Enumerating meanders — three perspectives

Ion Nechita (CNRS, LPT Toulouse) — joint with Motohisa Fukuda arXiv:1609.02756 & arXiv:2103.03615

OpAlg21, Istanbul, June 9th, 2021





Enumerating meanders

Meandric systems with many connected components

Shallow top meandric systems

Random matrix models

Enumerating meanders

A meander of order n is a simple closed loop intersecting a horizontal line at 2n points.

A meandric system of order n is a non-intersecting set of simple closed loops intersecting a horizontal line at 2n points.

In other words, a meander is a meandric system with 1 connected component. The problem of enumerating meanders is a notoriously difficult open problem in combinatorics [DFGG97].





Non-crossing pairings and partitions

Meanders and meandric systems can be seen as the union of their top and their bottom parts. These are non-crossing pairings

 $NC_2(2n) := \{ \pi = \bigsqcup_{i=1}^n \{ a_i, b_i \} \text{ partition of } [2n] : \nexists a_i < a_j < b_i < b_j \}.$



Non-crossing pairings on 2n points are in bijection with non-crossing partitions on n points



Both sets are counted by the Catalan numbers $Cat_n = \frac{1}{n+1} {\binom{2n}{n}}$. Formally,

{meandric systems of order n} = { $(\pi, \rho) \in NC_2(2n)^2 \cong NC(n)^2$ }.

Non-crossing partitions are in bijection with a subset of the symmetric group, the geodesic permutations

$$\sigma \in \mathcal{S}_{\mathrm{NC}}(n) \iff |\sigma| + |\sigma^{-1}\gamma| = |\gamma| = n - 1,$$

where $\gamma = (123 \cdots n)$ and $|\cdot|$ denotes the length of a permutation

$$|\sigma| = \min\{k : \sigma = \tau_1 \tau_2 \cdots \tau_k \text{ with } \tau_i \text{ transpositions}\}.$$

For all permutations $\sigma \in S(n)$, we have $|\sigma| = n - \#\sigma$, where $\#\sigma$ is the number of cycles of σ .

Proposition ([Nic16])

The number of connected components of the meandric system built out of two non-crossing partitions π , ρ is $\#(\pi^{-1}\rho)$.

We denote by $M_{n,r}$ the set of meandric systems of order n with r connected components $M_{n,r} = \{(\pi, \rho) \in \text{NC}(n) : \#(\pi^{-1}\rho) = r\}$. In particular, $M_{n,1}$ is the set of meanders.

Number of meanders

Understanding the number of meanders $(|M_{n,1}|)_n$ (sequence A005315) is an important problem in combinatorics.

It is known that $\operatorname{Cat}_n \leq |M_{n,1}| \leq \operatorname{Cat}_n^2$.

Asymptotically, $|M_{n,1}| \sim Ca^n n^{-b}$, for constants C, a, b. It is known that $11.380 \leq a \leq 12.901$ [AP05]; numerically, $a \approx 12.269$. It is conjectured that $b = (29 + \sqrt{145})/12$ [DFGG00, DFGJ00].

Nica used free probability tools to study meanders in [Nic16]. Later, the notion of shallow top meanders was introduced: these are meanders (π, ρ) for which the top partition is an interval partition.



Proposition ([GNP20])

The number of shallow top meanders of order n is

 $M_{n,1}^{\text{ST}} = \frac{1}{b} \sum_{k=1}^{n} \binom{n}{k-1} \binom{n+k-1}{n-k}.$

Meandric systems with many connected components

Enumerating meandric systems

Recall that $M_{n,r}$ is the set of meandric systems on 2n points having r connected components

$$M_{n,r} = \{(\pi, \rho) \in \mathrm{NC}(n) : \#(\pi^{-1}\rho) = r\}.$$

$$|M_{n,1}| = |\{\text{meanders}\}|$$
 (hard)

$$|M_{n,n-r}| = ?$$
 r fixed

 $|M_{n,n}| = \operatorname{Cat}_n$ (easy, $\pi = \rho$)

Generating series

Define the generating series

$$M(X,Y) := \sum_{n\geq 1} \sum_{r\geq 0} X^n Y^r |M_{n,r}|.$$

Compute

$$M(X, Y) = \sum_{n \ge 1} X^n \sum_{\pi, \rho \in NC(n)} Y^{|\pi^{-1}\rho|}$$

= $\sum_{n \ge 1} X^n \sum_{\omega \in NC(n)} \sum_{\substack{\pi, \rho \in NC(n) \\ \pi \lor \rho = \omega}} Y^{|\pi^{-1}\rho|}$
= $\sum_{n \ge 1} X^n \sum_{\omega \in NC(n)} \prod_{\substack{b \text{ block of } \omega \\ \pi \lor \rho = 1_{|b|}}} \sum_{\substack{\pi \lor \rho = 1_{|b|} \\ \pi \lor \rho = 1_{|b|}}} Y^{|\pi^{-1}\rho|}$
= $\sum_{n \ge 1} X^n \sum_{\omega \in NC(n)} \prod_{\substack{b \text{ block of } \omega \\ \mu \lor \rho = 1_{|b|}}} FUNCTION(|b|, Y).$

We recognize the moment - free cumulant formula from free probability theory [VDN92, NS06, MS17].

Moment - free cumulant transformations

Put

$$\begin{split} & \mathcal{K}_{n,r} := \{ (\pi, \rho) \in \mathrm{NC}(n) \, : \, \pi \lor \rho = \mathbf{1}_n, \, |\pi^{-1}\rho| = r \} \\ & \mathcal{K}(X, Y) := \sum_{n \ge 1} \sum_{r \ge 0} X^n Y^r |\mathcal{K}_{n,r}|. \end{split}$$

The series M and K are related by the moment - free cumulant formula

$$M(X,Y) = K(X(1+M(X,Y)),Y).$$

Using a similar reduction and a Kreweras complement, we can go deeper: if

$$I_{n,r} := \{ (\pi, \rho) \in \mathrm{NC}(n) : \pi \land \rho = 0_n, \pi \lor \rho = 1_n, |\pi^{-1}\rho| = r \}$$
$$I(X, Y) := \sum_{n \ge 1} \sum_{r \ge 0} X^n Y^r |I_{n,r}|$$

then

$$K(X, Y) = I(X(1 + K(X, Y)), Y).$$

Recall

$$\begin{split} &M_{n,r} = \{(\pi,\rho) \in \mathrm{NC}(n) \, : \, |\pi^{-1}\rho| = r\} \\ &K_{n,r} = \{(\pi,\rho) \in \mathrm{NC}(n) \, : \, \pi \lor \rho = \mathbf{1}_n, \, |\pi^{-1}\rho| = r\} \\ &I_{n,r} = \{(\pi,\rho) \in \mathrm{NC}(n) \, : \, \pi \land \rho = \mathbf{0}_n, \, \pi \lor \rho = \mathbf{1}_n, \, |\pi^{-1}\rho| = r\} \end{split}$$

and let M, K, I the respective generating series.

If \mathcal{F} is the operation transforming free cumulant generating series into moment generating series, we conclude

$$I \xrightarrow{\mathcal{F}_{X}} K \xrightarrow{\mathcal{F}_{X}} M$$

The sets $I_{n,r}$ should be easier to enumerate...

Key technical lemma

Lemma

For fixed r, the series I has finite support in n. More precisely, $I_{n,r} = \emptyset$, unless $r + 1 \le n \le 2r + \mathbf{1}_{r=0}$.

For r = 1, $I_{2,1} = \{(\downarrow, \Box), (\Box, \downarrow, \downarrow)\}$, and all the other $I_{n,1}$ are empty.



All meanders in $I_{n,r=2}$. We have $[Y^2]I(X, Y) = 8X^3 + 4X^4$.

Recall that $|M_{n,s}|$ is the number of meandric systems of order *n* with *s* connected components.

Theorem ([FN19])

For any fixed $r \ge 1$ there exists a polynomial \tilde{P}_r of degree at most 3r - 3 such that the generating function of the number of meandric systems of order n with n - r connected components

$$F_r(t) = \sum_{n=r+1}^{\infty} |M_{n,n-r}| t^n,$$

after the change of variables $t = w/(1+w)^2$, reads

$$F_r(t) = rac{w^{r+1}(1+w)}{(1-w)^{2r-1}} \tilde{P}_r(w).$$

With the help of a computer, we can enumerate $I_{n,r}$ for $1 \le r \le 6$ (we just have to look at $NC(\le 12)$ to do this) to find

$$\begin{split} \tilde{P}_1(w) &= 2\\ \tilde{P}_2(w) &= 4w^3 - 12w^2 + 4w + 8\\ \tilde{P}_3(w) &= 18w^6 - 92w^5 + 134w^4 + 8w^3 - 146w^2 + 52w + 42\\ &\vdots \end{split}$$

Corollary

For any fixed $r \ge 1$, assuming that $\tilde{P}_r(1) \ne 0$ (this holds at least for $1 \le r \le 6$), the number of meandric systems of order n having n - r connected components has the following asymptotic behavior:

$$|M_{n,n-r}| \sim \frac{\tilde{P}_r(1)}{2^{2r-2}\Gamma((2r-1)/2)} 4^n n^{(2r-3)/2}.$$

Shallow top meandric systems

Shallow top meandric systems

Recall that shallow top meanders are meanders (π, ρ) with the property that the top partition ρ is an interval partition: its blocks are made out of consecutive integers.



We can replace one free transform with a boolean transform

$$' \longmapsto \overset{\mathcal{F}_{X}}{\longmapsto} K \longmapsto \overset{\mathcal{B}_{X}}{\longmapsto} M.$$

Theorem ([FN21])

The generating function for shallow top meandric systems is given by

$$M^{\mathrm{ST}}(X,Y,A,B) = \sum_{n=1}^{\infty} X^n \sum_{\substack{\pi \in \mathrm{Int}(n) \\ \rho \in \mathrm{NC}(n)}} Y^{|\pi^{-1}\rho|} A^{|\pi|} B^{|\rho|} = \frac{K(X,Y,A,B)}{1 - K(X,Y,A,B)}.$$

where $K(X) = h(X(1 + \hat{g}(X)))$, with $\hat{g} = \mathcal{F}(g)$, and

$$g(X) = \sum_{n=1}^{\infty} g_n X^n \text{ where } g_n = BY \left[(1 + AY)^n + (AY)^n (Y^{-2} - 1) \right],$$

$$h(X) = \sum_{n=1}^{\infty} h_n X^n \text{ where } h_n = (AY)^{n-1}.$$

Random matrix models

Previous constructions

• Recall the meander polynomial

$$m_n(Y) = \sum_{\alpha,\beta \in NC(n)} Y^{\#(\alpha^{-1}\beta)}.$$

 di Francesco showed [DFGG97] that it can be related to the moments of a random matrix model built out of tensor products of GUE matrices, for integer Y = k:

$$m_n(k) = \lim_{d\to\infty} \mathbb{E} rac{1}{d^2} \operatorname{Tr} \left(\sum_{i=1}^k rac{B_i \otimes \overline{B}_i}{d}
ight)^{2n},$$

where $B_1, \ldots, B_k \in \mathcal{M}_d(\mathbb{C})$ are i.i.d. GUE matrices.

 Fukuda and Śniady relate [Fś13] the meander polynomial to the partial transposition of Wishart matrices: if W is a Wishart matrix of parameters (d², k), then

$$m_n(k) = \lim_{d\to\infty} \mathbb{E} \frac{1}{d^2} \operatorname{Tr} \left(\frac{W^{\Gamma}}{d}\right)^{2n},$$

where $W^{\Gamma} = [id \otimes transp](W)$ is the partial transposition of W.

New models

- We show [FN21] that it is related to tensor products of independent random completely positive maps, applied to a maximally entangled state.
- Let G, H ∈ M_{d²×k}(ℂ) be two independent Ginibre matrices. Consider the random CP maps Φ_{G,H} : M_k(ℂ) → M_d(ℂ), where

 $\Phi_A(X) = [\mathsf{id} \otimes \mathsf{Tr}](AXA^*).$

- Define $Z := [\Phi_G \otimes \Phi_H](\omega_k) \in \mathcal{M}_{d^2}(\mathbb{C})$, where ω_k is the max. ent quantum state $\omega_k = \sum_{i,j=1}^k e_i \otimes e_i \cdot (e_j \otimes e_j)^*$.
- Then, for all $n, k \geq 1$,

$$m_n(k) = \lim_{d\to\infty} \mathbb{E} \frac{1}{d^2} \operatorname{Tr} \left(\frac{Z}{d^2}\right)^n.$$

 For shallow top meanders, replace one of the CP maps with a depolarizing channel Ψ(X) = X + Tr(X)I:

$$m_n^{\text{ST}}(k) = \lim_{d \to \infty} \mathbb{E} \frac{1}{d} \operatorname{Tr}[(d^{-1}Z_0)(d^{-1}Z)^{n-1}],$$

where $Z := [\Phi_G \otimes \Psi](\omega_k)$ and $Z_0 := [\Phi_G \otimes id](\omega_k)$ are $dk \times dk$ matrices.

A meander of order n is a simple closed loop intersecting a horizontal line at 2n points.

A meandric system of order n is a non-intersecting set of simple closed loops intersecting a horizontal line at 2n points.

GOAL: Enumerate meanders (asymptotically).

Result 1: Generating function for meandric systems with large number of connected components n - r, for small r.

Shallow top meanders are meanders (π, ρ) with the property that the top partition ρ is an interval partition.

Result 2: Explicit generating function for shallow top meandric systems.





References

- [AP05] Michael H Albert and MS Paterson. Bounds for the growth rate of meander numbers. Journal of Combinatorial Theory, Series A, 112(2):250–262, 2005.
- [DFGG97] Ph Di Francesco, O Golinelli, and E Guitter. Meander, folding, and arch statistics. Mathematical and Computer Modelling, 26(8-10):97-147, 1997.
- [DFGG00] P Di Francesco, O Golinelli, and E Guitter. Meanders: exact asymptotics. Nuclear Physics B, 570(3):699–712, 2000.
- [DFGJ00] Philippe Di Francesco, Emmanuel Guitter, and Jesper Lykke Jacobsen. Exact meander asymptotics: a numerical check. Nuclear Physics B, 580(3):757–795, 2000.
- [FN19] Motohisa Fukuda and Ion Nechita. Enumerating meandric systems with large number of loops. Annales de l'Institut Henri Poincaré D, 6(4):607–640, 2019.
- [FN21] Motohisa Fukuda and Ion Nechita. Generating series and matrix models for meandric systems with one shallow side. arXiv preprint arXiv:2103.03615, 2021.
- [FŚ13] Motohisa Fukuda and Piotr Śniady.

Partial transpose of random quantum states: Exact formulas and meanders.

Journal of Mathematical Physics, 54(4):042202, 2013.

- [GNP20] IP Goulden, Alexandru Nica, and Doron Puder. Asymptotics for a class of meandric systems, via the Hasse diagram of NC(n). International Mathematics Research Notices, 2020(4):983–1034. 2020.
- [MS17] James A Mingo and Roland Speicher. Free probability and random matrices, volume 35. Springer, 2017.
- [Nic16] Alexandru Nica. Free probability aspect of irreducible meandric systems, and some related observations about meanders. Infinite Dimensional Analysis, Quantum Probability

and Related Topics, 19(02):1650011, 2016.

- [NS06] Alexandru Nica and Roland Speicher. Lectures on the combinatorics of free probability, volume 13. Cambridge University Press, 2006.
- [VDN92] Dan V Voiculescu, Ken J Dykema, and Alexandru Nica. Free random variables.

1. American Mathematical Soc., 1992.