

Random factorizations of a long cycle into transpositions

Valentin Féray
(joint work with Igor Kortchemski)

Institut für Mathematik, Universität Zürich

Nancy, October 2018



**Universität
Zürich**^{UZH}

Our model

We consider minimal factorizations of a full cycle into transpositions.

$$\mathfrak{M}_n := \{(\tau_1, \dots, \tau_{n-1}) \text{ transpositions s.t. } \tau_1 \tau_2 \cdots \tau_{n-1} = (1, 2, \dots, n)\}$$

Well-known: $|\mathfrak{M}_n| = n^{n-2}$ (bijections with Cayley trees, parking functions)

Our model

We consider minimal factorizations of a full cycle into transpositions.

$$\mathfrak{M}_n := \{(\tau_1, \dots, \tau_{n-1}) \text{ transpositions s.t. } \tau_1 \tau_2 \cdots \tau_{n-1} = (1, 2, \dots, n)\}$$

Well-known: $|\mathfrak{M}_n| = n^{n-2}$ (bijections with Cayley trees, parking functions)

Take a **uniform random minimal factorization** of size n

$$(\tau_1, \dots, \tau_{n-1}).$$

Our model

We consider minimal factorizations of a full cycle into transpositions.

$$\mathfrak{M}_n := \{(\tau_1, \dots, \tau_{n-1}) \text{ transpositions s.t. } \tau_1 \tau_2 \cdots \tau_{n-1} = (1, 2, \dots, n)\}$$

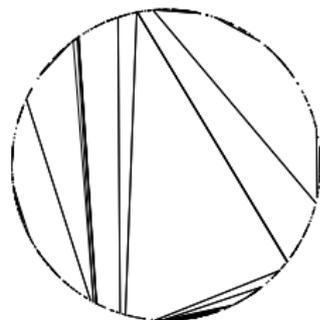
Well-known: $|\mathfrak{M}_n| = n^{n-2}$ (bijections with Cayley trees, parking functions)

Take a **uniform random minimal factorization** of size n

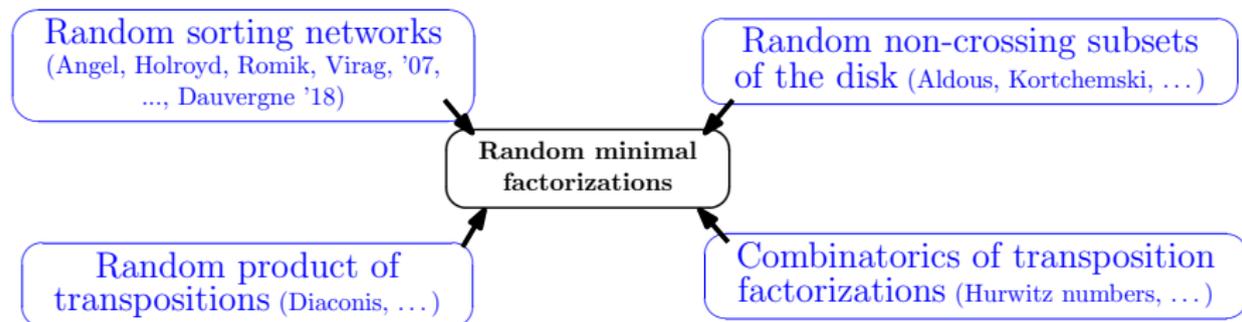
$$(\tau_1, \dots, \tau_{n-1}).$$

We are interested in **partial products** $\tau_1 \cdots \tau_k$.
They can be geometrically represented by **non-crossing** sets of chords.

Goal: find the limit of these random non-crossing objects.



Motivations



Geometric representations as non-crossing objects

With a minimal factorization $(\tau_1, \dots, \tau_{n-1})$ of size n and an integer $k \leq n - 1$, we associate **two non-crossing objects**.

Example: take $n = 12$, $k = 6$, and

$((1, 3), (6, 12), (1, 5), (7, 12), (9, 10), (11, 12), (2, 3), (4, 5), (1, 6), (8, 11), (9, 11)) \in \mathfrak{M}_{12}$

Geometric representations as non-crossing objects

With a minimal factorization $(\tau_1, \dots, \tau_{n-1})$ of size n and an integer $k \leq n - 1$, we associate **two non-crossing objects**.

Example: take $n = 12$, $k = 6$, and

$((1, 3), (6, 12), (1, 5), (7, 12), (9, 10), (11, 12), (2, 3), (4, 5), (1, 6), (8, 11), (9, 11)) \in \mathfrak{M}_{12}$

For both constructions, we only consider the first k factors.

Geometric representations as non-crossing objects

With a minimal factorization $(\tau_1, \dots, \tau_{n-1})$ of size n and an integer $k \leq n - 1$, we associate **two non-crossing objects**.

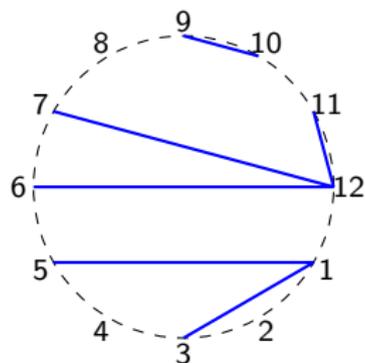
Example: take $n = 12$, $k = 6$, and

$((1, 3), (6, 12), (1, 5), (7, 12), (9, 10), (11, 12), (2, 3), (4, 5), (1, 6), (8, 11), (9, 11)) \in \mathfrak{M}_{12}$

For both constructions, we only consider the first k factors.

First construction F_k^n

Each transposition corresponds to an edge.



Geometric representations as non-crossing objects

With a minimal factorization $(\tau_1, \dots, \tau_{n-1})$ of size n and an integer $k \leq n-1$, we associate **two non-crossing objects**.

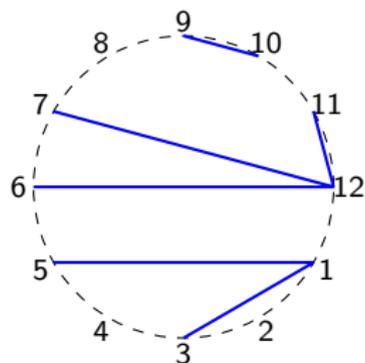
Example: take $n = 12$, $k = 6$, and

$$((1, 3), (6, 12), (1, 5), (7, 12), (9, 10), (11, 12), (2, 3), (4, 5), (1, 6), (8, 11), (9, 11)) \in \mathfrak{M}_{12}$$

For both constructions, we only consider the first k factors.

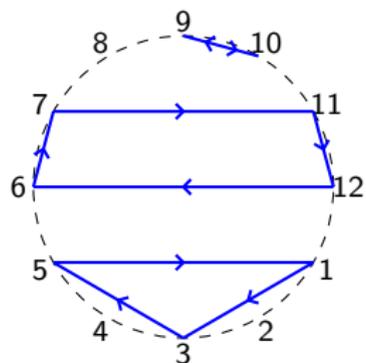
First construction F_k^n

Each transposition corresponds to an edge.



Second construction P_k^n

Draw the cycles of the partial product.



Main result

Theorem (F., Kortchemski, '18)

There exists a family of random compact subset $(\mathbf{L}_c)_{c \in [0, \infty]}$ of the unit disk such that the following holds. (We use Hausdorff metric.)

(i) Assume that $K_n \rightarrow \infty$ and $\frac{K_n}{\sqrt{n}} \rightarrow c$, with $c < \infty$. Then

$$(\mathbf{F}_{K_n}^n, \mathbf{P}_{K_n}^n) \xrightarrow[n \rightarrow \infty]{(d)} (\mathbf{L}_c, \mathbf{L}_c).$$

(ii) Assume that $\frac{K_n}{\sqrt{n}} \rightarrow \infty$ and that $\frac{n-K_n}{\sqrt{n}} \rightarrow \infty$. Then

$$(\mathbf{F}_{K_n}^n, \mathbf{P}_{K_n}^n) \xrightarrow[n \rightarrow \infty]{(d)} (\mathbf{L}_\infty, \mathbf{L}_\infty).$$

(iii) Assume that $\frac{n-K_n}{\sqrt{n}} \rightarrow c$, with $c < \infty$. Then

$$\mathbf{F}_{K_n}^n \xrightarrow[n \rightarrow \infty]{(d)} \mathbf{L}_\infty, \quad \mathbf{P}_{K_n}^n \xrightarrow[n \rightarrow \infty]{(d)} \mathbf{L}_c.$$

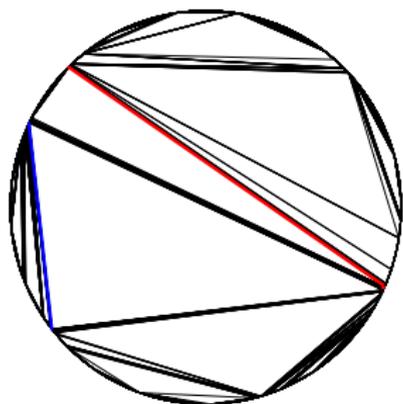
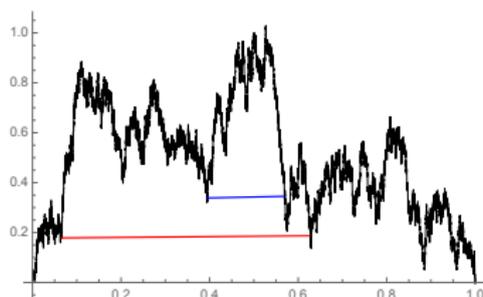
What are the limit objects?

- \mathbf{L}_0 is the unit circle.
i.e., according to our theorem, when $K_n = o(\sqrt{n})$, there is no macroscopic chord in the first K_n factors.

What are the limit objects?

- L_0 is the unit circle.
- L_∞ is **Aldous' Brownian triangulation**.

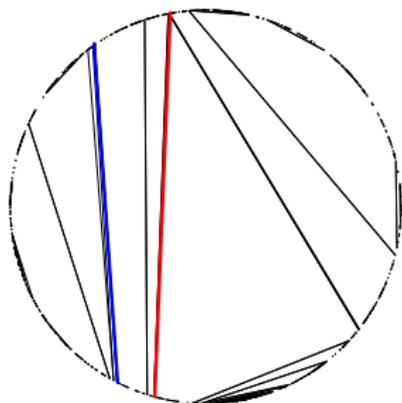
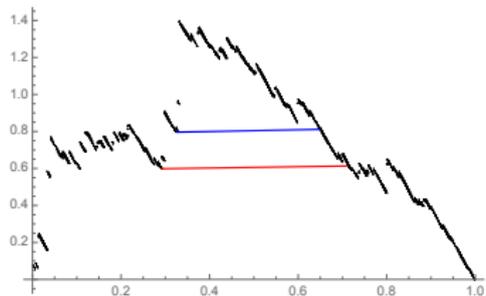
Start from a Brownian excursion X_∞^{exc} and draw a **chord** $[e^{-2\pi i s}, e^{-2\pi i t}]$ for each **tunnel** (s, t) in X_∞^{exc} .



Simulation of X_∞^{exc} and L_∞ .

What are the limit objects?

- \mathbf{L}_0 is the unit circle.
- \mathbf{L}_∞ is Aldous' Brownian triangulation.
- \mathbf{L}_c is obtained in a similar way as \mathbf{L}_∞ , except that we start from a certain Lévy excursion process $\mathbf{X}_c^{\text{exc}}$ (with discontinuities).



Simulation of $\mathbf{X}_5^{\text{exc}}$ and \mathbf{L}_5 .

What are the limit objects?

- \mathbf{L}_0 is the unit circle.
- \mathbf{L}_∞ is Aldous' Brownian triangulation.
- \mathbf{L}_c is obtained in a similar way as \mathbf{L}_∞ , except that we start from a certain Lévy excursion process $\mathbf{X}_c^{\text{exc}}$ (with discontinuities).

About the underlying Lévy process X_t :

$$\mathbb{E}e^{-\lambda X_t} = e^{t c^2 \left(1 - \sqrt{1 + \frac{2\lambda}{c}}\right) + t \lambda c}, \quad \lambda \geq 0.$$

It is spectrally positive, makes infinitely many jumps on all intervals, $X_t =$ inverse Gaussian process + a negative drift $(-ct)$.

Illustrating movie

We take a uniform random minimal factorization of size $n = 20,000$.

The following movies displays the non-crossing forest $F_{K_n}^n$ and the non-crossing partition $P_{K_n}^n$ for $K_n = t(n-1)$ (t varying from 0 to 1);

[Movie 1](#)

Illustrating movie

We take a uniform random minimal factorization of size $n = 20,000$.

The following movies displays the non-crossing forest $F_{K_n}^n$ and the non-crossing partition $P_{K_n}^n$ for $K_n = t(n-1)$ (t varying from 0 to 1);

[Movie 1](#)

Our theorem describes the [marginals](#) of the above process.

☹ We have no limit result for the process itself.

A “concrete” corollary

For a transposition $\tau = (i, j)$ with $i < j$, set $w(\tau) := \min(j - i, n + i - j)$.

Corollary

Let $(\tau_1, \dots, \tau_{n-1})$ be a uniform random factorization of size n . Then the random variable

$$n^{-1} \max_{1 \leq i \leq n} w(\tau_i)$$

A “concrete” corollary

For a transposition $\tau = (i, j)$ with $i < j$, set $w(\tau) := \min(j - i, n + i - j)$.

Corollary

Let $(\tau_1, \dots, \tau_{n-1})$ be a uniform random factorization of size n . Then the random variable

$$n^{-1} \max_{1 \leq i \leq K_n} w(\tau_i)$$

- (i) tends to 0 in probability if $K_n = o(\sqrt{n})$;
- (ii) tends to some non-trivial random variable ℓ_c if $\lim \frac{K_n}{\sqrt{n}} = c$ (for c in $(0, +\infty]$).

The law of ℓ_∞ is explicit (computed by Aldous):

$$\frac{1}{\pi} \frac{3\theta - 1}{\theta^2(1 - \theta)^2\sqrt{1 - 2\theta}} \mathbf{1}_{\frac{1}{3} \leq \theta \leq \frac{1}{2}} d\theta, \text{ where } \ell = 2 \sin(\pi\theta).$$

Remarkable that the limit is the same for $K_n = \sqrt{n} \log(n)$ or $K_n = n - 1$!

Structure of the proof (for P_k^n)

- 1 The distribution of the random non-crossing partition \mathbf{P}_k^n is explicit;

Structure of the proof (for P_k^n)

- 1 The distribution of the random non-crossing partition \mathbf{P}_k^n is explicit;
- 2 We use a bijection \mathcal{T} from non-crossing partitions to trees;

Structure of the proof (for P_k^n)

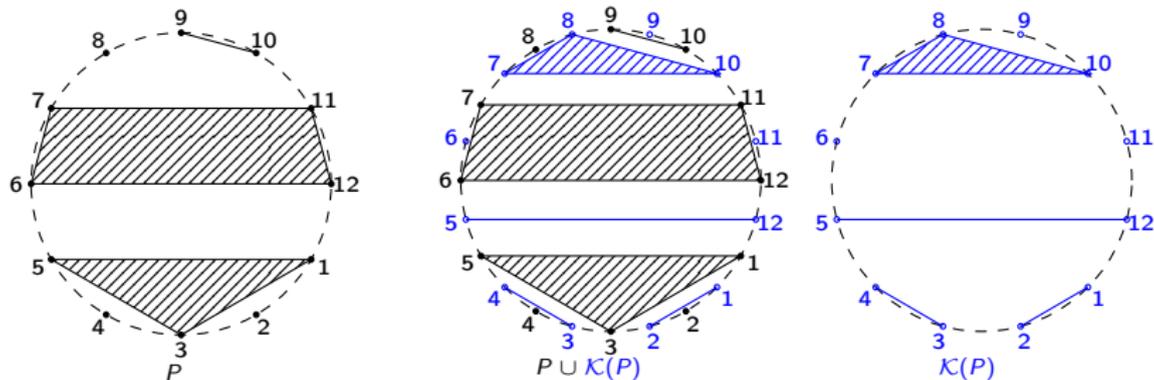
- 1 The distribution of the random non-crossing partition \mathbf{P}_k^n is explicit;
- 2 We use a bijection \mathcal{T} from non-crossing partitions to trees;
- 3 Combining 1 and 2, we see that $\mathcal{T}(\mathbf{P}_k^n)$ has the distribution of a conditioned Galton-Watson tree;

Structure of the proof (for P_k^n)

- 1 The distribution of the random non-crossing partition \mathbf{P}_k^n is explicit;
- 2 We use a bijection \mathcal{T} from non-crossing partitions to trees;
- 3 Combining 1 and 2, we see that $\mathcal{T}(\mathbf{P}_k^n)$ has the distribution of a conditioned Galton-Watson tree;
- 4 We analyse this random tree model.

An explicit formula for the distribution of P_k^n

Given a non-crossing partition P , we can construct its *Kreweras complement* $\mathcal{K}(P)$. On an example,



Blocks of $\mathcal{K}(P)$ = white “faces” between blocks of P

Fact: blocks of P \leftrightarrow cycles of σ .
 blocks of $\mathcal{K}(P)$ \leftrightarrow cycles of σ^{-1} (1 2 ... n)

An explicit formula for the distribution of \mathbf{P}_k^n

Given a non-crossing partition P , we can construct *its Kreweras complement* $\mathcal{K}(P)$.

Proposition

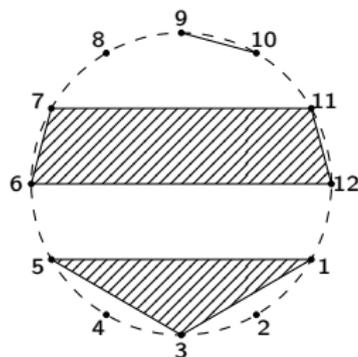
Fix $1 \leq k \leq n - 1$ and let P be a non-crossing partition *with $n - k$ blocks*. Then

$$\mathbb{P}(\mathbf{P}_k^n = P) = \frac{k!(n - k - 1)!}{n^{n-2}} \cdot \left(\prod_{B \in P \uplus \mathcal{K}(P)} \frac{|B|^{|B|-2}}{(|B| - 1)!} \right).$$

The proof is easy; it relies on the fact that the number of minimal factorizations of any permutation into transpositions is explicit.

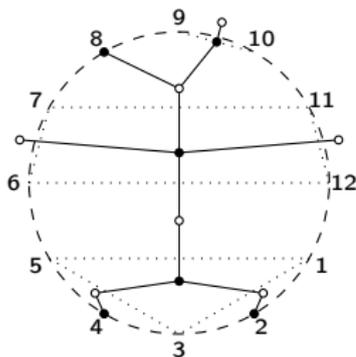
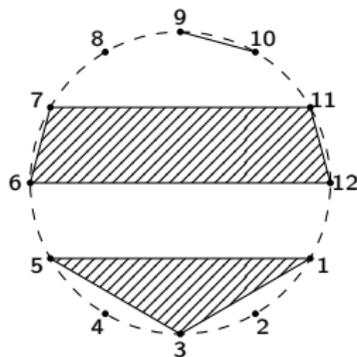
A bijection \mathcal{T} from non-crossing partitions to trees

- 1 Start from a non-crossing partition;



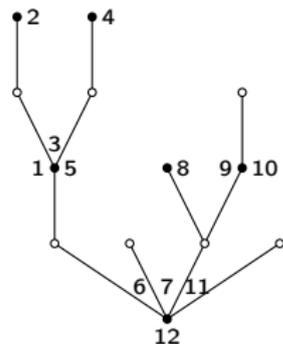
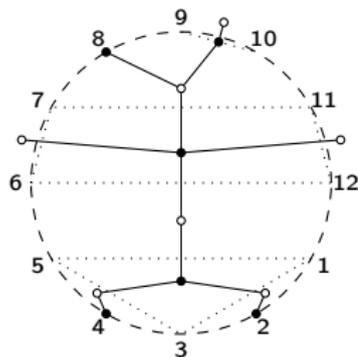
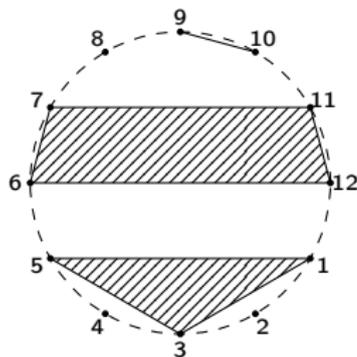
A bijection \mathcal{T} from non-crossing partitions to trees

- 1 Start from a non-crossing partition;
- 2 Associate a **black vertex to each block**, a **white vertex to each block of the Kreweras complement**, and join neighbour blocks;
(We get a properly bicolored plane tree with labeled black corners.)



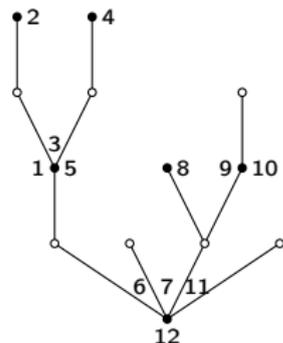
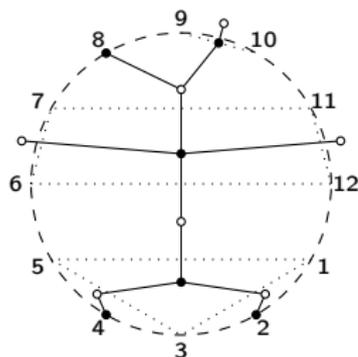
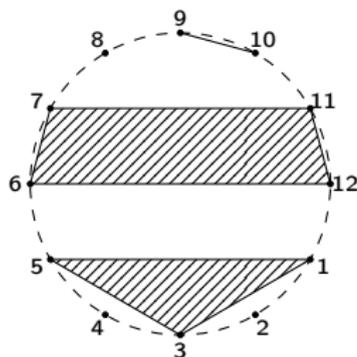
A bijection \mathcal{T} from non-crossing partitions to trees

- 1 Start from a non-crossing partition;
- 2 Associate a **black vertex to each block**, a **white vertex to each block of the Kreweras complement**, and join neighbour blocks;
(We get a properly bicolored plane tree with labeled black corners.)
- 3 Root the resulting tree in the corner n .



A bijection \mathcal{T} from non-crossing partitions to trees

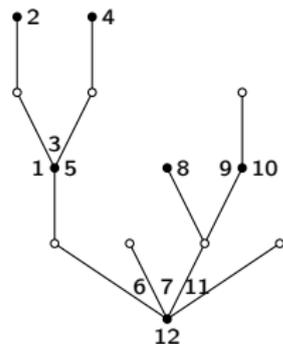
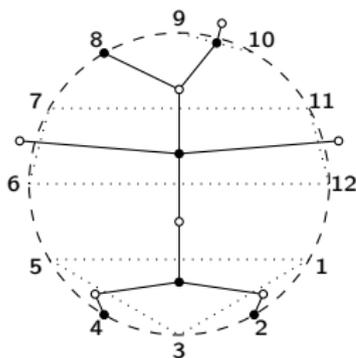
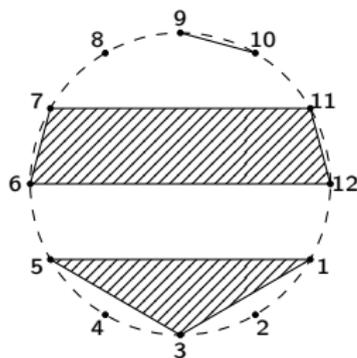
- 1 Start from a non-crossing partition;
- 2 Associate a **black vertex** to each block, a **white vertex** to each block of the **Kreweras complement**, and join neighbour blocks;
(We get a properly bicolored plane tree with labeled black corners.)
- 3 Root the resulting tree in the corner n .



Inverse: label black corners by the order of visit of the contour of trees.
Each block corresponds to the corners of some black vertex.

A bijection \mathcal{T} from non-crossing partitions to trees

- 1 Start from a non-crossing partition;
- 2 Associate a **black vertex to each block**, a **white vertex to each block of the Kreweras complement**, and join neighbour blocks;
(We get a properly bicolored plane tree with labeled black corners.)
- 3 Root the resulting tree in the corner n .



Here, and throughout this talk, black (resp. white) vertices are vertices at even (resp. odd) height.

Conditioned Galton-Watson trees

Reminder:

if P is a non-crossing partition of n with $n - k$ blocks,

$$\mathbb{P}(\mathbf{P}_k^n = P) \propto \prod_{B \in P \uplus \mathcal{K}(P)} \frac{|B|^{|B|-2}}{(|B|-1)!}.$$

Conditioned Galton-Watson trees

Using the bijection:

if T is a tree with $n - k$ black and $k + 1$ white vertices, then

$$\mathbb{P}(\mathcal{T}(\mathbf{P}_k^n) = T) \propto \prod_{v \in V_T} \frac{(d_v + 1)^{d_v - 1}}{d_v!},$$

where d_v is the out-degree of v (small correction needed at the root).

Conditioned Galton-Watson trees

Using the bijection:

if T is a tree with $n - k$ black and $k + 1$ white vertices, then

$$\mathbb{P}(\mathcal{T}(\mathbf{P}_k^n) = T) \propto \prod_{v \in V_T} \frac{(d_v + 1)^{d_v - 1}}{d_v!},$$

where d_v is the out-degree of v (small correction needed at the root).

T has the law of a Galton-Watson tree...

conditioned to have $n - k$ black vertices and $k + 1$ white vertices.

Conditioned Galton-Watson trees

Using the bijection:

if T is a tree with $n - k$ black and $k + 1$ white vertices, then

$$\mathbb{P}(\mathcal{T}(\mathbf{P}_k^n) = T) \propto \prod_{v \in V_T} \frac{(d_v + 1)^{d_v - 1}}{d_v!},$$

where d_v is the out-degree of v (small correction needed at the root).

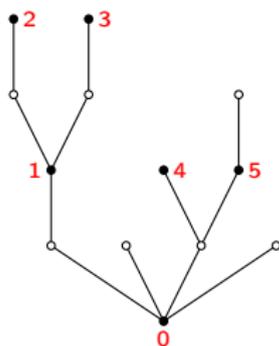
T has the law of a Galton-Watson tree...

conditioned to have $n - k$ black vertices and $k + 1$ white vertices.

☹ When $k = \Theta(\sqrt{n})$, the conditioning event has exponentially small probability...

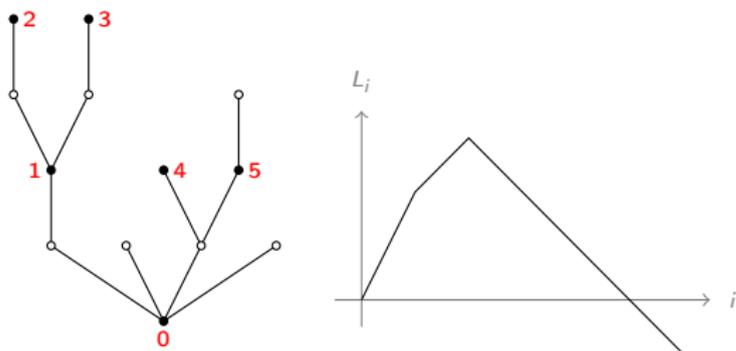
→ we see T as a conditioned bi-type Galton-Watson tree, with offspring distributions depending on n .

Łukasiewicz paths



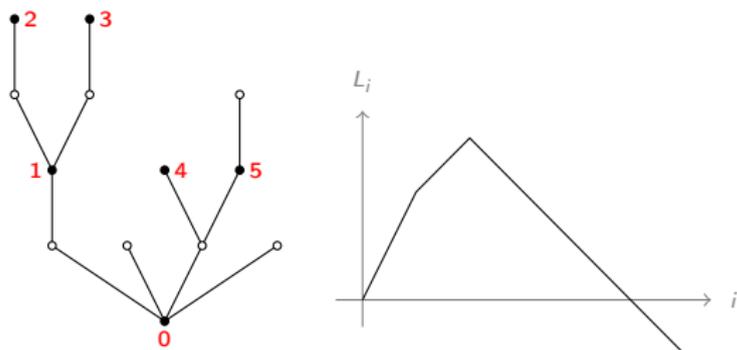
- Start with a tree T and label its black vertices in depth-first search order.

Łukasiewicz paths



- Start with a tree T and label its black vertices in depth-first search order.
- Łukasiewicz path: $L_0 = 0$ and $L_{i+1} = L_i + GC_i - 1$, where GC_i is the number of (black) grandchildren of i .

Łukasiewicz paths

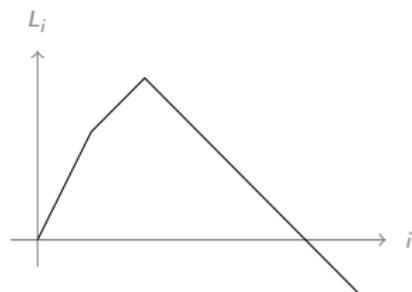
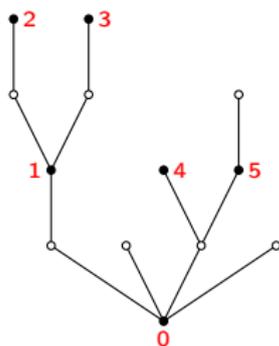


- Start with a tree T and label its black vertices in depth-first search order.
- Łukasiewicz path: $L_0 = 0$ and $L_{i+1} = L_i + GC_i - 1$, where GC_i is the number of (black) grandchildren of i .

Why Łukasiewicz paths?

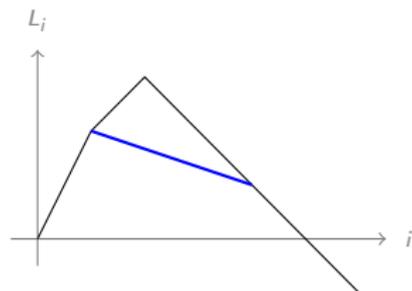
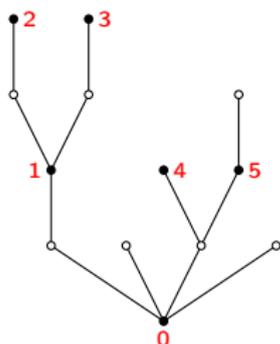
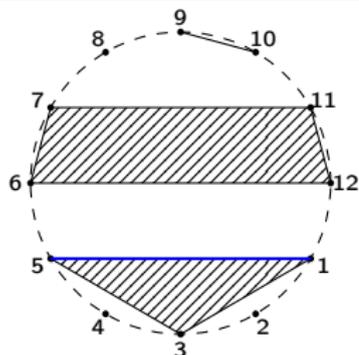
For many models of (bitype) conditioned GW trees, the Łukasiewicz path is a conditioned random walk, which we can analyse asymptotically.

Łukasiewicz paths



In our model, the Łukasiewicz path of $\mathcal{T}(P_{K_n}^n)$ tends (after normalization) to the excursion process X_C^{exc} .

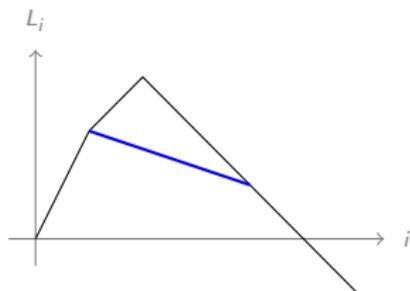
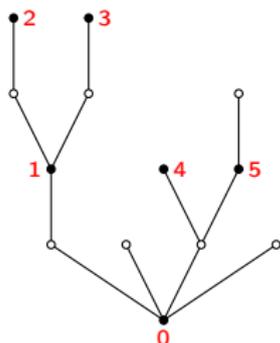
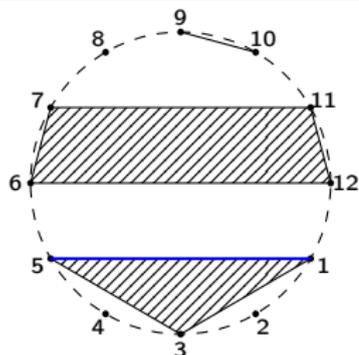
Łukasiewicz paths



In our model, the Łukasiewicz path of $\mathcal{T}(P_{K_n}^n)$ tends (after normalization) to the excursion process X_c^{exc} .

Moreover, **chords** in P asymptotically correspond to **tunnels** in the Łukasiewicz path of $\mathcal{T}(P)$.

Łukasiewicz paths



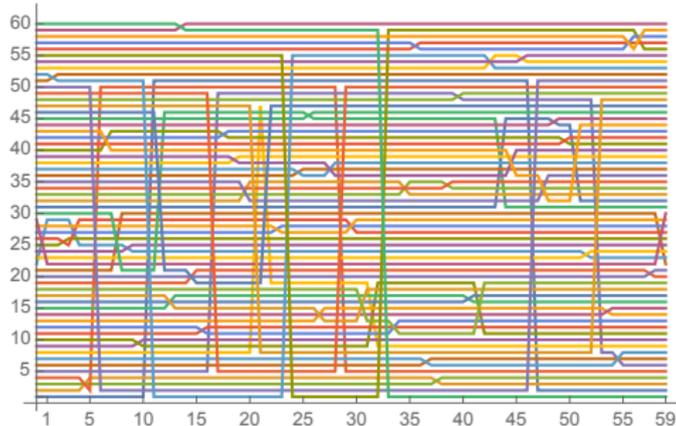
In our model, the Łukasiewicz path of $\mathcal{T}(P_{K_n}^n)$ tends (after normalization) to the excursion process X_c^{exc} .

Moreover, **chords** in P asymptotically correspond to **tunnels** in the Łukasiewicz path of $\mathcal{T}(P)$.

Conclusion: $P_{K_n}^n$ tends to L_c .

Local convergence of trajectories (1/3)

Our "scaling limit" result gives no information on what happens for some fixed elements, e.g. what is the trajectory of a given i ? The number of transpositions containing it?

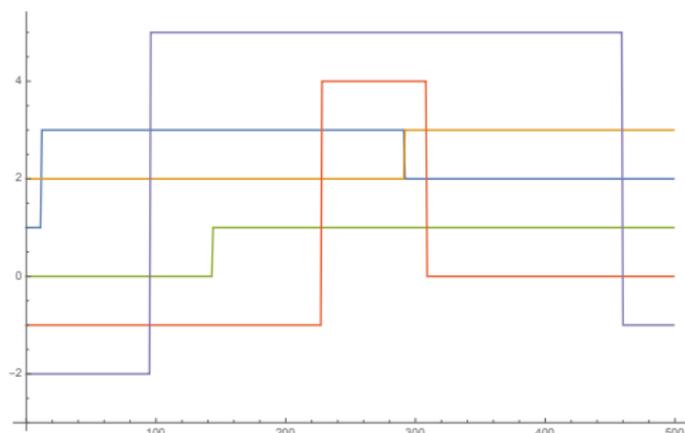


Local convergence of trajectories (2/3)

We work with factorizations of the cycle

$$(-\lfloor (n-1)/2 \rfloor, \dots, 0, 1, \dots, \lfloor n/2 \rfloor)$$

and look around $i = 0$:



Trajectories of all i in $\{-2, -1, 0, 1, 2\}$
in a random minimal factorization of size $n = 500$.

Local convergence of trajectories (2/3)

We work with factorizations of the cycle

$$(-\lfloor (n-1)/2 \rfloor, \dots, 0, 1, \dots, \lfloor n/2 \rfloor)$$

and look around $i = 0$:

Theorem (F., Kortchemski)

There is a family $(X_i)_{i \in \mathbb{Z}}$ of integer-valued step functions on $[0, 1]$

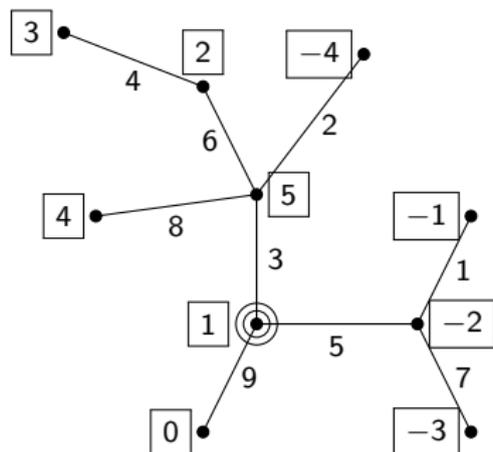
$$\left(X_i^{(n)}(\lfloor nt \rfloor) : 0 \leq t \leq 1 \right)_{i \in \mathbb{Z}} \xrightarrow[n \rightarrow \infty]{(d)} (X_i)_{i \in \mathbb{Z}}$$

holds in distribution (in the sense of convergence of finite dimensional marginals).

Note: there is a rescaling in time, but not in space.

Local convergence of trajectories (3/3)

For this we need to study the local convergence around 1 of the edge and vertex-labelled tree of the factorization.

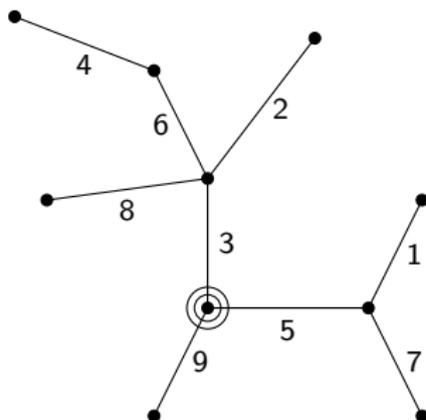


Tree of the factorization

$(-1,-2), (-4,5), (1,5), (2,3), (-2,1), (2,5), (-3,-2), (4,5), (0,1)$

Local convergence of trajectories (3/3)

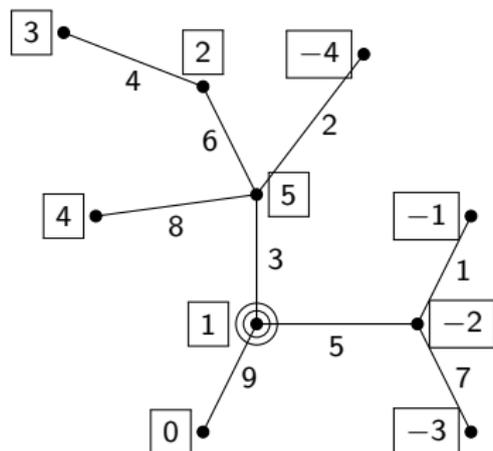
For this we need to study the local convergence around 1 of the edge and vertex-labelled tree of the factorization.



- Standard: the edge-labelled tree converges to "Kesten tree".

Local convergence of trajectories (3/3)

For this we need to study the local convergence around 1 of the edge and vertex-labelled tree of the factorization.



- Standard: the edge-labelled tree converges to "Kesten tree".
- Difficulty: understand the vertex labelling and prove that it's "local".

Conclusion

- 1 Global and local convergence results for uniform random factorizations of a long cycle into transposition.
- 2 For the global convergence, we are missing the convergence of the [process](#) of non-crossing partitions, we only have convergence of the marginals.
- 3 Factorization models have a very rich combinatorics (Hurwitz numbers, maps, genomics), but there are almost no probabilistic results. There is work to do...

Conclusion

- 1 Global and local convergence results for uniform random factorizations of a long cycle into transposition.
- 2 For the global convergence, we are missing the convergence of the **process** of non-crossing partitions, we only have convergence of the marginals.
- 3 Factorization models have a very rich combinatorics (Hurwitz numbers, maps, genomics), but there are almost no probabilistic results. There is work to do...

Thank you for your attention