

Permutations contained in transitive groups

Dimitris Koukoulopoulos¹

Joint work with Sean Eberhard² and Kevin Ford³

¹Université de Montréal

² University of Oxford

³ University of Illinois at Urbana-Champaign

15th Panhellenic Conference of Mathematical Analysis,
University of Crete, 28 May 2016

Basic set-up

S_n = set of permutations of $\{1, \dots, n\}$.

Motivation : understand the subgroup structure of S_n .

Basic set-up

S_n = set of permutations of $\{1, \dots, n\}$.

Motivation : understand the subgroup structure of S_n .

If $G \leq S_n$, then G acts on $[n] = \{1, \dots, n\}$.

- G is called transitive if all orbits are the full set $[n]$;
- G is called imprimitive if it permutes a non-trivial partition (B_1, \dots, B_ν) of $[n]$;
- if G is transitive and imprimitive, then $|B_i| = |B_j|$ for all i, j .

Basic set-up

S_n = set of permutations of $\{1, \dots, n\}$.

Motivation : understand the subgroup structure of S_n .

If $G \leq S_n$, then G acts on $[n] = \{1, \dots, n\}$.

- G is called transitive if all orbits are the full set $[n]$;
- G is called imprimitive if it permutes a non-trivial partition (B_1, \dots, B_ν) of $[n]$;
- if G is transitive and imprimitive, then $|B_i| = |B_j|$ for all i, j .

Question

If σ is chosen uniformly at random from S_n , what is the probability that it lies inside a transitive group $G \neq A_n, S_n$?

Basic set-up

S_n = set of permutations of $\{1, \dots, n\}$.

Motivation : understand the subgroup structure of S_n .

If $G \leq S_n$, then G acts on $[n] = \{1, \dots, n\}$.

- G is called transitive if all orbits are the full set $[n]$;
- G is called imprimitive if it permutes a non-trivial partition (B_1, \dots, B_ν) of $[n]$;
- if G is transitive and imprimitive, then $|B_i| = |B_j|$ for all i, j .

Question

If σ is chosen uniformly at random from S_n , what is the probability that it lies inside a transitive group $G \neq A_n, S_n$?

Question (special case)

If σ is chosen uniformly at random from S_{2n} , what is the probability that it has a fixed subset of size n ?

Basic set-up

S_n = set of permutations of $\{1, \dots, n\}$.

Motivation : understand the subgroup structure of S_n .

If $G \leq S_n$, then G acts on $[n] = \{1, \dots, n\}$.

- G is called transitive if all orbits are the full set $[n]$;
- G is called imprimitive if it permutes a non-trivial partition (B_1, \dots, B_ν) of $[n]$;
- if G is transitive and imprimitive, then $|B_i| = |B_j|$ for all i, j .

Question

If σ is chosen uniformly at random from S_n , what is the probability that it lies inside a transitive group $G \neq A_n, S_n$?

Question (special case)

If σ is chosen uniformly at random from S_{2n} , what is the probability that it has a fixed subset of size n ?

Luczak-Pyber (1993): probability is $O(n^{-c})$ for both questions.

Imprimitive transitive subgroups

- G is imprimitive transitive if-f it permutes a partition (B_1, \dots, B_ν) of $[n]$ into blocks of equal size n/ν . Here, $1 < \nu < n$ and $\nu|n$.

Imprimitive transitive subgroups

- G is imprimitive transitive if-f it permutes a partition (B_1, \dots, B_ν) of $[n]$ into blocks of equal size n/ν . Here, $1 < \nu < n$ and $\nu|n$.
- If $\sigma \in S_n$ permutes a partition (B_1, \dots, B_ν) as above, then let $\tilde{\sigma} \in S_\nu$ be the induced permutation of the blocks B_1, \dots, B_ν , and write (d_1, \dots, d_ν) for the cycle lengths of $\tilde{\sigma}$.

Imprimitive transitive subgroups

- G is imprimitive transitive if-f it permutes a partition (B_1, \dots, B_ν) of $[n]$ into blocks of equal size n/ν . Here, $1 < \nu < n$ and $\nu|n$.
- If $\sigma \in S_n$ permutes a partition (B_1, \dots, B_ν) as above, then let $\tilde{\sigma} \in S_\nu$ be the induced permutation of the blocks B_1, \dots, B_ν , and write (d_1, \dots, d_ν) for the cycle lengths of $\tilde{\sigma}$.
- Then σ fixes each set of a partition (C_1, \dots, C_r) of $[n]$ with $|C_i| = d_i n/\nu$ and all cycles lengths of $\sigma|_{C_i}$ divisible by d_i .

Permutations with fixed subsets of a given size

$$i(n, k) := \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k).$$

Permutations with fixed subsets of a given size

$$i(n, k) := \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k).$$

$$\sigma = \pi_1 \cdots \pi_r \text{ cycle decomposition, } c_j(\sigma) = \#\{i : |\pi_i| = j\}$$

Permutations with fixed subsets of a given size

$$i(n, k) := \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k).$$

$$\sigma = \pi_1 \cdots \pi_r \text{ cycle decomposition, } c_j(\sigma) = \#\{i : |\pi_i| = j\}$$

$$\begin{aligned} \mathcal{L}(\sigma) &:= \{\text{lengths of fixed sets of } \sigma\} = \left\{ \sum_{i \in I} |\pi_i| : I \subset [r] \right\} \\ &= \left\{ \sum_{j=1}^n j b_j : 0 \leq b_j \leq c_j(\sigma) \forall j \right\}. \end{aligned}$$

Permutations with fixed subsets of a given size

$$i(n, k) := \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k).$$

$$\sigma = \pi_1 \cdots \pi_r \text{ cycle decomposition, } c_j(\sigma) = \#\{i : |\pi_i| = j\}$$

$$\begin{aligned} \mathcal{L}(\sigma) &:= \{\text{lengths of fixed sets of } \sigma\} = \left\{ \sum_{i \in I} |\pi_i| : I \subset [r] \right\} \\ &= \left\{ \sum_{j=1}^n j b_j : 0 \leq b_j \leq c_j(\sigma) \forall j \right\}. \end{aligned}$$

$$\mathbb{P}_{\sigma \in \mathcal{S}_n}(c_j(\sigma) = m_j \ (1 \leq j \leq J)) \sim \prod_{j=1}^J \frac{e^{-1/j}}{j^{m_j} m_j!}.$$

i.e. the functions $c_j(\sigma)$, $j \leq J$, are approximately independent and Poisson of parameters $1/j$, $j \leq J$.

Random integers vs. random permutations

$$\omega(n; y, z) := \#\{p|n : y < p \leq z\}, y_0 = e < y_1 < y_2 < \cdots < y_J \leq x$$

Random integers vs. random permutations

$$\omega(n; y, z) := \#\{p | n : y < p \leq z\}, y_0 = e < y_1 < y_2 < \cdots < y_J \leq x$$

$$\frac{\#\{n \leq x : \omega(n; y_{j-1}, y_j) = m_j \ (j \leq J)\}}{x} \approx \prod_{j=1}^J \frac{\log y_{j-1}}{\log y_j} \frac{(\log \frac{\log y_j}{\log y_{j-1}})^{m_j-1}}{(m_j - 1)!}$$

Random integers vs. random permutations

$$\omega(n; y, z) := \#\{p|n : y < p \leq z\}, y_0 = e < y_1 < y_2 < \cdots < y_J \leq x$$

$$\frac{\#\{n \leq x : \omega(n; y_{j-1}, y_j) = m_j \ (j \leq J)\}}{x} \approx \prod_{j=1}^J \frac{\log y_{j-1}}{\log y_j} \frac{(\log \frac{\log y_j}{\log y_{j-1}})^{m_j-1}}{(m_j - 1)!}$$

Also, if $n = p_1 \cdots p_r$ square-free and $\omega_j(n) := \omega(n; e^{j-1}, e^j)$, then

$$\{\log d : d|n\} = \left\{ \sum_{i \in I} \log p_i : I \subset [r] \right\} ' = ' \left\{ \sum_j j \omega_j(n) \right\}$$

Random integers vs. random permutations

$\omega(n; y, z) := \#\{p|n : y < p \leq z\}$, $y_0 = e < y_1 < y_2 < \dots < y_J \leq x$

$$\frac{\#\{n \leq x : \omega(n; y_{j-1}, y_j) = m_j \ (j \leq J)\}}{x} \approx \prod_{j=1}^J \frac{\log y_{j-1}}{\log y_j} \frac{(\log \frac{\log y_j}{\log y_{j-1}})^{m_j-1}}{(m_j - 1)!}$$

Also, if $n = p_1 \cdots p_r$ square-free and $\omega_j(n) := \omega(n; e^{j-1}, e^j)$, then

$$\{\log d : d|n\} = \left\{ \sum_{i \in I} \log p_i : I \subset [r] \right\} = \left\{ \sum_j j \omega_j(n) \right\}$$

Theorem (Ford (2008, $m = 2$) and K. (2010, $m \geq 3$))

Fix $m \geq 2$. For $z_m \geq \dots \geq z_1 \geq 2$ and $z_{m-1} \leq z_1^{O(1)}$,

$$\frac{\#\{n = d_1 \cdots d_m : z_i < d_i \leq 2z_i \ \forall i\}}{z_1 \cdots z_m} \asymp \frac{1}{(\log z_1)^{\delta_m} (\log \log z_1)^{3/2}}$$

with $\delta_m = \lambda_m \log \lambda_m - \lambda_m + 1$, $\lambda_m = (m-1)/\log m$.

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

- $\sigma = \pi_1 \cdots \pi_r$; $\#\{I \subset [r] : \sum_{i \in I} |\pi_i| = k\} \approx 2^r/n$;

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

- $\sigma = \pi_1 \cdots \pi_r$; $\#\{I \subset [r] : \sum_{i \in I} |\pi_i| = k\} \approx 2^r/n$;
- need $2^r/n > 1 \Leftrightarrow r > \log n / \log 2$;

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

- $\sigma = \pi_1 \cdots \pi_r$; $\#\{I \subset [r] : \sum_{i \in I} |\pi_i| = k\} \approx 2^r/n$;
- need $2^r/n > 1 \Leftrightarrow r > \log n / \log 2$;
- r Poisson of mean $\sum_{j \leq n} 1/j \sim \log n$. So $i(n, k) \approx n^{-\delta_1} / \sqrt{\log n}$.

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in \mathcal{S}_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

- $\sigma = \pi_1 \cdots \pi_r$; $\#\{I \subset [r] : \sum_{i \in I} |\pi_i| = k\} \approx 2^r/n$;
- need $2^r/n > 1 \Leftrightarrow r > \log n / \log 2$;
- r Poisson of mean $\sum_{j \leq n} 1/j \sim \log n$. So $i(n, k) \approx n^{-\delta_1} / \sqrt{\log n}$.

Correction: $c_j(\sigma) = \#\{i : |\pi_i| = j\}$ Poisson of parameter $1/j$.

- conditioning to have $r = \log n + O(1)$ cycles,

$$\mathbb{E}[\sum_{j \leq e^u} c_j(\sigma)] = r \frac{\sum_{j \leq e^u} 1/j}{\sum_{j \leq n} 1/j} \sim u / \log 2.$$

Transference to the permutation setting

Theorem (Eberhard, Ford, Green (2015))

$$i(n, k) = \mathbb{P}_{\sigma \in S_n}(\sigma \text{ fixes some set of size } k) \asymp \frac{k^{-\delta_1}}{(\log k)^{3/2}} \quad (2 \leq k \leq n/2).$$

Heuristics : take n even, $k = n/2$.

- $\sigma = \pi_1 \cdots \pi_r$; $\#\{I \subset [r] : \sum_{i \in I} |\pi_i| = k\} \approx 2^r/n$;
- need $2^r/n > 1 \Leftrightarrow r > \log n / \log 2$;
- r Poisson of mean $\sum_{j \leq n} 1/j \sim \log n$. So $i(n, k) \approx n^{-\delta_1} / \sqrt{\log n}$.

Correction: $c_j(\sigma) = \#\{i : |\pi_i| = j\}$ Poisson of parameter $1/j$.

- conditioning to have $r = \log n + O(1)$ cycles,

$$\mathbb{E}[\sum_{j \leq e^u} c_j(\sigma)] = r \frac{\sum_{j \leq e^u} 1/j}{\sum_{j \leq n} 1/j} \sim u / \log 2.$$

- **Ford:** actually, we must have that $\sum_{j \leq e^u} c_j(\sigma) \leq u / \log 2 + O(1)$.
Leads to a random walk with a barrier. Odds are $\approx 1 / \log n$.

Results for transitive subgroups

- $I(n, \nu)$::= proportion of σ fixing a partition of $[n]$ into ν equal blocks.
- $i(n, \mathbf{k}, \mathbf{d})$::= proportion of σ fixing each set of a partition (C_1, \dots, C_r) of $[n]$, with $|C_i| = k_i$ and $\sigma|_{C_i}$ consisting of d_i -divisible cycles.

Results for transitive subgroups

- $I(n, \nu)$: := proportion of σ fixing a partition of $[n]$ into ν equal blocks.
- $i(n, \mathbf{k}, \mathbf{d})$: := proportion of σ fixing each set of a partition (C_1, \dots, C_r) of $[n]$, with $|C_i| = k_i$ and $\sigma|_{C_i}$ consisting of d_i -divisible cycles.

An easy reduction: $I(n, \nu) \asymp_{\nu} i(n, \underbrace{(n/\nu, \dots, n/\nu)}_{\nu-d \text{ times}}, \underbrace{(1, \dots, 1)}_{\nu-d \text{ times}}, d)$

for some d . Moreover, $d = 1$ if $\nu \leq 4$, and $d = \nu - 1$ if $\nu \geq 5$.

Results for transitive subgroups

- $I(n, \nu)$: proportion of σ fixing a partition of $[n]$ into ν equal blocks.
- $i(n, \mathbf{k}, \mathbf{d})$: proportion of σ fixing each set of a partition (C_1, \dots, C_r) of $[n]$, with $|C_i| = k_i$ and $\sigma|_{C_i}$ consisting of d_i -divisible cycles.

An easy reduction: $I(n, \nu) \asymp_{\nu} i(n, \underbrace{(n/\nu, \dots, n/\nu)}_{\nu-d \text{ times}}, \underbrace{(1, \dots, 1)}_{\nu-d \text{ times}}, d)$

for some d . Moreover, $d = 1$ if $\nu \leq 4$, and $d = \nu - 1$ if $\nu \geq 5$.

Theorem (Eberhard, Ford, K. (2016))

Let $\nu|n$, $1 < \nu < n$. Then

$$I(n, \nu) \asymp \begin{cases} n^{-\delta_{\nu}} (\log n)^{-3/2} & \text{if } 2 \leq \nu \leq 4, \\ n^{-1+1/(\nu-1)} & \text{if } 5 \leq \nu \leq \log n, \\ n^{-1} & \text{if } \log n \leq \nu \leq n/\log n, \\ n^{-1+\nu/n} & \text{if } n/\log n \leq \nu < n. \end{cases}$$

Results for transitive subgroups, ctd.

- $T(n)$:= proportion of σ in some transitive $G \leq S_n$, $G \neq A_n, S_n$;
- $P(n)$ as above, with G primitive transitive.

Results for transitive subgroups, ctd.

- $T(n)$:= proportion of σ in some transitive $G \leq S_n$, $G \neq A_n, S_n$;
- $P(n)$ as above, with G primitive transitive.

Theorem (Eberhard, Ford, K. (2016))

$$P(n) \leq n^{-1+o(1)}$$

(This improves on previous work of Bovey and Diaconis-Fulman-Guralnik, who had $P(n) \leq n^{-2/3+o(1)}$.)

Results for transitive subgroups, ctd.

- $T(n)$:= proportion of σ in some transitive $G \leq S_n$, $G \neq A_n, S_n$;
- $P(n)$ as above, with G primitive transitive.

Theorem (Eberhard, Ford, K. (2016))

$$P(n) \leq n^{-1+o(1)}$$

(This improves on previous work of Bovey and Diaconis-Fulman-Guralnik, who had $P(n) \leq n^{-2/3+o(1)}$.)

Theorem (Eberhard, Ford, K. (2016))

If p is the smallest prime factor of n , then

$$T(n) \asymp \begin{cases} n^{-\delta_2} (\log n)^{-3/2} & \text{if } p = 2, \\ n^{-\delta_3} (\log n)^{-3/2} & \text{if } p = 3, \\ n^{-1+1/(p-1)} & \text{if } 5 \leq p \ll 1, \\ n^{-1+o(1)} & \text{if } p \rightarrow \infty. \end{cases}$$

Thank you!