial a^2} - \frac{\partial^2}{\partial a \partial b} \right) \exp \left[\sum_{k\geq 1} \frac{1}{k} \left(\frac{a^k + b^k}{2} \right) (x^k - (x-1)^k) t^k \right] \Bigg|_{a=b=1} dx.$$

We can easily perform this computation with Maple, giving

$$\begin{aligned} F(t) &= \int_0^1 \frac{t^2(1-2x-2tx+2tx^2)}{(1-t(x-1))(1-tx)^3} dx \\ &= \frac{1}{t^2} \log(1-t^2) + \frac{3}{2} + \frac{-\frac{1}{2}+t}{(1-t)^2}. \end{aligned}$$

Extract the coefficient of t^n and divide by $n-1$ to obtain π_n as claimed. $\square$

It is clear that the argument used to prove Theorem 2 can be generalized. For instance, using the fact that

$$3^{-\ell(\lambda)+1} \left(\frac{\partial^3}{\partial a^3} - 3 \frac{\partial^3}{\partial a^2 \partial b} + 2 \frac{\partial^3}{\partial a \partial b \partial c} \right) p_\lambda(a,b,c) \big|_{a=b=c=1}$$

$$= \sum \lambda_i (\lambda_i - 1)(\lambda_i - 2),$$

we can obtain the following result.

Theorem 2.2. *Let $\pi_n^{(3)}$ denote the probability that if two n-cycles u, v are chosen uniformly at random in $\mathfrak{S}_n$, then $1, 2,$ and 3 appear in the same cycle of the product uv. Then for $n \geq 3$ we have*

$$\pi_n^{(3)} = \begin{cases} \frac{1}{3} + \frac{1}{(n-2)(n+3)}, & n \text{ odd} \\ \frac{1}{3} - \frac{3}{(n-1)(n+2)}, & n \text{ even.} \end{cases}$$

Are there simpler proofs of Theorems 2.1 and 2.2, especially Theorem 2.1 when n is odd?

3 A polynomial with purely imaginary zeros

Given $\lambda \vdash n$, let $P_\lambda(q)$ be defined by equation (1). Let $(a)_n$ denote the falling factorial $a(a-1)\cdots(a-n+1)$. Let E be the backward shift operator on polynomials in q, i.e., $Ef(q) = f(q-1)$.

Theorem 3.1. *Suppose that λ has length ℓ. Define the polynomial*

$$g_\lambda(t) = \frac{1}{1-t}\prod_{j=1}^{\ell}(1-t^{\lambda_j}).$$

Then

$$P_\lambda(q) = z_\lambda^{-1} g_\lambda(E)(q+n-1)_n. \tag{2}$$

Proof. Let $x = (x_1, x_2, \dots)$, $y = (y_1, y_2, \dots)$, and $z = (z_1, z_2, \dots)$ be three disjoint sets of variables. Let H_μ denote the product of the hook lengths of the partition μ (defined e.g. in [12, p. 373]). Write s_λ and p_λ for the Schur function and power sum symmetric function indexed by λ. The following identity is the case $k=3$ of [5, Prop. 2.2] and [12, Exer. 7.70]:

$$\sum_{\mu \vdash n} H_\mu s_\mu(x) s_\mu(y) s_\mu(z) = \frac{1}{n!} \sum_{uvw=1 \text{ in } \mathfrak{S}_n} p_{\rho(u)}(x) p_{\rho(v)}(y) p_{\rho(w)}(z). \tag{3}$$

For a symmetric function $f(x)$ let $f(1^q) = f(1, 1, \dots, 1, 0, 0, \dots)$ (q 1's). Thus $p_{\rho(w)}(1^q) = q^{\kappa(w)}$. Let $\chi^\lambda(\mu)$ denote the irreducible character of $\mathfrak{S}_n$ indexed by λ evaluated at a permutation of cycle type μ [12, §7.18]. Recall [12, Cor. 7.17.5 and Thm. 7.18.5] that

$$s_\mu = \sum_{\nu \vdash n} z_\nu^{-1} \chi^\mu(\nu) p_\nu,$$

where $\#K_\nu = n!/z_\nu$ as above. Take the coefficient of $p_n(x)p_\lambda(y)$ in equation (3) and set $z = 1^q$. Since there are $(n-1)!$ n-cycles u, the right-hand side becomes $\frac{1}{n}P_\lambda(q)$. Hence

$$P_\lambda(q) = n \sum_{\mu \vdash n} H_\mu z_n^{-1} \chi^\mu(n) z_\lambda^{-1} \chi^\mu(\lambda) s_\mu(1^q). \tag{4}$$

Write $\sigma(i) = \langle n-i, 1^i \rangle$, the "hook" with one part equal to $n-i$ and i parts equal to 1, for $0 \le i \le n-1$. Now $z_n = n$, and e.g. by [12, Exer. 7.67(a)] we have

$$\chi^\mu(n) = \begin{cases} (-1)^i, & \text{if } \mu = \sigma(i),\ 0 \le i \le n-1 \\ 0, & \text{otherwise.} \end{cases}$$

Moreover, $s_{\sigma(i)}(1^q) = (q+n-i-1)_n H_{\sigma(i)}^{-1}$ by the hook-content formula [12, Cor. 7.21.4]. Therefore we get from equation (4) that

$$P_\lambda(q) = z_\lambda^{-1} \sum_{i=0}^{n-1} (-1)^i \chi^{\sigma(i)}(\lambda)(q+n-i-1)_n. \tag{5}$$

The following identity is a simple consequence of Pieri's rule [12, Thm. 7.15.7] and appears in [7, I.3, Ex. 14]:

$$\prod_i \frac{1+tx_i}{1-ux_i} = 1 + (t+u)\sum_{i=0}^{n-1} s_{\sigma(i)} t^i u^{n-i-1}.$$

Substitute $-t$ for t, set $u=1$ and take the scalar product with p_λ. Since $\langle s_\mu, p_\lambda\rangle = \chi^\mu(\lambda)$ the right-hand side becomes $(1-t)\sum_{i=0}^{n-1}(-1)^i\chi^{\sigma(i)}(\lambda)t^i$. On the other hand, the left-hand side is given by

$$\begin{aligned} \left\langle \exp\left(\sum_{n\ge1}\frac{p_n}{n}\right)\cdot\exp\left(-\sum_{n\ge1}\frac{p_n}{n}t^n\right), p_\lambda\right\rangle &= \left\langle \exp\left(\sum_{n\ge1}\frac{p_n}{n}(1-t^n)\right), p_\lambda\right\rangle \\ &= \prod_{i=1}^{\ell}\left(1-t^{\lambda_i}\right), \end{aligned}$$

by standard properties of power sum symmetric functions [12, §7.7]. Hence

$$\sum_{i=0}^{n-1}(-1)^i\chi^{\sigma(i)}(\lambda)t^i = g_\lambda(t).$$

Comparing with equation (5) completes the proof. ☐

NOTE.

1. Since $(1-E)(q+n)_{n+1} = (n+1)(q+n-1)_n$, equation (2) can be rewritten as

$$P_\lambda(q) = \frac{1}{(n+1)z_\lambda} g'_\lambda(E)(q+n)_{n+1}, \tag{6}$$

where $g'_\lambda(t) = \prod_{j=1}^{\ell}(1-t^{\lambda_j})$.

2. A different kind of generating function for the coefficients of $P_\lambda(q)$ (though of course equivalent to Theorem 3.1) was obtained by D. Zagier [13, Thm. 1].

The zeros of the polynomial $P_\lambda(q)$ have an interesting property that will follow from the following result.

Theorem 3.2. *Let $g(t)$ be a complex polynomial of degree exactly d, such that every zero of $g(t)$ lies on the circle $|z| = 1$. Suppose that the multiplicity of 1 as a root of $g(t)$ is $m \geq 0$. Let $P(q) = g(E)(q+n-1)_n$.*

(a) If $d \leq n-1$, then

$$P(q) = (q+n-d-1)_{n-d}\, Q(q),$$

where $Q(q)$ is a polynomial of degree $d-m$ for which every zero has real part $(d-n+1)/2$.

(b) If $d \geq n-1$, then $P(q)$ is a polynomial of degree $n-m$ for which every zero has real part $(d-n+1)/2$.

Proof. First, the statements about the degrees of $Q(q)$ and $P(q)$ are clear; for we can write $g(t) = c\prod_u (t-u)$ and apply the factors $t-u$ consecutively. If $h(q)$ is any polynomial and $u \neq 1$ then $\deg\,(E-u)h(q) = \deg h(q)$, while $\deg\,(E-1)h(q) = \deg h(q) - 1$.

The remainder of the proof is by induction on d. The base case $d = 0$ is clear. Assume the statement for $d < n-1$. Thus for $\deg g(t) = d$ we have

$$\begin{aligned} g(E)(q+n-1)_n &= (q+n-d-1)_{n-d}\, Q(q) \\ &= (q+n-d-1)_{n-d} \prod_j \left(q - \frac{d-n+1}{2} - \delta_j i\right) \end{aligned}$$

for certain real numbers δ_j. Now

$$\begin{aligned} &(E-u)g(E)(q+n-1)_n \\ = \;& (q+n-d-1)_{n-d}\, Q(q) - u(q+n-d-2)_{n-d}\, Q(q-1) \\ = \;& (q+n-d-2)_{n-d-1}[(q+n-d-1)Q(q) - u(q-1)\, Q(q-1)] \\ = \;& (q+n-d-2)_{n-d-1} Q'(q), \end{aligned}$$

say. The proof now follows from a standard argument (e.g., [8, Lemma 9.13]), which we give for the sake of completeness. Let $Q'(\alpha+\beta i)=0$, where $\alpha,\beta\in\mathbb{R}$. Thus

$$(\alpha+\beta i+n-d-1)\prod_j\left(\alpha+\beta i-\frac{d-n+1}{2}-\delta_j i\right)$$

$$=u(\alpha+\beta i-1)\prod_j\left(\alpha-1+\beta i-\frac{d-n+1}{2}-\delta_j i\right).$$

Letting $|u|=1$ and taking the square modulus gives

$$\frac{(\alpha+n-d-1)^2+\beta^2}{(\alpha-1)^2+\beta^2}\prod_j\frac{\left(\alpha-\frac{d-n+1}{2}\right)^2+(\beta-\delta_j)^2}{\left(\alpha-1-\frac{d-n+1}{2}\right)^2+(\beta-\delta_j)^2}=1.$$

If $\alpha<(d-n+2)/2$ then

$$(\alpha+n-d-1)^2-(\alpha-1)^2<0$$

and

$$\left(\alpha-\frac{d-n+1}{2}\right)^2<\left(\alpha-1-\frac{d-n+1}{2}\right)^2.$$

The inequalities are reversed if $\alpha>(d-n+2)/2$. Hence $\alpha=(d-n+2)/2$, so the theorem is true for $d\leq n-1$.

For $d\geq n-1$ we continue the induction, the base case now being $d=n-1$ which was proved above. The induction step is completely analogous to the case $d\leq n-1$ above, so the proof is complete. □

Corollary 3.3. *The polynomial $P_\lambda(q)$ has degree $n-\ell(\lambda)+1$, and every zero of $P_\lambda(q)$ has real part 0.*

Proof. The proof is immediate from Theorem 3.1 and the special case $g(t)=g_\lambda(t)$ (as defined in Theorem 3.1) and $d=n-1$ of Theorem 3.2. □

It is easy to see from Corollary 3.3 (or from considerations of parity) that $P_\lambda(q)=(-1)^nP_\lambda(-q)$. Thus we can write

$$P_\lambda(q)=\begin{cases}R_\lambda(q^2), & n \text{ even}\\ qR_\lambda(q^2), & n \text{ odd,}\end{cases}$$

for some polynomial $R_\lambda(q)$. It follows from Corollary 3.3 that $R_\lambda(q)$ has (nonpositive) real zeros. In particular (e.g., [11, Thm. 2]) the coefficients of $R_\lambda(q)$ are log-concave with no external zeros, and hence unimodal.

The case $\lambda = (n)$ is especially interesting. Write $P_n(q)$ for $P_{(n)}(q)$. From equation (6) we have

$$P_n(q) = \frac{1}{n(n+1)}((q+n)_{n+1} - (q)_{n+1}).$$

Now

$$(q)_{n+1} = (-1)^{n+1}(-q+n)_{n+1}$$

and

$$(q+n)_{n+1} = \sum_{k=1}^{n+1} c(n+1,k)q^k,$$

where $c(n+1,k)$ is the signless Stirling number of the first kind (the number of permutations $w \in \mathfrak{S}_{n+1}$ with k cycles) [10, Prop. 1.3.4]. Hence

$$\frac{1}{n(n+1)}((q+n)_{n+1} - (q)_{n+1}) = \frac{1}{\binom{n+1}{2}} \sum_{k \equiv n \, (\mathrm{mod}\, 2)} c(n+1,k)x^k.$$

We therefore get the following result, first obtained by Zagier [13, Application 3].

Corollary 3.4. *The number of n-cycles $w \in \mathfrak{S}_n$ for which $w \cdot (1,2,\ldots,n)$ has exactly k cycles is 0 if $n-k$ is odd, and is otherwise equal to $c(n+1,k)/\binom{n+1}{2}$.*

Is there a simple bijective proof of Corollary 3.4?

Let $\lambda, \mu \vdash n$. A natural generalization of $P_\lambda(q)$ is the polynomial

$$P_{\lambda,\mu}(q) = \sum_{\rho(w)=\lambda} q^{\kappa(w_\mu \cdot w)},$$

where w_μ is a fixed permutation in the conjugacy class K_μ. Let us point out that it is *false* in general that every zero of $P_{\lambda,\mu}(q)$ has real part 0. For instance,

$$P_{332,332}(q) = q^8 + 35q^6 + 424q^4 + 660q^2,$$

four of whose zeros are approximately $\pm 1.11366 \pm 4.22292i$.

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