

Pairings and Signed Permutations

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1. A COMBINATORIAL IDENTITY. This note is motivated by the identity

$$\sum_{i=0}^n \binom{2i}{i} \binom{2n-2i}{n-i} = 4^n. \quad (1)$$

Identity (1) is easy to prove: note that the left side is a convolution, so multiply it by x^n , sum, and recognize the square of a binomial series. But a combinatorial interpretation of the same identity is not so easy to find. In [3], M. Sved recounts the story of the identity and its combinatorial proofs. She relates how, after she challenged her readers (in a previous article) to find a combinatorial proof, Paul Erdős “was quick to point out that . . . Hungarian mathematicians tackled it in the thirties: P. Veress proposing it, and G. Hajos solving it” [3, p. 44]. In the same article, she outlines more than one combinatorial proof supplied by her readers.

Identity (1) has been mentioned by many other authors. We refer readers to [2, Exercise 2c, p. 44], [1] (in the foreword by D. Knuth) for recent citations. In this note, we describe a new combinatorial construction from which (1) is readily derived.

2. PAIRINGS AND GRAPHS. Using the identity $(2i)! = 2^i i! (2i - 1)!!$ (where $(2i - 1)!! = (2i - 1)(2i - 3) \cdots 5 \cdot 3 \cdot 1$), (1) becomes

$$\sum_{i=0}^n \binom{n}{i} (2i - 1)!! (2n - 2i - 1)!! = 2^n n!. \quad (2)$$

We now describe a combinatorial proof of (2). Its right-side motivates the following construction.

Let n be a positive integer, and let $[n] = \{1, 2, \dots, n\}$. If Y is a subset of $[n]$, we write $\pm Y = \{k \in \mathbb{Z} : |k| \in Y\}$. We construct a directed graph with vertex set $\pm[n]$ consisting of disjoint, simple cycles such that there is an edge between the elements of each pair $\{k, -k\}$. Choose for each k a direction for the edge between k and $-k$. This can be done in 2^n ways. Let $s(k)$ and $t(k)$ be the starting and ending vertices of the edge, respectively. Given any permutation π of $[n]$, place an edge starting at $t(k)$ and ending at $s(\pi(k))$. This defines the graph. An example is shown in Figure 1.

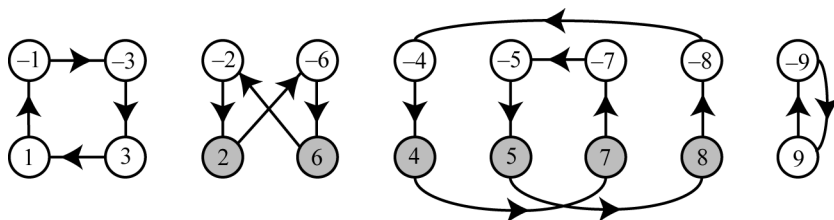


Figure 1.

By construction, there are $2^n n!$ such graphs. We now count the number of these graphs in a different way. A *pairing* on a subset Y of $[n]$ is a partition of $\pm Y$ into two-

element sets. A pairing σ on $[n]$ is *compatible* with a subset Y of $[n]$ if $|k|$ belongs to Y whenever $\{j, k\}$ is in σ and $|j|$ is in Y . If $|Y| = i$, clearly there are $(2i - 1)!! (2n - 2i - 1)!!$ pairings on $[n]$ compatible with Y . If γ is a cycle on the graph, we use $m(\gamma)$ to signify $\min\{|k| : k \text{ is a vertex on } \gamma\}$. Let i be the number of positive vertices belonging to cycles γ such that the edge between $m(\gamma)$ and $-m(\gamma)$ terminates at $m(\gamma)$. There are $\binom{n}{k}$ ways to choose subsets Y of $[n]$ consisting of such vertices. After all edges connecting k and $-k$ (for each k in $[n]$) have been removed, the remaining edges define a pairing on $[n]$ compatible with Y . For the example in Figure 1, we have $Y = \{2, 4, 5, 6, 7, 8\}$ (the shaded vertices), and $\sigma = \{\{1, 3\}, \{-2, 6\}, \{-1, -3\}, \{-5, -7\}, \{-4, -8\}, \{2, -6\}, \{5, 8\}, \{4, 7\}, \{-9, 9\}\}$. Conversely, each such pair (σ, Y) determines the cycle structure of the graph, as follows: For the vertices in $\pm Y$, begin by placing an edge starting at $\min Y$ and ending at the other element j of the pair containing $\min Y$. Then place an edge starting at j and ending at $-j$, then an edge starting at $-j$ and ending at the other element of the pair containing $-j$, and so on until a cycle γ is formed. Repeat this procedure for the set $\pm Y \setminus \gamma$, and so forth, until all vertices in $\pm Y$ are accounted for. For the vertices in $\pm[n] \setminus \pm Y$ do the same, but start at $-\min([n] \setminus Y)$. This process yields the left side of (2).

3. SIGNED PERMUTATIONS. The construction outlined in section 2 can be reformulated without referring to a graph. A *signed permutation* on $[n]$ is a function $\pi : [n] \rightarrow \pm[n]$ such that the function $|\pi| : [n] \rightarrow [n]$ obtained by dropping all negative signs (that is, $|\pi|(i) = |\pi(i)|$) is bijective. Writing the permutation $|\pi|$ in disjoint cycle representation and then replacing each entry i with $-i$ if $-i$ is in the range of π , we obtain a cycle representation for π .

Example. The signed permutation π on $[9]$ such that $\pi(1) = 3, \pi(2) = 6, \pi(3) = -1, \pi(4) = -7, \pi(5) = -8, \pi(6) = 2, \pi(7) = 5, \pi(8) = 4, \pi(9) = -9$ is represented as $\pi = (-1, 3)(2, 6)(4, -7, 5, -8)(-9)$.

If $C = (i_1, i_2, \dots, i_k)$ is a cycle of π , let $s(C) = \min\{|i_j| : 1 \leq j \leq k\}$, and for i in $[n]$ let $C(i)$ be the unique cycle containing either i or $-i$. Now extend π to a function $\pi : \pm[n] \rightarrow \pm[n]$ by defining $\pi(-i) = \pi(i)$. It is then easy to check that $\sigma_\pi = \{\{\pi(i), -\pi^2(i)\} : i \in [n]\}$ is a pairing on $[n]$. An explicit description of σ_π is as follows: if (i_1, i_2, \dots, i_k) is a cycle of π , then for each j with $1 \leq j \leq k$ include the pair $\{i_j, -i_{j+1}\}$ (with subscripts taken modulo k). For i in $[n]$ precisely one of $s(C(i))$ or $-s(C(i))$ is in the range of π (equivalently, it appears in the cycle representation of π). Define $Y_\pi = \{i \in [n] : s(C(i)) \text{ is in the range of } \pi\}$. Then σ_π is compatible with Y_π . If π is as in the previous example, then σ_π coincides with the pairing constructed from the graph of Figure 1 and Y_π coincides with the subset Y of shaded vertices in the same figure.

If we now let

$$A_n = \{\pi : \pi \text{ is a signed permutation on } [n]\}$$

and

$$B_n = \{(\sigma, Y) : Y \subset [n] \text{ and } \sigma \text{ is a pairing on } [n] \text{ compatible with } Y\},$$

we clearly have $|A_n| = 2^n n!$ and

$$|B_n| = \sum_{i=0}^n \binom{n}{i} (2i - 1)!! (2n - 2i - 1)!!.$$

Moreover, a simple description of a bijection between A_n and B_n is given by the map $\pi \mapsto (\sigma_\pi, Y_\pi)$.

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Iterated Products of Projections in Hilbert Space

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1. INTRODUCTION. The theorem on convergence of the iterated product of orthogonal projections in Hilbert space has an interesting history. As pointed out by Deutsch [6], convergence was first established for two projections by von Neumann [13] in 1933, and this result was rediscovered independently by Aronszajn [2] in 1950, Nakano [11] in 1953, and Wiener [14] in 1955. The first proof for an arbitrary finite number of projections was given by Halperin [7] in 1962. The result is the following:

Theorem 1. *Let P_j ($1 \leq j \leq r$) be the orthogonal projection onto the closed subspace M_j of the Hilbert space \mathcal{H} , and let P_M be the orthogonal projection onto the intersection $M = M_1 \cap \cdots \cap M_r$. If $T = P_r \cdots P_1$, then $T^k \rightarrow P_M$ strongly as $k \rightarrow \infty$, that is, $\|T^k x - P_M x\| \rightarrow 0$ for each x in \mathcal{H} .*

An elementary proof in the case $r = 2$ appeared recently in [4]. Short proofs of a more general result (which we cover later) appeared in [1] and [3]. An important special case is the iterative procedure of Kaczmarz [8] for solving large linear systems. In this light the result provides a theoretical basis for one of the early algorithms in computed tomography [12].

We were curious as to why so many well-known mathematicians came upon this result and how they proved it. Nakano's book [11] contains a proof in the case $r = 2$, but no application or reference to Theorem 1 save a citation to his 1940 paper [10] (written in Japanese). With hopes that we could interpolate, if not translate, Nakano's paper, we requested a copy. (Through the intercession of St. Jerome) we also obtained a related paper by Nakano's student S. Kakutani [9]. That paper is central to this note.