

The gentle art of 3x3 semi-magic squares

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Full contact:

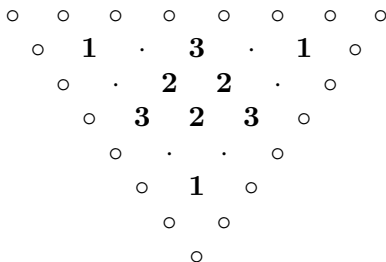
Stanley, R., *Combinatorics and Commutative Algebra*, 1996, 2nd Ed.

Louck, J. D., *Applications of Unitary Symmetry and Combinatorics*, 2011.

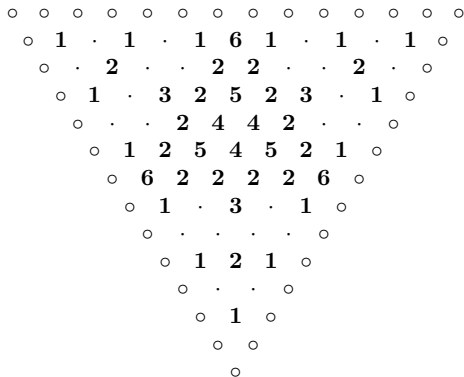
Gentle approach:

First principles, computer experimentation

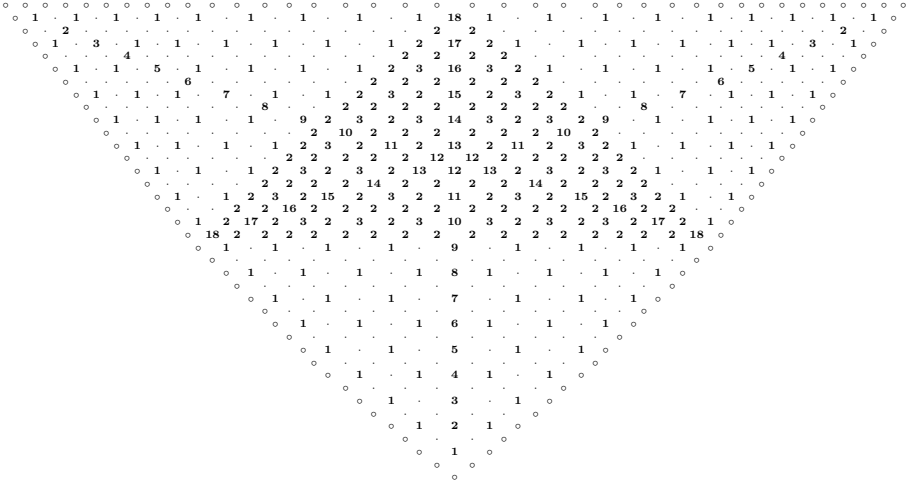
Example: $J = 7$: Noiseless



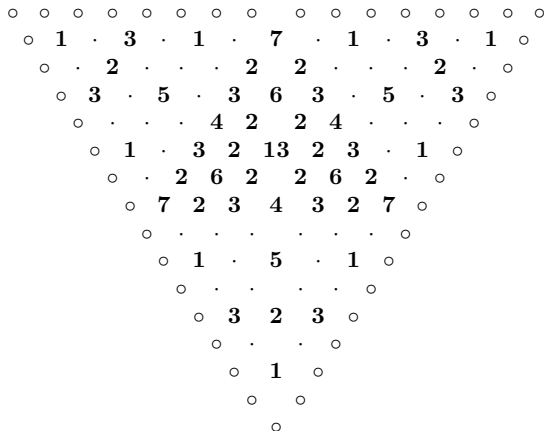
Example: $J = 13$: Noiseless



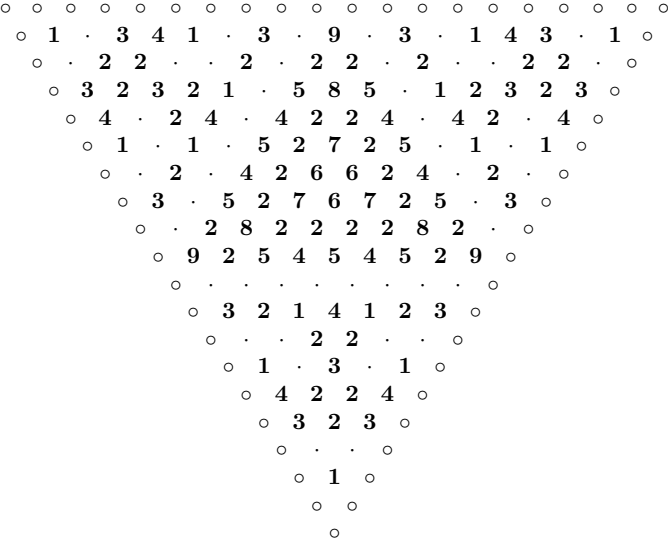
Example: $J = 37$: Noiseless



Example: $J = 15$



Example: $J = 19$



$\mathbb{M}_3 = 3 \times 3$ weakly semi-magic squares

$$M = \begin{bmatrix} a & b & k \\ r & * & * \\ * & * & c \end{bmatrix}$$

- 1 all entries are nonnegative integers,
- 2 all line sums along rows and columns are equal, and
- 3 this sum, the **magic number**, equals $J = a + b + k$.

Also called **integer “doubly-stochastic” matrices**.

Particle physics: **Regge symbol**

$\mathbb{M}_3(J) = 3 \times 3$ magic squares with magic number J

$$\mathbb{M}_3 = \cup_{J \geq 0} \mathbb{M}_3(J)$$

Determinantal Symmetries

For 3×3 matrices, let G be the group of determinantal symmetries; that is,

- 1 G is generated by row switches, column switches, and transpose,
- 2 every element g of G may be expressed uniquely as

$$g = R(\sigma)C(\tau)T^\epsilon \quad \text{with} \quad \sigma, \tau \in S_3,$$

and

- 3 $|G| = 72$.

These symmetries preserve

- 1 the semi-magic square property,
- 2 the magic number J , and thus
- 3 each $\mathbb{M}_3(J)$.

Partition of \mathbb{M}_3 : Triangle and Hexagon

First step:

Partition $\mathbb{M}_3 = \cup_{J \geq 0} \mathbb{M}_3(J)$.

Second Step:

Partition $\mathbb{M}_3(J)$ into subsets of magic squares with a fixed top line.

A fixed top line corresponds to an ordered partition of J into 3 parts (possibly with zeros).

We use k , the third top line entry to denote level.

Third Step: All magic squares for a fixed top line are parametrized by a (possibly degenerate) hexagon.

Square: rows/columns 0 through J ,
position indicates remaining variables (r, c)

Example: Triangle

$$\mathbf{J} = 4$$

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

$(0, 3, 1), (1, 2, 1), (2, 1, 1), (3, 0, 1)$

$(0, 2, 2), (1, 1, 2), (2, 0, 2)$

$(0, 1, 3), (1, 0, 3)$

$(0, 0, 4)$

Column switches induce S_3 symmetries of the triangle

Hexagon

Fix a, b, k .

$$M = \begin{bmatrix} a & b & k \\ r & * & * \\ * & * & c \end{bmatrix}$$

$$\begin{aligned} 0 \leq r \leq b + k, & \quad 0 \leq c \leq a + b, \\ -a \leq r - c \leq k. & \end{aligned}$$

Example: Hexagon

$J = 4$, top line: $(0, 4, 0) \rightarrow 5$ squares

$$\begin{bmatrix} 0 & 4 & 0 \\ r & 0 & * \\ * & 0 & c \end{bmatrix} \mapsto \begin{bmatrix} * & & & & \\ & * & & & \\ & & * & & \\ & & & * & \\ & & & & * \end{bmatrix}$$

Box corresponds to $(r, c) = (3, 3)$:

$$\begin{bmatrix} 0 & 4 & 0 \\ 3 & 0 & 1 \\ 1 & 0 & 3 \end{bmatrix}$$

Example: Hexagon

$J = 4$, top line: $(3, 0, 1) \rightarrow 8$ squares

$$\begin{bmatrix} 3 & 0 & 1 \\ r & * & * \\ * & * & c \end{bmatrix} \mapsto \begin{bmatrix} * & * & * & * \\ * & * & \boxed{*} & * \end{bmatrix}$$

Box corresponds to $(r, c) = (1, 2)$:

$$\begin{bmatrix} 3 & 0 & 1 \\ 1 & 2 & 1 \\ 0 & 2 & 2 \end{bmatrix}$$

Example: Hexagon

$J = 4$, top line: $(1, 2, 1) \rightarrow 10$ squares

$$\begin{bmatrix} 1 & 2 & 1 \\ r & * & * \\ * & * & c \end{bmatrix} \mapsto \begin{bmatrix} * & * & & & \\ * & * & * & & \\ & * & \boxed{*} & * & \\ & & * & * & \\ & & & * & * \end{bmatrix}$$

Box corresponds to $(r, c) = (2, 2)$:

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

Hexagon for Top Line (a, b, k) :

J, top line: (a, b, k)

Polygon is a hexagon at $(0, 0)$ with

- 1 vertical side: $k + 1$
- 2 diagonal side: $b + 1$
- 3 horizontal side: $a + 1$

$$\begin{aligned} |(a, b, k)| &= (a + b + 1)(b + k + 1) - b(b + 1) \\ &= 1 + (a + b + k) + (ab + ak + bk) \end{aligned}$$

Column switches re-orient the polygon

Enumeration

McMahon's formula for $\mathbb{M}_3(J)$ (1915):

$$\begin{aligned}H_3(J) &= \binom{4+J}{4} + \binom{3+J}{4} + \binom{2+J}{4} \\ &= \frac{(J+1)(J+2)(J^2+3J+4)}{8}\end{aligned}$$

Number of top lines for J :

$$1 + 2 + 3 + \cdots + (J+1) = \frac{(J+2)(J+1)}{2}$$

Number of magic squares with top line (a, b, k) :

$$1 + (a + b + k) + (ab + ak + bk)$$

Example: Triangle

$$J = 4$$

5, 8, 9, 8, 5

8, 10, 10, 8

9, 10, 9

8, 8

5

$$Sum = 120 = \frac{(4 + 1)(4 + 2)(4^2 + 3(4) + 4)}{8}$$

Clebsch-Gordan coefficients/ function

$$C : \mathbb{M}_3 \rightarrow \mathbb{Z}$$

$$M = \begin{bmatrix} a & b & k \\ r & m & * \\ * & * & c \end{bmatrix} \mapsto$$

$$C(M) = \sum_{l=0}^k (-1)^l \binom{c}{r-l} \binom{b+k-l}{b} \binom{a+l}{a}$$

$C(M)$ is the coefficient of

$$x^m y^r$$

in the power series expansion of

$$\frac{(x+y)^c}{(1-x)^{b+1}(1+y)^{a+1}}$$

Example of Values for $J = 4$:

$(0, 4, 0)$

$(3, 0, 1)$

$(1, 2, 1)$

$$\begin{bmatrix} 1 & & & & \\ & 1 & & & \\ & & 1 & & \\ & & & 1 & \\ & & & & 1 \end{bmatrix}, \begin{bmatrix} 1 & 1 & 1 & 1 \\ -4 & -3 & -2 & -1 \end{bmatrix}, \begin{bmatrix} 3 & 3 & & & \\ -2 & 1 & 4 & & \\ & -2 & -1 & 3 & \\ & & -2 & -3 & \end{bmatrix}$$

Finite differences \rightarrow Binomial transforms (Pascal's Recurrence),
Riordan arrays.

Classification of Zeros:

Open problem: Classify the zeros of $C(M)$
(Biedenharn, Brudno, Louck, K. S. Rao)

Visual data?

We can use the partition as model for vanishing portraits of $C(M)$.

In the triangle for J , replace magic square counts with zero counts.

Example: $J = 8$

9 16 21 24 25 24 21 16 9
16 22 26 28 28 26 22 16
21 26 29 30 29 26 21
24 28 30 30 28 24
25 28 29 28 25
24 26 26 24
21 22 21
16 16
9

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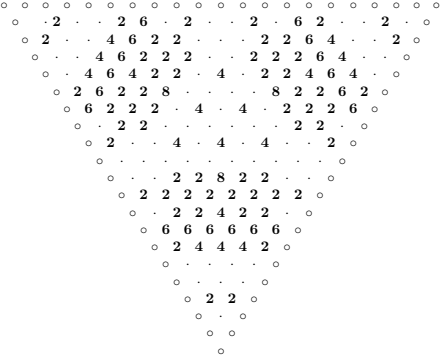
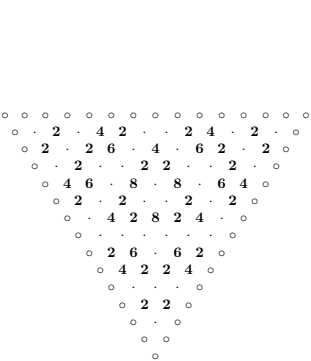
$$H_3(8) = \frac{(10)(9)(64 + 24 + 4)}{8} = 1035, \quad |Zeros| = 18,$$

Zero Counts

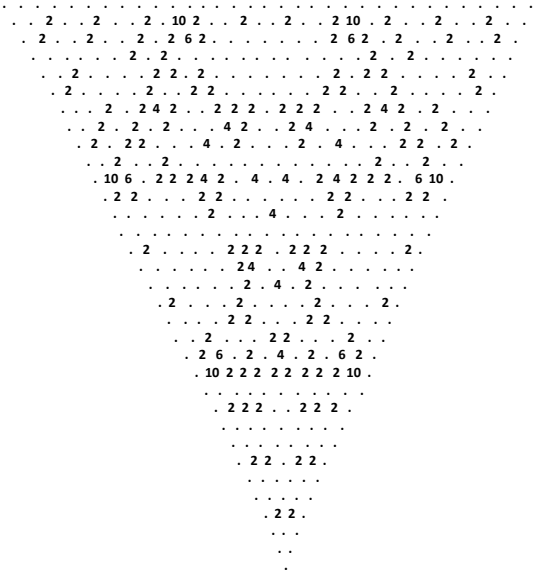
J	Zeros	J	Zeros	J	Zeros	J	Zeros	J	Zeros
1	0	13	99	25	558	37	945	49	2484
2	0	14	144	26	288	38	792	50	1044
3	1	15	154	27	793	39	2098	51	2665
4	0	16	0	28	0	40	0	52	0
5	9	17	252	29	927	41	1746	53	2673
6	0	18	0	30	0	42	0	54	1260
7	18	19	333	31	792	43	1611	55	3834
8	18	20	324	32	432	44	1332	56	1422
9	46	21	433	33	856	45	2035	57	2746
10	0	22	0	34	828	46	0	58	0
11	99	23	558	35	1719	47	2340	59	4131
12	0	24	252	36	0	48	504	60	0

Example: $J = 14,$

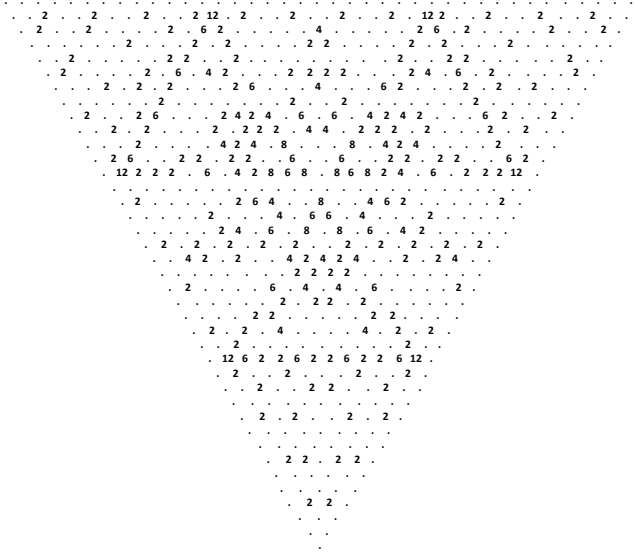
$J = 20$



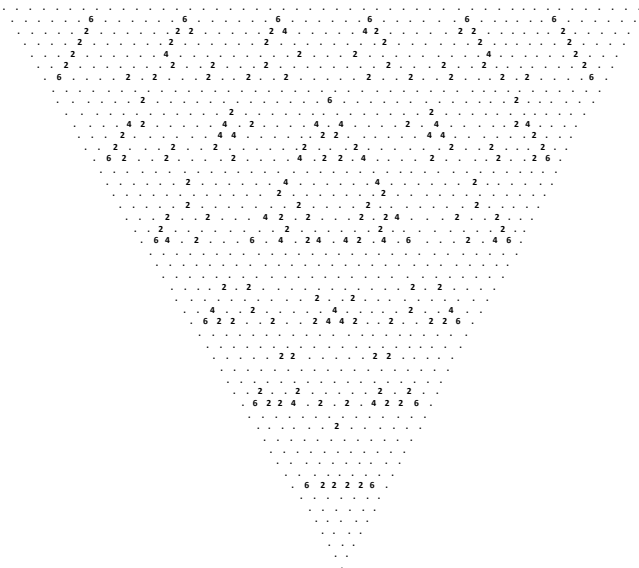
Example: $J = 32$



Example: $J = 38$



Example: $J = 48$



Thank you!