# Introduction to Combinatorial Mathematics

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LSSU Math 300

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#### Pólya's Theory of Counting

- Introduction
- Sets, Relations and Groups
- Equivalence Classes Under a Permutation Group
- Equivalence Classes of Functions
- Weights and Inventories of Functions
- Pólya's Fundamental Theorem
- Generalization of Pólya's Theorem

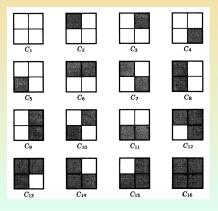
#### Subsection 1

Introduction

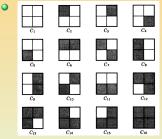
# Chessboards With Black and White Cells

• Consider the problem of counting the number of  $2 \times 2$  chessboards that contain black and white cells.

Clearly, there are 2<sup>4</sup> such chessboards



# Taking Into Account Rotations

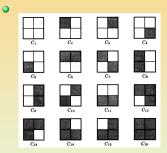


If the four sides of a chessboard are not marked and one side cannot be distinguished from another, then there are chessboards that become indistinguishable from other chessboards after being rotated by  $90^{\circ}$ ,  $180^{\circ}$  or  $270^{\circ}$ .

• We can check that the following groups become indistinguishable:

- chessboards  $C_2$ ,  $C_3$ ,  $C_4$  and  $C_5$ ;
- chessboards  $C_6$ ,  $C_8$ ,  $C_9$  and  $C_{11}$ ;
- chessboards  $C_7$  and  $C_{10}$ ;
- chessboards  $C_{12}$ ,  $C_{13}$ ,  $C_{14}$  and  $C_{15}$ .
- If this "indistinguishability" is termed equivalence, then, among the 16 chessboards, there are only six "nonequivalent" ones.

# The Contrast Chessboard Patters



Suppose that we are not interested in the black-and-white patterns of the chessboards but are only interested in the contrast patterns.

- Chessboards C<sub>1</sub> and C<sub>16</sub> have the same contrast pattern.
- Chessboards C<sub>2</sub> and C<sub>15</sub> have the same contrast pattern. etc.

With rotations of the chessboards also allowed, we can check that there are only four nonequivalent contrast patterns.

• We now study the theory of enumerating nonequivalent objects as first developed by Pólya in 1938.

#### Subsection 2

#### Sets, Relations and Groups

#### Sets

- A set is a collection of distinct elements (objects).
- We use an uppercase Roman letter to denote a set.
   Example: S = {a, b, c, x, z} denotes a set S that contains the elements a, b, c, x and z.
  - There is no ordering among the elements in a set, i.e.,  $\{a, b, c\}$  and  $\{c, b, a\}$  denote the same set.
  - Also, since the elements in a set are all distinct, {a, a, b, c} is a redundant representation of the set {a, b, c}.
- The **empty** or **null set**, denoted by  $\emptyset$ , is a set containing no elements.

#### Subsets

A set T is said to be a subset of another set S, written T ⊆ S, if every element in T is also an element in S.
 Example: {a, b, x} is a subset of {a, b, c, x, z}, but {a, b, y} is not.

• Every set is, trivially, a subset of itself.

- A set T is said to be a proper subset of S, written T ⊂ S, if T is a subset of S, but there is at least one element in S that is not in T.
- We write  $a \in S$  to mean that a is an element in the set S.
- Also, |S| denotes the number of elements in the set *S*.
- A set is said to be a *k*-**set** if it contains *k* elements.

# Union, Intersection, Difference and Ring Sum

#### • Let A and B be two sets.

- The union of A and B, denoted by A ∪ B, is the set that contains the elements in A and the elements in B.
   Example: {a, b, c, d} ∪ {a, d, e, j} = {a, b, c, d, e, j}.
- The intersection of A and B, denoted by A ∩ B, is the set that contains the elements that are in both A and B.
   Example: {a, b, c, d} ∩ {a, d, e, j} = {a, d}.
- The difference of A and B, denoted by A B, is a set that contains the elements that are in A but not in B.
   Example: {a, b, c, d} {a, d, e, j} = {b, c}.
- The **ring sum** of A and B, denoted by  $A \oplus B$ , is the set that contains the elements in A and the elements in B which are not in the intersection of A and B.

Example:  $\{a, b, c, d\} \oplus \{a, d, e, j\} = \{b, c, e, j\}.$ 

# Partitions and Cartesian Products

• A **partition** on a set is a subdivision of all the elements in the set into disjoint subsets. I.e., a partition on a set is a collection of subsets of the set such that every element in the set is in exactly one of the subsets.

Example:  $\{\{a, b, x\}, \{d\}, \{c, z\}\}$  is a partition on the set  $\{a, b, c, d, x, z\}$ .

• An **ordered pair** is an ordered arrangement of two (not necessarily distinct) elements.

We use the notation (a, b) for an ordered pair that contains the elements a and b, arranged in that order.

Thus, (a, b) and (b, a) are two different ordered pairs.

 The cartesian product of two sets S and T, denoted by S × T, is the set of all ordered pairs (x, y) in which x is in S and y is in T.
 Example:

$$\{a,b,c\}\times\{1,2\}=\{(a,1),(a,2),(b,1),(b,2),(c,1),(c,2)\}.$$

# **Binary Relations**

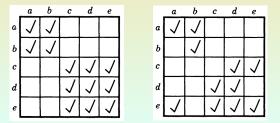
• A binary relation between two sets *S* and *T* is a subset of the ordered pairs in the cartesian product *S* × *T*.

Example:  $\{(a, 1), (a, 2), (c, 2)\}$  is a binary relation between the sets  $\{a, b, c\}$  and  $\{1, 2\}$ .

- For a pair like (a, 2) in the relation, we say that a is related to 2.
- A binary relation between two sets can be represented in the form of 0 a matrix: The figure shows a representation of the relation  $\{(a, 1), (a, 3), (b, 4), (d, 2), (d, 4)\}$  between sets 3 2 4 5  $\{a, b, c, d\}$  and  $\{1, 2, 3, 4, 5\}$ . A checkmark in а a cell indicates that the element identifying the h row and the element identifying the column that с contains the cell are related. d
- A binary relation on a set S is a binary relation between S and itself.
   Example: {(a, a), (a, c), (b, a), (b, c), (c, b)} is a binary relation on the set {a, b, c}.

# Equivalence Relations

- A binary relation on a set is called an **equivalence relation** if the following conditions are satisfied:
  - 1. Every element in the set is related to itself (reflexive law).
  - 2. For any two elements *a* and *b* in the set, if *a* is related to *b*, then *b* is also related to *a* (symmetric law).
  - 3. For any three elements *a*, *b* and *c* in the set, if *a* is related to *b* and *b* is related to *c*, then *a* is also related to *c* (**transitive law**).
- Example: The binary relation on the left is an equivalence relation, but the binary relation on the right is not.



# Equivalence Classes

• Given an equivalence relation on a set *S*, we can divide the elements of *S* into classes, such that two elements are in the same class if and only if they are related.

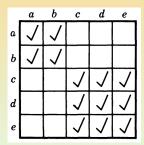
These classes of elements are called the **equivalence classes** into which the set S is divided by the equivalence relation.

- Notice the following:
  - Every element is in one of the equivalence classes because it can at least be in a class by itself, according to the reflexive law.
  - The symmetric law ensures that there is no ambiguity regarding membership in the equivalence classes. (If the relation is not symmetric, we might encounter the difficult situation where *a* is related to *b* but *b* is not related to *a*.)
  - Finally, because of the transitive law, no element can be in more than one equivalence class.

Therefore, an equivalence relation on a set induces a partition on the set in which the disjoint subsets are the equivalence classes.

## **Equivalent Elements**

Example: The partition induced by the depicted equivalence relation on the set  $\{a, b, c, d, e\}$  is  $\{\{a, b\}, \{c, d, e\}\}$ .



• Two elements are said to be **equivalent** if they are in the same equivalence class.

## **Functions**

• A (single-valued) function from a set S to a set T is a binary relation between the sets S and T, such that every element in S is related to exactly one element in T.

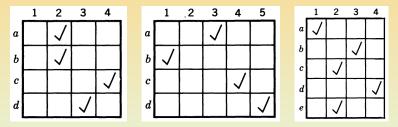
Example:  $\{(a,2), (b,1), (c,2)\}$  is a function from the set  $\{a, b, c\}$  to the set  $\{1,2\}$ .

- The set S is called the **domain** of the function, and the set T is called the **range** of the function.
- Let f denote a function, and let (a, 2) be an ordered pair in the function.

We write f(a) = 2 to mean that *a* is related to 2 by the function *f*. We say that 2 is the **value**, or **image**, of *a* under the function *f*, and also that *f* **maps** *a* **into** 2.

# One-to-One and Onto Functions

#### • An arbitrary function on the left:

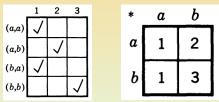


- A function is a **one-to-one function** if every element in the domain has a unique image.
- A function is an **onto function** if every element in the range is the image of at least one element in the domain.

# **Binary Operations and Closure**

• A **binary operation** on a set *S* is a function from the set *S* × *S* to a set *T*.

Example: Both tables below describe the same binary operation \* on the set  $S = \{a, b\}$  with  $T = \{1, 2, 3\}$ .



Instead of the functional notation, we shall also let \* denote a binary operation and let a \* b denote the value of the ordered pair (a, b) under the binary operation.

Example: In the operation depicted above, a \* a = 1 and a \* b = 2.

• A binary operation on a set S is said to be **closed** if it is a function from the set  $S \times S$  to the set S.

## Groups

- A set S together with a binary operation \* on the set S is said to form a **group** if the following conditions are satisfied:
  - 1. The binary operation \* is closed.
  - The binary operation \* is associative, i.e., for all a, b, c in S, (a \* b) \* c = a \* (b \* c).
  - 3. There is an element e in S, such that a \* e = a, for every a in S. This element is called an **identity element** of the group.
  - 4. For any element *a* in *S*, there is another element in *S*, denoted by  $a^{-1}$  and called an **inverse** of *a*, which is such that  $a * a^{-1} = e$ .
- Example: The binary operation for a group consisting of the five elements 0, 1, 2, 3 and 4 is shown on the right.

Notice that 0 is an identity element, an inverse of the element 0 is 0 itself, an inverse of the element 1 is 4, etc.

*	0	1	2	3	4
0	0	1	2	3	4
1	1	2	3	4	0
2	2	3	4	0	1
3	3	4	0	1	2
4	4	0	1	2	3

#### Properties of Group I

1. If b is an inverse of a, then a is an inverse of b.

If b is an inverse of a, a \* b = e. Let  $b^{-1}$  denote an inverse of b, i.e.,  $b * b^{-1} = e$ . Then, we have

$$b * a = b * (a * e) = b * (a * (b * b^{-1}))$$
  
= b \* ((a \* b) \* b^{-1}) = (b \* (a \* b)) \* b^{-1}  
= (b \* e) \* b^{-1} = b \* b^{-1} = e.

Therefore, *a* is an inverse of *b*.

2. For every a in S, e \* a = a.

Using Property 1, we get

$$e * a = (a * a^{-1}) * a = a * (a^{-1} * a)$$
  
=  $a * e = a$ .

## Properties of Group II

3. The identity element is unique. Suppose there are two elements  $e_1$  and  $e_2$ , such that  $a * e_1 = a$  and  $a * e_2 = a$ . Then

$$a * e_1 = a * e_2 \quad \Rightarrow \quad a^{-1} * (a * e_1) = a^{-1} * (a * e_2)$$
  

$$\Rightarrow \quad (a^{-1} * a) * e_1 = (a^{-1} * a) * e_2$$
  

$$\Rightarrow \quad e * e_1 = e * e_2$$
  

$$\Rightarrow \quad e_1 = e_2.$$

4. The inverse of any element is unique.
Suppose there are two elements b and c, such that a \* b = e and a \* c = e. Then, we have

$$a * b = a * c \implies a^{-1} * (a * b) = a^{-1} * (a * c)$$
  
$$\Rightarrow (a^{-1} * a) * b = (a^{-1} * a) * c$$
  
$$\Rightarrow e * b = e * c$$
  
$$= b = c.$$

#### Subsection 3

#### Equivalence Classes Under a Permutation Group

## Permutations and Composition

- A one-to-one function from a set S to itself is called a **permutation** of the set S.
- We use the notation (<sup>abcd</sup><sub>bdca</sub>) for the permutation of the set {a, b, c, d} that maps a into b, b into d, c into c and d into a:
  - In the upper row the elements in the set are written down in an arbitrary order;
  - In the lower row the image of an element will be written below the element itself.
- The notion of a permutation of a set is the same as an arrangement of a set of objects.
- Let π<sub>1</sub> and π<sub>2</sub> be two permutations of a set S. The composition of π<sub>1</sub> and π<sub>2</sub>, denoted by π<sub>1</sub>π<sub>2</sub>, is the successive permutations of the set S, first according to π<sub>2</sub> and, then, according to π<sub>1</sub>.
   Example: Let π<sub>1</sub> = (<sup>abcd</sup><sub>adbc</sub>), π<sub>2</sub> = (<sup>abcd</sup><sub>bacd</sub>) be two permutations of the set {a, b, c, d}. Then π<sub>1</sub>π<sub>2</sub> = (<sup>abcd</sup><sub>dabc</sub>). π<sub>1</sub>π<sub>2</sub> maps a into d since π<sub>2</sub> maps a into b and π<sub>1</sub> maps b into d, and so on.

# Closure of the Set of Permutations Under Composition

Claim: The composition of two permutations is also a permutation. Let  $\pi_1$  and  $\pi_2$  be two permutations of the set

$$S = \{a, b, c, \ldots, x, y, z\}.$$

To show that  $\pi_1\pi_2$  is also a permutation of the set *S*, we have only to show that no two elements in *S* are mapped into the same element by  $\pi_1\pi_2$ .

Suppose that  $\pi_2$  maps the element *a* into *b* and  $\pi_1$  maps the element *b* into *c*.  $\pi_1\pi_2$  will then map the element *a* into *c*.

Let x be any element distinct from a. Since  $\pi_2$  is a permutation of the set S,  $\pi_2$  maps x into an element that is distinct from b, say y. Similarly,  $\pi_1$  maps y into an element that is distinct from c, say z. We conclude that  $\pi_1\pi_2$  always maps two distinct elements (for example, a and x) into two distinct elements (for example, c and z). Thus,  $\pi_1\pi_2$  is a permutation of the set S.

# Non-commutativity of Composition

• The composition of permutations is noncommutative, i.e., in general,  $\pi_1\pi_2 \neq \pi_2\pi_1$ .

Example: for  $\pi_1 = \begin{pmatrix} abcd \\ adbc \end{pmatrix}$ ,  $\pi_2 = \begin{pmatrix} abcd \\ bacd \end{pmatrix}$ , we have

$$\pi_1 \pi_2 = \begin{pmatrix} abcd \\ dabc \end{pmatrix},$$
  
$$\pi_2 \pi_1 = \begin{pmatrix} abcd \\ bdac \end{pmatrix},$$

i.e., in this case,  $\pi_1\pi_2 \neq \pi_2\pi_1$ .

# Associativity of Composition

Claim: The composition of permutations is **associative**, i.e., for any permutations  $\pi_1$ ,  $\pi_2$  and  $\pi_3$  of a set, we have  $(\pi_1\pi_2)\pi_3 = \pi_1(\pi_2\pi_3)$ . Suppose:

- $\pi_3$  maps *a* into *b*;
- $\pi_2$  maps *b* into *c*;
- $\pi_1$  maps *c* into *d*.

Since  $\pi_1\pi_2$  maps *b* into *d*,  $(\pi_1\pi_2)\pi_3$  maps *a* into *d*. Similarly, since  $\pi_2\pi_3$  maps *a* into *c*,  $\pi_1(\pi_2\pi_3)$  maps *a* into *d*. Example: Let  $\pi_1 = \binom{abcd}{adbc}$ ,  $\pi_2 = \binom{abcd}{bacd}$  and  $\pi_3 = \binom{abcd}{bdac}$ . Then, we have

$$(\pi_1\pi_2)\pi_3 = \left[ \begin{pmatrix} abcd \\ adbc \end{pmatrix} \begin{pmatrix} abcd \\ bacd \end{pmatrix} \right] \begin{pmatrix} abcd \\ bdac \end{pmatrix} = \begin{pmatrix} abcd \\ dabc \end{pmatrix} \begin{pmatrix} abcd \\ bdac \end{pmatrix} = \begin{pmatrix} abcd \\ acdb \end{pmatrix};$$
$$\pi_1(\pi_2\pi_3) = \begin{pmatrix} abcd \\ adbc \end{pmatrix} \left[ \begin{pmatrix} abcd \\ bacd \end{pmatrix} \begin{pmatrix} abcd \\ bdac \end{pmatrix} \right] = \begin{pmatrix} abcd \\ adbc \end{pmatrix} \begin{pmatrix} abcd \\ adbc \end{pmatrix} = \begin{pmatrix} abcd \\ acdb \end{pmatrix}.$$

## Permutation Groups

• Let  $G = \{\pi_1, \pi_2, \ldots\}$  be a set of permutations of a set *S*.

Then G is said to be a **permutation group** of S if G and the binary operation of composition of permutations form a group.

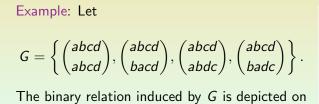
- In other words, according to the definition of a group, the following conditions should be satisfied:
  - 1. If  $\pi_1$  and  $\pi_2$  are in *G*, then  $\pi_1\pi_2$  is also in *G*.
  - 2. The binary operation, composition of permutations, is associative. However, this is known to be true.
  - 3. The identity permutation that maps each element into itself is in *G*. This is the only permutation among all the permutations of a set that can be the identity element of the group.
  - 4. For every permutation  $\pi_1$  in *G*, there is a permutation  $\pi_2$ , which is such that  $\pi_1\pi_2$  is the identity permutation.

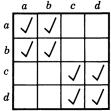
Example: 
$$G = \left\{ \begin{pmatrix} abc \\ abc \end{pmatrix}, \begin{pmatrix} abc \\ bca \end{pmatrix}, \begin{pmatrix} abc \\ cab \end{pmatrix} \right\}$$
 is a permutation group of  $\{a, b, c\}$ .

## The Relation Induced by a Permutation Group G

- Let G be a permutation group of a set  $S = \{a, b, \ldots\}$ .
- A binary relation on the set *S*, called the **binary relation induced by** *G*, is defined to be such that

element a is related to element b if and only if there is a permutation in G that maps a into b.





the right.

# The Induced Binary Relation is an Equivalence

#### Theorem

The binary relation on a set induced by a permutation group of the set is an equivalence relation.

- Let G be a permutation group of the set  $S = \{a, b, \ldots\}$ .
  - 1. Since the identity permutation is in G, every element in S is related to itself in the binary relation on S induced by G. Therefore, the reflexive law is satisfied.
  - 2. If there is a permutation  $\pi_1$  in G that maps a into b, the inverse of  $\pi_1$ , which is also in G, will map b into a. Therefore, the binary relation on S induced by G satisfies the symmetric law.
  - If there is a permutation π<sub>1</sub> mapping a into b and a permutation π<sub>2</sub> mapping b into c, the permutation π<sub>2</sub>π<sub>1</sub>, which is also in G, will map a into c. Therefore, the binary relation on S induced by G satisfies the transitive law.

## Invariant Elements

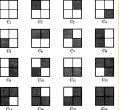
- Given a set S and a permutation group G of S, we wish to find the number of equivalence classes into which S is divided by the equivalence relation on S induced by G.
- The direct calculation involves finding the equivalence relation and then counting the number of equivalence classes.
- When the set *S* contains a large number of elements, such counting becomes prohibitively tedious.
- Burnside's Theorem enables us to find the number of equivalence classes in an alternative way by counting the number of elements that are invariant under the permutations in the group.
- An element is said to be **invariant** under a permutation, or is called an **invariance**, if the permutation maps the element into itself.

# Permuting the $2 \times 2$ Squares

• Consider the example of  $2 \times 2$  chessboards to see why we are interested in counting the number of equivalence classes into which a set is divided by the equivalence relation on the set induced by a permutation group.

When the chessboards are rotated clockwise by 90°,  $C_1$  remains as  $C_1$ ,  $C_2$  becomes  $C_3$ ,  $C_3$ becomes  $C_4$ ,  $C_4$  becomes  $C_5$ ,  $C_5$  becomes  $C_2$ ,  $C_6$  becomes  $C_9$ ,  $C_7$  becomes  $C_{10}$ , and so on.

• A 90° rotation amounts to a permutation  $\pi_1$  of the chessboards:



 $\pi_1 = \begin{pmatrix} C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_8 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} \\ C_1 C_3 C_4 C_5 C_2 C_9 C_{10} C_6 C_{11} C_7 C_8 C_{15} C_{12} C_{13} C_{14} C_{16} \end{pmatrix}.$ • Similarly, corresponding to a 180° clockwise rotation and a 270° clockwise rotation of the chessboards, there are the permutations  $\pi_2$ and  $\pi_3$ :  $\pi_2 = \begin{pmatrix} C_1 C_2 C_3 C_4 C_5 C_6 C_7 (R_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} \\ C_1 C_4 C_5 C_2 C_3 C_{11} C_7 C_9 (R_6 C_{10} C_{61} C_{15} C_{12} C_{13} C_{16} ), \\ \pi_3 = \begin{pmatrix} C_1 C_2 C_3 C_4 C_5 C_6 C_7 (R_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} \\ C_1 C_5 C_5 C_3 C_4 C_6 C_6 C_6 (C_9 C_{13} C_{13} C_{14} C_{15} C_{16} ), \\ Let \pi_4$  be the identity:  $\pi_4 = \begin{pmatrix} C_2 C_3 C_4 C_5 C_6 C_7 (R_6 C_9 C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} \\ C_1 C_5 C_5 C_3 C_4 C_6 C_{10} C_{11} C_6 C_7 (C_5 C_3 C_4 C_5 C_6 C_7 (C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ Let \pi_4$  be the identity:  $\pi_4 = \begin{pmatrix} C_1 C_2 C_3 C_4 C_5 C_6 C_7 (C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 (C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 (C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 (C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_6 C_6 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_6 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_6 C_6 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_2 C_3 C_4 C_5 C_6 C_6 C_6 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_4 C_6 C_6 C_6 C_6 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_1 C_4 C_6 C_6 C_6 C_6 C_6 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16} ), \\ C_$ 

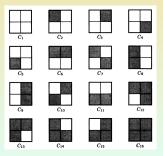
• Let 
$$\pi_4$$
 be the identity.  $\pi_4 = (C_1 C_2 C_3 C_4 C_5 C_6 C_7 C_8 C_9 C_{10} C_{11} C_{12} C_{13} C_{14} C_{15} C_{16})$ 

## The Group of Rotations and Indistinguishability

 It can be shown that G = {π<sub>1</sub>, π<sub>2</sub>, π<sub>3</sub>, π<sub>4</sub>} is a permutation group of the set of 2 × 2 chessboards.

In the equivalence relation induced by G, we see that  $C_2$ ,  $C_3$ ,  $C_4$  and  $C_5$  are in the same equivalence class, which means that they become indistinguishable when rotations of the chessboards are allowed.

It follows that the number of equivalence classes into which the chessboards are divided by the equivalence relation induced by G is the number of "distinct" chessboards, i.e., those distinguishable through rotation.



# Burnside's Theorem

#### Theorem (Burnside)

The number of equivalence classes into which a set S is divided by the equivalence relation induced by a permutation group G of S is given by  $\frac{1}{|G|} \sum_{\pi \in G} \psi(\pi)$ , where  $\psi(\pi)$  is the number of elements that are invariant under the permutation  $\pi$ .

- For any element s in S, let  $\eta(s)$  denote the number of permutations under which s is invariant. Then  $\sum_{\pi \in G} \psi(\pi) = \sum_{s \in S} \eta(s)$  because both count the total number of invariances under all the permutations in G:
  - One way to count the invariances is to go through the permutations one by one and count the number of invariances under each permutation, giving  $\sum_{\pi \in G} \psi(\pi)$  as the total count.
  - Another way to count the invariances is to go through the elements one by one and count the number of permutations under which an element is invariant, giving ∑<sub>s∈S</sub> η(s) as the total count.

# An Auxiliary Lemma

Claim: Let *a* and *b* be two elements in *S* in the same equivalence class. There are exactly  $\eta(a)$  permutations mapping *a* into *b*. Since *a* and *b* are in the same equivalence class, there is at least one such permutation which we shall denote by  $\pi_x$ . Let  $\{\pi_1, \pi_2, \pi_3, \ldots\}$ be the set of the  $\eta(a)$  permutations under which *a* is invariant. Then, the  $\eta(a)$  permutations in the set  $\{\pi_x \pi_1, \pi_x \pi_2, \pi_x \pi_3, \ldots\}$  are permutations that map *a* into *b*.

- They are all distinct because, if  $\pi_x \pi_1 = \pi_x \pi_2$ ,  $\pi_x^{-1}(\pi_x \pi_1) = \pi_x^{-1}(\pi_x \pi_2)$ , whence  $\pi_1 = \pi_2$ , which is impossible.
- No other permutation in *G* maps *a* into *b*: If  $\pi_y$  maps *a* into *b*, then  $\pi_x^{-1}\pi_y$  is a permutation that maps *a* into *a*, whence it is in the set  $\{\pi_1, \pi_2, \pi_3, \ldots\}$ . Hence  $\pi_y = \pi_x(\pi_x^{-1}\pi_y)$  is in  $\{\pi_x\pi_1, \pi_x\pi_2, \pi_x\pi_3, \ldots\}$ .

We conclude that there are exactly  $\eta(a)$  permutations in G that map a into b.

# Proof of Burnside's Theorem (Cont'd)

 Let a, b, c,..., h be the elements in S that are in one equivalence class. All the permutations in G can be categorized as those that map a into a, those that map a into b, those that map a into c, ..., and those that map a into h. We have shown that there are exactly η(a) permutations in each of these categories. Thus, η(a) = η(b) = ... = η(h) = 
 |G| number of elements in class containing a.

$$\eta(a) + \eta(b) + \dots + \eta(h) = |G|$$
  
 $\sum \eta(s) = |G|$ 

all s in the equivalence class

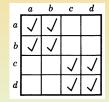
$$\sum_{s \in S} \eta(s) = (\text{number of equivalence classes}) \cdot |G|$$
  
Number of Classes =  $\frac{1}{|G|} \sum_{s \in S} \eta(s) = \frac{1}{|G|} \sum_{\pi \in G} \psi(\pi).$ 

## Example

• Let  $S = \{a, b, c, d\}$ , and let G be the permutation group consisting of

$$\pi_1 = \begin{pmatrix} abcd \\ abcd \end{pmatrix}, \pi_2 = \begin{pmatrix} abcd \\ bacd \end{pmatrix}, \pi_3 = \begin{pmatrix} abcd \\ abdc \end{pmatrix}, \pi_4 = \begin{pmatrix} abcd \\ badc \end{pmatrix}.$$

The equivalence relation on S induced by G is shown on the right. Clearly, S is divided into two equivalence classes,  $\{a, b\}$  and  $\{c, d\}$ .



#### Since

$$\psi(\pi_1) = 4, \ \psi(\pi_2) = 2, \ \psi(\pi_3) = 2, \ \psi(\pi_4) = 0,$$

according to Burnside's Theorem, the number of equivalence classes can be computed as

$$\frac{1}{|G|}(\psi(\pi_1) + \psi(\pi_2) + \psi(\pi_3) + \psi(\pi_4)) = \frac{1}{4}(4 + 2 + 2 + 0) = 2.$$

## Strings of Beads of Length 2

• Find the number of distinct strings of length 2 that are made up of blue beads and yellow beads. The two ends of a string are not marked, and two strings are, therefore, indistinguishable if interchanging the ends of one will yield the other.

Let *b* and *y* denote blue and yellow beads, respectively. Let *bb*, *by*, *yb* and *yy* denote the four different strings of length 2 when equivalence between strings is not taken into consideration. The problem is to find the number of equivalence classes into which the set  $S = \{bb, by, yb, yy\}$  is divided by the equivalence relation induced by the permutation group  $G = \{\pi_1, \pi_2\}$ , where

$$\pi_1 = \begin{pmatrix} bb \ by \ yb \ yy \\ bb \ by \ yb \ yy \end{pmatrix}, \quad \pi_2 = \begin{pmatrix} bb \ by \ yb \ yy \\ bb \ yb \ by \ yy \end{pmatrix}.$$

 $\pi_1$  indicates that every string is equivalent to itself, and  $\pi_2$  indicates the equivalence between strings when the two ends of a string are interchanged. According to Burnside's theorem, the number of distinct strings is  $\frac{1}{2}(4+2) = 3$ .

#### Strings of Beads of Length 3

- For the case of distinct strings of length 3 made up of blue beads and yellow beads, we have  $S = \{bbb, bby, byb, ybb, byy, yby, yyb, yyy\}$  and the permutation group  $G = \{\pi_1, \pi_2\}$ , where:
  - $\pi_1$  is the identity permutation;
  - π<sub>2</sub> is the permutation that maps a string into one that is obtained from the former by interchanging its ends.
     For example, *bbb* is mapped into *bbb*, *bby* is mapped into *ybb*, *byb* is mapped into *byb*, and so on.

The number of elements that are invariant under  $\pi_1$  is eight.

The number of elements that are invariant under  $\pi_2$  is four:

A string will be mapped into itself under  $\pi_2$  if the beads at the two ends of a string are of the same color.

There are four such strings.

Therefore, the number of distinct strings is equal to  $\frac{1}{2}(8+4) = 6$ .

#### **Five-Bead Bracelets**

- Find the number of distinct bracelets of five beads made up of yellow, blue, and white beads. Two bracelets are said to be indistinguishable if the rotation of one will yield another. For simplicity, we assume that the bracelets cannot be flipped over. Let S be the set of the 3<sup>5</sup>(= 243) distinct bracelets when rotational equivalence is not considered. Let G = {π<sub>1</sub>, π<sub>2</sub>, π<sub>3</sub>, π<sub>4</sub>, π<sub>5</sub>} be a permutation group, where:
  - $\pi_1$  is the identity permutation;
  - $\pi_2$  is the permutation that maps a bracelet into one which is the former

rotated clockwise by one bead position: (e.g., () is mapped to ())

•  $\pi_3, \pi_4$  and  $\pi_5$  are permutations that map a bracelet into one rotated clockwise by two, three and four bead positions, respectively.

## Five-Bead Bracelets (Cont'd)

• The number of elements that are invariant under:

- π<sub>1</sub> is 243;
- π<sub>2</sub> is three, since only when all five beads in a bracelet have to be of the same color;
- each of  $\pi_3, \pi_4$  and  $\pi_5$  is also three.

Thus, the number of distinct bracelets is

$$\frac{1}{5}(\psi(\pi_1) + \psi(\pi_2) + \psi(\pi_3) + \psi(\pi_4) + \psi(\pi_5)))$$
$$= \frac{1}{5}(243 + 3 + 3 + 3 + 3) = 51.$$

#### Arrangements of *n* People Around a Circle

• The problem of finding the number of ways to arrange n people around a circle can also be solved using Burnside's theorem.

Let S be the set of the n! distinct ways to arrange n people around a circle when rotational equivalence is not considered.

Let  $G = \{\pi_1, \pi_2, \dots, \pi_n\}$  be a permutation group where:

- $\pi_1$  is the identity permutation;
- π<sub>2</sub> is the permutation that maps a circular arrangement into one which is the former rotated clockwise by one position;
- π<sub>3</sub> is the permutation that maps a circular arrangement into one which is the former rotated clockwise by two positions;
- $\pi_n$  is the permutation that maps a circular arrangement into one which is the former rotated clockwise by n-1 positions.

Since  $\psi(\pi_1) = n!$  and  $\psi(\pi_2) = \psi(\pi_3) = \cdots = \psi(\pi_n) = 0$ , the number of distinct circular arrangements is  $\frac{1}{n}(n! + 0 + 0 + \cdots + 0) = (n-1)!$ .

## Printing Five-Digit Numbers

• Suppose that we are to print all the five-digit numbers on slips of paper with one number on each slip. Clearly, there are 10<sup>5</sup> such slips, assuming that for numbers smaller than 10,000, leading zeros are always filled in. However, since 0, 1, 6, 8, and 9 become 0, 1, 9, 8, and 6 when they are read upside down, there are pairs of numbers that can share the same slip if the slips will be read either right side up or upside down. E.g., we can make up one slip for both the numbers 89166 and 99168. How many distinct slips will we have to make up for the 10<sup>5</sup> numbers?

Let S be the set of the  $10^5$  numbers, and  $G = {\pi_1, \pi_2}$  a permutation group of S, where:

- $\pi_1$  is the identity permutation;
- $\pi_2$  is the permutation that maps a number:
  - into itself, if it is not readable as a number when turned upside down, e.g., 13765 is mapped into 13765.
  - into the number obtained by reading the former upside down, whenever it is possible, e.g., 89166 is mapped into 99168.

## Printing Five-Digit Numbers (Cont'd)

#### • The number of invariances under:

- π<sub>1</sub> is 10<sup>5</sup>;
- $\pi_2$  is  $(10^5 5^5) + 3 \cdot 5^2$ :
  - there are  $10^5 5^5$  numbers that contain one or more of the digits 2, 3, 4, 5 and 7 and cannot be read upside down;
  - there are  $3 \cdot 5^2$  numbers that will read the same either right side up or upside down.

e.g., 16891 (the center digit of these numbers must be 0 or 1 or 8, the last digit must be the first digit turned upside down, and the fourth digit must be the second digit turned upside down).

Therefore, the number of distinct slips to be made up is

$$\frac{1}{2}(10^5 + 10^5 - 5^5 + 3 \cdot 5^2) = 10^5 - \frac{1}{2} \cdot 5^5 + \frac{3}{2} \cdot 5^2.$$

## A Group Q Acting on a Set S

- Let Q be a group consisting of the elements  $q_1, q_2, \ldots$ , together with a binary operation \*, and  $S = \{a, b, \ldots\}$  a set.
- Suppose that every element q in Q is associated with a permutation  $\pi_q$  of the set S, such that, for any  $q_1$  and  $q_2$  in Q,

$$\pi_{\boldsymbol{q}_1 \ast \boldsymbol{q}_2} = \pi_{\boldsymbol{q}_1} \pi_{\boldsymbol{q}_2},$$

i.e., the permutation associated with the element  $q_1 * q_2$  is equal to the composition of the permutations  $\pi_{q_1}$  and  $\pi_{q_2}$ , the permutations associated with the elements  $q_1$  and  $q_2$ . This condition is referred to as the **homomorphy condition**.

• Different elements in *Q* need not be associated with distinct permutations.

#### Binary Relation Induced by Q Acting on S

 We define a binary relation on the set S, called the binary relation induced by Q, such that elements a and b in S are related if and only if there is a permutation π<sub>q</sub>, associated with an element q in Q, that maps a into b.

#### Theorem

The binary relation induced by Q is an equivalence relation.

• Proof is very similar to the one on permutation groups.

## Generalization of Burnside's Theorem

#### Theorem (Generalization of Burnside's Theorem)

The number of equivalence classes into which *S* is divided by the equivalence relation induced by *Q* is  $\frac{1}{|Q|} \sum_{q \in Q} \psi(\pi_q)$ , where  $\psi(\pi_q)$  is the number of elements in *S* that are invariant under the permutation  $\pi_q$ , the permutation associated with the element *q* in *Q*.

- Proof similar to Burnside's Theorem.
- The permutations associated with the elements in *Q* form a permutation group.
- Moreover, the binary relation on the set S induced by this permutation group is the same as that induced by Q.
- In many applications, it is more convenient to consider the structure of the group *Q* than the structure of the permutation group.

#### Subsection 4

#### Equivalence Classes of Functions

## Introducing Pólya's Theorem

- In applying Burnside's theorem to the counting of the number of equivalence classes into which a set is divided:
  - The computation of the numbers of invariances under the permutations is still quite involved.
  - In addition to the number of equivalence classes, we may wish to have further information about the properties of the equivalence classes.
     E.g., in the problem of chessboards, one may wish to know the number of distinct chessboards consisting of two black cells and two white cells.
- Pólya's theory of counting offers solutions to both of these problems.
- Let f be a function from a set D, its domain, to a set R, its range.
   Since each element in D has a unique image in R, the function f corresponds to a way of distributing |D| objects into |R| cells.
   Therefore, the problem of enumerating the ways of distributing |D| objects into |R| cells is the same as that of enumerating the functions from D to R.

## Equivalence Relation on Set of Functions

- Let D and R be two sets, and let G be a permutation group of D.
- We define a binary relation on the set of all the functions from *D* to *R* as follows:

A function  $f_1$  is related to a function  $f_2$  if and only if there is a permutation  $\pi$  in G, such that  $f_1(d) = f_2[\pi(d)]$ , for all d in D.

- This binary relation is an equivalence relation:
  - 1. Because the identity permutation is in G, the reflexive law is satisfied.
  - 2. If  $f_1(d) = f_2[\pi(d)]$ , for all d in D, then  $f_2(d) = f_1[\pi^{-1}(d)]$ , for all d in D. Since  $\pi^{-1}$  is a permutation in G, the symmetric law is satisfied.
  - 3. If  $f_1(d) = f_2[\pi_1(d)]$  and  $f_2(d) = f_3[\pi_2(d)]$ , for all d in D, where  $\pi_1$  and  $\pi_2$  are permutations in G, then  $f_1(d) = f_3[\pi_2\pi_1(d)]$ , for all d in D. Since  $\pi_2\pi_1$  is a permutation in G, the transitive law is satisfied.
- It follows that the functions from *D* to *R* are divided into equivalence classes, called **patterns**, by the equivalence relation.
- The patterns correspond to the distinct ways of distributing |D| objects into |R| cells when equivalence between ways of distribution is introduced by the permutation group G.

# Example

• Let $D = \{a, b, c, d\}$ and $R = \{x, y\}$ . Let $G$ be the permutation group $\{\pi_1, \pi_2, \pi_3, \pi_4\}$ , where $\pi_1 = \binom{abcd}{bcda}$ , $\pi_2 = \binom{abcd}{cdab}$ , $\pi_3 = \binom{abcd}{dabc}$ and $\pi_4 = \binom{abcd}{abcd}$ . There are 16 functions $f_1, f_2, \dots, f_{16}$ from $D$ to $R$ :											
	f(a)	f(b)	f(c)	f(d)	Noto that						
$f_1$	x	x	х	x	Note that:						
<i>f</i> <sub>2</sub>	у	x	x	x	$f_3[\pi_1(a)] = f_3(b) = y = f_2(a),$						
f3		У	x	x							
$f_4$	x	x	у	x	$f_3[\pi_1(b)] = f_3(c) = x = f_2(b),$						
f5	x	x	x	у	$f_3[\pi_1(c)] = f_3(d) = x = f_2(c),$						
<i>f</i> <sub>6</sub>	у	у	x	x							
f7	у	x	У	x	$f_3[\pi_1(d)] = f_3(a) = x = f_2(d).$						
f <sub>8</sub>	у	x	x	у	So f and f are annivelent						
$f_9$	x	У	У	x	So, $f_2$ and $f_3$ are equivalent.						
f <sub>10</sub>	x	у	x	у							
$f_{11}$	x	x	У	у							
$f_{12}$	у	У	У	x							
f <sub>13</sub>	у	у	x	у							
$f_{14}$	у	x	у	у							
$f_{15}$	x	у	у	у							
f <sub>16</sub>	У	у	У	У							

# Example (Cont'd)

• G is the permutation group $\{\pi_1, \pi_2, \pi_3, \pi_4\}$ , where $\pi_1 = {abcd \ bcda}$ ,											
$\pi_2 = ($	abcd), cdab),	$\pi_3 =$	(abcd dabc	) and	$\pi_4 = \begin{pmatrix} abcd \\ abcd \end{pmatrix}.$						
	f(a)	f(b)	f(c)	f(d)	Nata that						
$f_1$	x	x	x		Note that:						
<i>f</i> <sub>2</sub>	У	x	x	x	$f_7[\pi_1(a)] = f_7(b) = x = f_{10}(a),$						
<i>f</i> <sub>3</sub>	x	У	x	x							
$f_4$	x	x	У	X	$f_7[\pi_1(b)] = f_7(c) = y = f_{10}(b),$						
$f_5$	x	x	x	у	$f_7[\pi_1(c)] = f_7(d) = x = f_{10}(c),$						
f <sub>6</sub>	У	У	x	X							
f <sub>7</sub>	У	x	у	X	$f_7[\pi_1(d)] = f_7(a) = y = f_{10}(d).$						
f <sub>8</sub>	У	x	x	У	So f and f are equivalent						
f9	x	у	у	x	So, $f_7$ and $f_{10}$ are equivalent.						
f <sub>10</sub>	x	у	x	у	Similarly, it can be seen that the 16						
f <sub>11</sub>	x	x	у	У	functions are divided into six equiv-						
f <sub>12</sub>	У	У	у	x	•						
f <sub>13</sub>	У	у	x	У	alence classes: $\{f_1\}, \{f_2, f_3, f_4, f_5\},$						
f <sub>14</sub>	У	x	у	у	${f_6, f_8, f_9, f_{11}}, {f_7, f_{10}}, {f_{12}, f_{13}, f_{14}},$						
f <sub>15</sub>	x	у	у	у							
f <sub>16</sub>	у	у	у	У	$f_{15}$ }, { $f_{16}$ }.						

## The Problem of $2 \times 2$ Chessboards

• Let the four cells in a  $2 \times 2$  chessboard be labeled *a*, *b*, *c* and *d*:

Let the two colors, white and black, be denoted by x and y.  $\frac{1}{c}$ 

A function from the set  $\{a, b, c, d\}$  to the set  $\{x, y\}$  then corresponds to a chessboard. The permutations in the group

$$G = \left\{ \begin{pmatrix} abcd \\ bcda \end{pmatrix}, \begin{pmatrix} abcd \\ cdab \end{pmatrix}, \begin{pmatrix} abcd \\ dabc \end{pmatrix}, \begin{pmatrix} abcd \\ abcd \end{pmatrix} \right\}$$

correspond to the rotations of the chessboards.

E.g., the permutation  $\pi_1 = {abcd \\ bcda}$  corresponds to the rotation of the chessboards in a clockwise direction by 90°.

The 16 functions in the preceding slide correspond to the 16 chessboards. We saw that they are divided into six equivalence classes by the equivalence relation induced by G.

#### Subsection 5

#### Weights and Inventories of Functions

## Weights and Store Enumerators

- Let D and R be the domain and the range, respectively, of a set of  $|R|^{|D|}$  functions.
- Suppose that a weight is assigned to each of the elements in R.
   The weights can be either numbers or symbols. Let r be in R, and let w(r) denote the weight assigned to r.
- The **store enumerator** of the set *R* is defined to be the sum of the weights of the elements in *R*, i.e.,

Store enumerator 
$$=\sum_{r\in R}w(r).$$

• The term "store enumerator" is actually very descriptive: The elements in the set *R* are the values that the elements in the set *D* can assume under functions from *D* to *R*. Thus, the store enumerator is a description of what is "in the store".

#### Examples and Comparison with Generating Functions

Example: Let  $R = \{r_1, r_2, r_3\}$  and  $w(r_1) = r_1, w(r_2) = r_2$  and  $w(r_3) = r_3$ . Then, the store enumerator is  $r_1 + r_2 + r_3$ . It indicates that the value that an element in D can assume is either  $r_1$  or  $r_2$  or  $r_3$ . Example: Suppose we let  $w(r_1) = u$ ,  $w(r_2) = v$  and  $w(r_3) = u$ . The store enumerator is 2u + v. It means that there are two elements of type u and one element of type v in the set R from which the value for an element in D can be chosen.

- The notion of store enumerator is just a generalization of the notion of generating functions.
  - For the selection of one object from the three objects  $r_1$ ,  $r_2$  and  $r_3$ , the generating function is  $r_1x + r_2x + r_3x$ . x is just the indicator which can be omitted when it is understood that exactly one of the three objects is selected.
  - When objects r<sub>1</sub> and r<sub>3</sub> are of the same kind u and object r<sub>2</sub> is of another kind v, the generating function becomes 2u + v.

#### Weights and Inventories

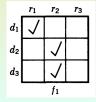
For a function f from D to R, we define its weight, denoted by W(f), as the product of the weights of the images of the elements in D under f, i.e.,

$$W(f) = \prod_{d \in D} w[f(d)].$$

• The **inventory** of a set of functions is defined as the sum of their weights, i.e.,

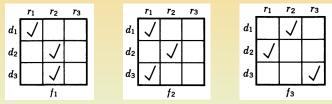
Inventory of a set of functions = 
$$\sum_{\text{all } f \text{ in the set}} W(f)$$
.

Example: Let  $D = \{d_1, d_2, d_3\}$ ,  $R = \{r_1, r_2, r_3\}$ ,  $w(r_1) = u$ ,  $w(r_2) = v$ , and  $w(r_3) = u$ . The weight of the function  $f_1$  on the right is  $W(f_1) = uv^2$ .



#### Example of Weights and Inventories

Example: Let  $D = \{d_1, d_2, d_3\}$ ,  $R = \{r_1, r_2, r_3\}$ ,  $w(r_1) = u$ ,  $w(r_2) = v$ , and  $w(r_3) = u$ . The weight of the function  $f_1$  on the left is  $W(f_1) = uv^2$ .



The inventory of the set of functions  $f_1, f_2$  and  $f_3$  is

$$W(f_1) + W(f_2) + W(f_3) = uv^2 + 2u^2v.$$

- The weight of a function is a representation of the way |D| objects are distributed into |R| cells as described by the function.
- The inventory of a set of functions is a representation of the ways the objects are distributed.

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#### Weights of Patterns and Inventories of Sets of Patterns

- Let G be a permutation group of D. We saw that the  $|R|^{|D|}$  functions are divided into equivalence classes by the equivalence relation induced by G.
- Let  $f_1$  and  $f_2$  be two functions in the same equivalence class. Since there exists a permutation  $\pi$  in G, such that  $f_1(d) = f_2[\pi(d)]$ , for all d in D, we have  $\prod_{d \in D} w[f_1(d)] = \prod_{d \in D} w[f_2(\pi(d))]$ . But  $\prod_{d \in D} w[f_2(\pi(d))] = \prod_{d \in D} w[f_2(d)]$  because the two products contain the same factors, only in different orders. We conclude that functions in the same equivalence class have the same weight.

This weight is called the weight of the pattern (equivalence class).

- It is important to emphasize that functions with the same weight might not be in the same equivalence class.
- The **inventory of a set of patterns** is defined as the sum of the weights of the patterns in the set.

## Example

• Find all the possible ways of painting three distinct balls in solid colors when there are three kinds of paint available, an expensive kind of red paint, a cheap kind of red paint, and blue paint.

Let *D* be the set of the three balls, and let *R* be the set of the three kinds of paint. Let  $r_1, r_2$  and *b* be the weight assigned to the expensive red paint, cheap red paint, and blue paint, respectively. The store enumerator is  $r_1 + r_2 + b$ . So  $(r_1 + r_2 + b)^3$  gives all the possible ways in which the three balls can be painted. In other words,  $(r_1 + r_2 + b)^3$  is the inventory of the set of all the functions from *D* to *R*. We get

$$(r_1 + r_2 + b)^3 = r_1^3 + r_2^3 + b^3 + 3r_1^2r_2 + 3r_1r_2^2 + 3r_1^2b + 3r_2^2b + 3r_1b^2 + 3r_2b^2 + 6r_1r_2b.$$

E.g.,  $3r_1r_2^2$  means there are three ways of painting the balls in which the expensive red is used for one ball and the cheap red for two balls.

# Example (Cont'd)

• Suppose we let the weights of both the expensive red paint and the cheap red paint be r and let the weight of the blue paint be b. The inventory of the set of all the functions from D to R is

$$(r + r + b)^3 = (2r + b)^3 = 8r^3 + 12r^2b + 6rb^2 + b^3.$$

The store enumerator 2r + b indicates that there are two ways to paint a ball red and one way to paint a ball blue.

In the inventory  $(2r + b)^3$ :

- the term 8r<sup>3</sup> means that there are eight ways in which all three balls are painted red;
- the term  $12r^2b$  means that there are 12 ways in which two balls are painted red and one ball is painted blue, etc.

#### Important Remarks on the Example

- In the example, the two kinds of red paints are still two distinct kinds even though they are assigned the same weight.
  - E.g., painting all three balls with the expensive red paint is different from painting all three balls with the cheap red paint. They are counted as two ways of painting the balls in red.
    - Assigning to the red paints the same weight indicates we wish to look at the red paints as two kinds of paint having a common property.
    - If the two kinds of red paint are indistinguishable, i.e., there is only one kind of red paint, the store enumerator should be r + b instead.

#### Planning a Vacation

• Eight people are planning vacation trips. There are three cities they can visit. Three of these eight people are in one family, and two of them are in another family. If the people in the same family must go together, find the ways the eight people can plan their trips.

Let  $D = \{a, b, c, d, e, f, g, h\}$  be the set of the eight people. Suppose that a, b and c are in one family, and d and e are in the other family. Let  $R = \{c_1, c_2, c_3\}$  be the set of the three cities. Let  $\alpha, \beta$  and  $\gamma$  be the weights of  $c_1, c_2$  and  $c_3$ .

The symbolic representation of the different trips that

- *a*, *b* and *c* can take is  $\alpha^3 + \beta^3 + \gamma^3$  because they will either visit  $c_1$  together,  $c_2$  together, or  $c_3$  together;
- d and e can take is  $\alpha^2 + \beta^2 + \gamma^2$ ;
- each of f, g and h can take is  $\alpha + \beta + \gamma$ .

Therefore, the different ways in which the eight people can plan their trips are  $(\alpha^3 + \beta^3 + \gamma^3)(\alpha^2 + \beta^2 + \gamma^2)(\alpha + \beta + \gamma)^3$ .

#### Inventories with Partition Restrictions

- Let  $\{D_1, D_2, \dots, D_k\}$  be a partition on the set D, where  $D_1, D_2, \dots, D_k$  are the disjoint subsets.
- Note that the representation of the ways to distribute the objects in the subset  $D_i$  such that they will all be in the same cell is

$$\sum_{r\in R} w(r)^{|D_i|}.$$

• Therefore, the inventory of the set of all the functions from *D* to *R*, such that the elements in the same subset will have the same value is

$$\prod_{i=1}^{k} \left[ \sum_{r \in R} w(r)^{|D_i|} \right]$$

#### Subsection 6

#### Pólya's Fundamental Theorem

#### The Setting for Pólya's Theorem

- Let D and R be two sets, and let G be a permutation group of D.
- Our problem is to find the inventory of the equivalence classes of the functions from *D* to *R*, which is also called the **pattern inventory**.

The pattern inventory is a representation of all the distinct ways of distributing the objects in D into the cells in R.

- We categorize the  $|R|^{|D|}$  functions from D to R according to their weights.
  - Let  $F_1, F_2, \ldots, F_n, \ldots$  denote the sets of functions that have weights  $W_1, W_2, \ldots, W_n, \ldots$ , respectively.
  - Associated with each permutation π in the group G, we define a function π<sup>(i)</sup>, mapping the set of functions F<sub>i</sub> into itself, such that a function f<sub>1</sub> in F<sub>i</sub> will be mapped into the function f<sub>2</sub>, where f<sub>1</sub>(d) = f<sub>2</sub>[π(d)], for all d in D. Notice that f<sub>2</sub> is, indeed, a function in the set F<sub>i</sub> as both f<sub>1</sub> and f<sub>2</sub> have

the same weight  $W_i$ .

# $\pi^{(i)}$ is a permutation of $F_i$

#### Lemma

The function  $\pi^{(i)}$  is a permutation of the set of functions  $F_i$ .

• We only have to prove that no two functions in  $F_i$  are mapped into the same function by  $\pi^{(i)}$ .

Suppose there are two functions  $f_1$  and  $f_3$  both of which are mapped into  $f_2$  under  $\pi^{(i)}$ , i.e.,

 $f_1(d) = f_2[\pi(d)]$  and  $f_3(d) = f_2[\pi(d)]$ , for all d in D.

This means that  $f_1(d) = f_3(d)$ , for all d in D. Thus,  $f_1$  and  $f_3$  are the same function.

## Homomorphy of Permutations of $F_i$

#### Lemma

For any  $\pi_1$ ,  $\pi_2$  in G,

$$(\pi_1\pi_2)^{(i)} = \pi_1^{(i)}\pi_2^{(i)}.$$

• To prove the homomorphy condition, suppose that  $\pi_2^{(i)}$  maps  $f_1$  into  $f_2$  and  $\pi_1^{(i)}$  maps  $f_2$  into  $f_3$ . That is, for all d in D,

$$f_1(d) = f_2[\pi_2(d)]$$
 and  $f_2(d) = f_3[\pi_1(d)].$ 

It follows that

$$f_1(d) = f_2[\pi_2(d)] = f_3[\pi_1\pi_2(d)],$$
 for all  $d$  in  $D$ .

Therefore, both  $\pi_1^{(i)}\pi_2^{(i)}$  and  $(\pi_1\pi_2)^{(i)}$  map  $f_1$  into  $f_3$ .



• A **cycle** in a permutation is a subset of elements that are cyclically permuted.

Example: In the permutation  $\binom{abcdef}{cedabf}$ ,  $\{a, c, d\}$  forms a cycle:

- a is permuted into c;
- *c* is permuted into *d*;
- *d* is permuted into *a*.

Similarly,  $\{b, e\}$  forms a cycle, and  $\{f\}$  forms a cycle.

The length of a cycle is the number of elements in the cycle.
 Example: In the permutation (<sup>abcdef</sup><sub>cedabf</sub>), there is a cycle of length 3, a cycle of length 2, and a cycle of length 1.

## Cycle Structure Representation of a Permutation

#### • Let $\pi$ be a permutation that has

- b<sub>1</sub> cycles of length 1;
- b<sub>2</sub> cycles of length 2;
- *b<sub>k</sub>* cycles of length *k*;

We use  $x_1, x_2, \ldots, x_k, \ldots$  as formal variables and use the monomial

$$x_1^{b_1}x_2^{b_2}\cdots x_k^{b_k}\cdots$$

to represent the number of cycles of various lengths in the permutation  $\pi$ . Such a representation is called the **cycle structure representation** of the permutation  $\pi$ .

#### Cycle Index of a Permutation Group

• Given a permutation group *G*, we define the **cycle index** *P*<sub>*G*</sub> of *G* as the sum of the cycle structure representations of the permutations in *G* divided by the number of permutations in *G*:

$$P_G(x_1, x_2, \ldots, x_k, \ldots) = \frac{1}{|G|} \sum_{\pi \in G} x_1^{b_1} x_2^{b_2} \cdots x_k^{b_k} \cdots$$

Example: The cycle index of the group consisting of

$$\begin{pmatrix} abcd \\ abcd \end{pmatrix}, \begin{pmatrix} abcd \\ bacd \end{pmatrix} \begin{pmatrix} abcd \\ abdc \end{pmatrix}, \begin{pmatrix} abcd \\ badc \end{pmatrix}$$

is

$$\frac{1}{4}(x_1^4 + x_1^2x_2 + x_1^2x_2 + x_2^2) = \frac{1}{4}(x_1^4 + 2x_1^2x_2 + x_2^2).$$

## Pólya's Theorem

#### Theorem (Pólya)

i. ∑ c

The inventory of the equivalence classes of functions from domain D to range R is

$$P_{G}(\sum_{r \in R} w(r), \sum_{r \in R} [w(r)]^{2}, \dots, \sum_{r \in R} [w(r)]^{k}, \dots),$$
  
e., the pattern inventory is obtained by substituting  $\sum_{r \in R} w(r)$  for  $x_{1}$ ,  
 $\sum_{r \in R} [w(r)]^{2}$  for  $x_{2}, \dots, \sum_{r \in R} [w(r)]^{k}$  for  $x_{k}, \dots$  in the expression of the ycle index  $P_{G}$  of the permutation group  $G$ .

• Let  $m_i$  denote the number of equivalence classes of functions that have the weight  $W_i$  (in the set  $F_i$ ). Clearly, the pattern inventory is equal to  $\sum_i m_i W_i$ . By the preceding theorem and two lemmas,  $m_i = \frac{1}{|G|} \sum_{\pi \in G} \psi(\pi^{(i)})$ . Therefore,

$$\sum_{i} m_i W_i = \sum_{i} \left[ \frac{1}{|G|} \sum_{\pi \in G} \psi(\pi^{(i)}) \right] W_i = \frac{1}{|G|} \sum_{\pi \in G} \left[ \sum_{i} \psi(\pi^{(i)}) W_i \right].$$

# Proof of Pólya's Theorem

We obtained

$$\sum_{i} m_{i} W_{i} = \frac{1}{|G|} \sum_{\pi \in G} \left[ \sum_{i} \psi(\pi^{(i)}) W_{i} \right]$$

The term  $\sum_{i} \psi(\pi^{(i)}) W_i$  is the inventory of all the functions f, such that  $f(d) = f[\pi(d)]$ , for all d in D. For a function f,  $f(d) = f[\pi(d)]$ , for all d in D, if and only if the elements in D that are in one cycle in  $\pi$  have the same value under f. Therefore,

$$\sum_{i} \psi(\pi^{(i)}) W_{i} = [\sum_{r \in R} w(r)]^{b_{1}} [\sum_{r \in R} w(r)^{2}]^{b_{2}} \cdots [\sum_{r \in R} w(r)^{k}]^{b_{k}} \cdots,$$

where  $b_1, b_2, \ldots, b_k, \ldots$  are the number of cycles of length 1, 2, ...,  $k, \ldots$  in  $\pi$ , respectively. It follows now that

$$\sum_{i} m_i W_i = P_G(\sum_{r \in R} w(r), \sum_{r \in R} [w(r)]^2, \dots, \sum_{r \in R} [w(r)]^k, \dots).$$

# Counting Number of Equivalence Classes

#### Corollary

The number of equivalence classes of functions from D to R is  $P_G(|R|, |R|, ..., |R|, ...).$ 

• If the weight 1 is assigned to each of the elements in *R*, the weight of any pattern is also equal to 1. Therefore, the pattern inventory gives the number of patterns.

# Example

- We find the number of distinct strings of three beads.
  Let D = {1,2,3} be the set of the three positions, and R = {b, y} the set of the two kinds of bead. Let w(b) = b and w(y) = y be the weights of the elements in R. Let G = { (<sup>123</sup>)<sub>123</sub> , (<sup>123</sup>)<sub>321</sub> }.
  - $\binom{123}{123}$  corresponds to leaving a string as is.
  - $\binom{123}{321}$  corresponds to interchanging the two ends of a string.

The cycle index of the group G is

$$P_G(x_1, x_2) = \frac{1}{2}(x_1^3 + x_1x_2).$$

The pattern inventory is

$$\frac{1}{2}[(b+y)^3+(b+y)(b^2+y^2)]=b^3+2b^2y+2by^2+y^3.$$

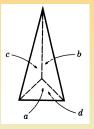
We see, e.g., that there is one string that is made up of three blue beads, two strings that are made up of two blue beads and one yellow bead, and so on. By assigning w(b) = w(y) = 1 we find that the number of patterns is six.

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# Example

• Find the number of ways of painting the four faces *a*, *b*, *c* and *d* of the pyramid with two colors of paints, *x* and *y*.

Let  $D = \{a, b, c, d\}$  be the set of the four faces, and let  $R = \{x, y\}$  be the set of the two colors with w(x) = x and w(y) = y. The permutation group is  $G = \{ \begin{pmatrix} abcd \\ abcd \end{pmatrix}, \begin{pmatrix} abcd \\ cabd \end{pmatrix} \}$ , corresponding to the



identity, the counterclockwise  $120^{\circ}$  rotation and the counterclockwise  $240^{\circ}$  rotation of the pyramid around the vertical axis, respectively. Notice that in either rotation, face *d* remains fixed. The cycle index of the group *G* is  $\frac{1}{3}(x_1^4 + 2x_1x_3)$ . The pattern inventory is

$$\frac{1}{3}[(x+y)^4 + 2(x+y)(x^3+y^3)] = x^4 + y^4 + 2x^3y + 2x^2y^2 + 2xy^3.$$

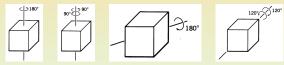
Thus, there are eight distinct ways of painting the four faces.

# Example

• Find the distinct ways of painting the eight vertices of a cube with two colors x and y.

Let G be the permutation group corresponding to all possible rotations of the cube. There are 24 permutations in the group:

- 1. The identity permutation (cycle structure representation  $x_1^8$ ).
- 2. Three permutations corresponding to  $180^{\circ}$  rotations around lines connecting the centers of opposite faces  $(x_2^4)$ .



- 3. Six permutations corresponding to 90° rotations around lines connecting the centers of opposite faces  $(x_4^2)$ .
- 4. Six permutations corresponding to  $180^{\circ}$  rotations around lines connecting the midpoints of opposite edges  $(x_2^4)$ .
- 5. Eight permutations corresponding to  $120^{\circ}$  rotations around lines connecting opposite vertices  $(x_1^2 x_3^2)$ .

# Painting the Cube (Cont'd)

• Thus, the cycle index of the permutation group is

$$\frac{1}{24}(x_1^8+9x_2^4+6x_4^2+8x_1^2x_3^2).$$

The pattern inventory is

$$\frac{1}{24}((x+y)^8+9(x^2+y^2)^4+6(x^4+y^4)^2+8(x+y)^2(x^3+y^3)^2).$$

By assigning w(x) = w(y) = 1, we compute the number of patterns as

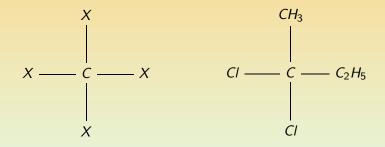
$$\frac{1}{24}[2^8 + 9 \cdot 2^4 + 6 \cdot 2^2 + 8 \cdot 2^2 \cdot 2^2] = 23.$$

This is the number of distinct ways of painting the eight vertices of a cube with two colors.

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# Example (Molecules)

• Consider the class of organic molecules of the form

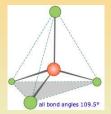


where C is a carbon atom, and each X denotes any one of the components  $CH_3$  (methyl),  $C_2H_5$  (ethyl), H (hydrogen), or Cl (chlorine).

For example, a typical molecule is the one on the right.

# Example (Cont'd)

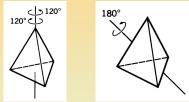
• Each such molecule can be modeled as a regular tetrahedron with the carbon atom occupying the center position and the components labeled X at the corners.



- The problem of finding the number of different molecules of this form is the same as that of finding the number of equivalence classes of functions:
  - from the domain D containing the four corners of the tetrahedron
  - to the range R containing the four components  $CH_3$ ,  $C_2H_5$ , H, Cl,
  - with the permutation group *G* consisting of the permutations corresponding to all the possible rotations of the tetrahedron.

# Example (The Cycle Index)

• To find the cycle index of the permutation group G, notice that in G:



- 1. There is the identity permutation  $(x_1^4)$ .
- 2. There are eight permutations corresponding to  $120^{\circ}$  rotations around lines connecting a vertex and the center of its opposite face  $(x_1x_3)$ .
- 3. There are three permutations corresponding to  $180^{\circ}$  rotations around lines connecting the midpoints of opposite edges  $(x_2^2)$ .

It follows that  $P_G = \frac{1}{12}(x_1^4 + 8x_1x_3 + 3x_2^2)$ .

Therefore, the number of different molecules is  $P_G(4, 4, 4) = \frac{1}{12}(4^4 + 8 \cdot 4 \cdot 4 + 3 \cdot 4^2) = 36.$ 

# Example (First Variation)

• Suppose we wish to find the number of molecules containing one or more hydrogen atoms.

We assign:

- the weight 1 to each of the components  $CH_3$ ,  $C_2H_5$ , and CI;
- the weight 0 to the component *H*.

Then, we get

$$P_G(3,3,3) = \frac{1}{12}(3^4 + 8 \cdot 3 \cdot 3 + 3 \cdot 3^2) = 15.$$

This is the number of molecules that do not contain the hydrogen atom. Therefore, there are

$$36 - 15 = 21$$

molecules containing the hydrogen atom.

# Example (Second Variation)

• If we assign the weight 1 to each of the components CH<sub>3</sub>, C<sub>2</sub>H<sub>5</sub>, Cl and the weight h to the component H, the pattern inventory is

$$P_{G}(h+3, h^{2}+3, h^{3}+3)$$

$$= \frac{1}{12}[(h+3)^{4} + 8(h+3)(h^{3}+3) + 3(h^{2}+3)^{2}]$$

$$= h^{4} + 3h^{3} + 6h^{2} + 11h + 15.$$

So there are:

- one molecule containing four hydrogen atoms;
- three molecules containing three hydrogen atoms;
- six molecules containing two hydrogen atoms;
- 11 molecules containing one hydrogen atom;
- 15 molecules containing no hydrogen atoms.

#### Subsection 7

#### Generalization of Pólya's Theorem

# A New Equivalence Relation on Functions

- In addition to a permutation group G of the domain D, let there be a permutation group H of the range R.
- We define a binary relation on the functions from D to R as follows: A function f<sub>1</sub> is related to a function f<sub>2</sub> iff there is are permutations π in G and τ in H, such that τf<sub>1</sub>(d) = f<sub>2</sub>[π(d)], for all d in D.
- Such a binary relation is an equivalence relation:
  - 1. Let both  $\pi$  and  $\tau$  be the identity permutations in G and H. It follows that each function is related to itself and the reflexive law is satisfied.
  - 2. Suppose that  $f_1$  is related to  $f_2$ , i.e.,  $\tau f_1(d) = f_2[\pi(d)]$ , for all d in D. Since  $\pi^{-1}$  is a permutation of D, then  $f_2[\pi(\pi^{-1}(d))] = \tau f_1[\pi^{-1}(d)]$ , for all d in D, i.e.,  $f_2(d) = \tau f_1[\pi^{-1}(d)]$ , or  $\tau^{-1}f_2(d) = f_1[\pi^{-1}(d)]$ . Since  $\pi^{-1}$  is in G and  $\tau^{-1}$  is in H,  $f_2$  is related to  $f_1$ . Therefore, the symmetric law is satisfied.
  - 3. Suppose that  $f_1$  is related to  $f_2$  and  $f_2$  to  $f_3$ . Then  $\tau_1 f_1(d) = f_2[\pi_1(d)]$ and  $\tau_2 f_2(d) = f_3[\pi_2(d)]$  for all d in D. Since  $\pi_1$  is a permutation of D,  $\tau_2 f_2(d) = f_3[\pi_2(d)]$  is the same as  $\tau_2 f_2[\pi_1(d)] = f_3[\pi_2(\pi_1(d))]$ , for all din D. Thus,  $\tau_2 \tau_1(d) = f_3[\pi_2 \pi_1(d)]$ . Since both  $\pi_2 \pi_1$  and  $\tau_2 \tau_1$  are in Gand H, respectively,  $f_1$  is related to  $f_3$ , and the transitive law holds.

# Equivalent Functions May Have Different Weights

- Such an equivalence relation divides the functions from *D* to *R* into equivalence classes.
- However, if we assign weights to the elements in *R* and compute the weights of the  $|R|^{|D|}$  functions from *D* to *R*, we see that two functions in the same equivalence class may not have the same weight.

Example: Let  $D = \{a, b\}$  and  $R = \{x, y\}$ . Suppose that the permutation group G of the domain D contains the permutations  $\pi_1 = {ab \choose ab}$  and  $\pi_2 = {ab \choose ba}$ . Suppose that the permutation group H of the range R contains the permutations  $\tau_1 = {xy \choose xy}$  and  $\tau_2 = {xy \choose yx}$ . Clearly, the function  $f_1$  with  $f_1(a) = x$  and  $f_1(b) = x$ , and the function  $f_2$ , with  $f_2(a) = y$  and  $f_2(b) = y$ , are equivalent because  $\tau_2 f_1(d) = f_2[\pi_1(d)]$ , for all d in D. However, for the assignment of weights w(x) = x and w(y) = y, the weights of the functions  $f_1$  and  $f_2$  are  $x^2$  and  $y^2$ , respectively.

# Adjusting the Framework

- To be able to talk about the weight of a pattern and the pattern inventory, we must impose the additional condition that weights should be assigned to the elements in the range *R* in such a way that functions in the same equivalence class will have the same weight.
- We limit our discussion to the counting of the number of equivalence classes of functions. So we assign the weight 1 to each element in *R*. Since the weight of any function is then equal to 1, the condition that the weights of the functions in the same equivalence class are the same is trivially satisfied.
- As a consequence, the pattern inventory will be the number of equivalence classes.

# Number of Equivalence Classes

Theorem

The number of equivalence classes of functions from D to R is given by

$$\frac{1}{|G|} \frac{1}{|H|} \sum_{\substack{\pi \in G \\ \tau \in H}} \psi[(\pi, \tau)'],$$

where  $\psi[(\pi, \tau)']$  is the number of function f which are such that  $\tau f(d) = f[\pi(d)]$ , for all d in D.

Let G × H be the set of |G||H| ordered pairs for (π, τ), where π is a permutation in G and τ is a permutation in H. Let a binary operation \* on G × H be defined such that

$$(\pi_1, \tau_1) * (\pi_2, \tau_2) = (\pi_1 \pi_2, \tau_1 \tau_2).$$

 $G \times H$  is a group under the binary operation \*.

## Number of Equivalence Classes (Cont'd)

• Associated with each  $(\pi, \tau)$  in  $G \times H$ , we define a function  $(\pi, \tau)'$ , mapping the set of functions from D to R into the set itself, such that a function  $f_1$  is mapped into a function  $f_2$ , where  $\tau f_1(d) = f_2[\pi(d)]$ , for all d in D. Clearly,  $(\pi, \tau)'$  is a permutation. Claim: The homomorphy condition  $(\pi_1\pi_2, \tau_1\tau_2)' = (\pi_1, \tau_1)'(\pi_2, \tau_2)'$  is satisfied.

Thus, the number of equivalence classes into which the functions from D to R are divided by the equivalence relation induced by the group  $G \times H$  is

$$\frac{1}{|G|} \frac{1}{|H|} \sum_{\substack{\pi \in G \\ \tau \in H}} \psi[(\pi, \tau)'],$$

where  $\psi[(\pi, \tau)']$  is the number of invariances of the permutation  $(\pi, \tau)'$ . This is exactly the number of functions f, such that  $\tau f(d) = f[\pi(d)]$ , for all d in D.

# Invariance Under $(\pi, \tau)'$ and Cycle Decompositions

#### Lemma

A function f from D to R is invariant under the permutation  $(\pi, \tau)'$  if and only if f maps the elements of D that are in a cycle of length i in  $\pi$  into the elements of R that are in a cycle of length j in  $\tau$ , with j being a divisor of i. Moreover, within these two cycles, there must be a cyclic correspondence between the elements, i.e., if f(d) = r, then

$$f[\pi(d)] = \tau(r), f[\pi^2(d)] = \tau^2(r), \dots, f[\pi^{i-1}(d)] = \tau^{i-1}(r).$$

That a function that satisfies these conditions is invariant under (π, τ)' is clear.
If f is invariant under (π, τ)', then f(d) = r implies f[π(d)] = τ(r). It follows that f[π(π(d))] = τf[π(d)], which can be rewritten as f[π<sup>2</sup>(d)] = τ<sup>2</sup>(r). Similarly, f[π<sup>3</sup>(d)] = τ<sup>3</sup>(r), f[π<sup>4</sup>(d)] = τ<sup>4</sup>(r), ..., f[π<sup>i-1</sup>(d)] = τ<sup>i-1</sup>(r), and f[π<sup>i</sup>(d)] = τ<sup>i</sup>(r). Since π<sup>i</sup>(d) = d, it follows that τ<sup>i</sup>(r) = r, whence i must be a multiple of j.

# **Enumeration Using Cycle Indices**

#### Theorem

The number of equivalence classes of functions from D to R is the value of

$$P_G(\frac{\partial}{\partial z_1}, \frac{\partial}{\partial z_2}, \ldots) \times P_H[e^{z_1+z_2+\cdots}, e^{2(z_1+z_2+\cdots)}, e^{3(z_1+z_2+\cdots)}, \ldots]$$

evaluated at  $z_1 = z_2 = z_3 = \cdots = 0$ .

- In view of the preceding theorem, we have only to evaluate  $\psi[(\pi, \tau)']$ . According to the preceding lemma, for a function that is invariant under the permutation  $(\pi, \tau)'$ , the elements in a cycle of length *i* in  $\pi$ must be mapped into elements in a cycle of length *j* in  $\tau$ , with *j* a divisor of *i*. Let  $b_i$  denote the number of cycles of length *i* in  $\pi$ , and let  $c_j$  denote the number of cycles of length *j* in  $\tau$ .
  - The elements in a cycle of length *i* in  $\pi$  can be mapped into the elements in any one of the  $c_j$  cycles of length *j* in  $\tau$ .
  - For a cycle of length j in τ, there are j different ways in which a cyclic correspondence between the i elements in π and the j elements in τ can exist.

## Enumeration Using Cycle Indices (Cont'd)

• Therefore, we have  $\psi[(\pi, \tau)'] = \prod_i (\sum_{j:j|i} jc_j)^{b_i} = (c_1)^{b_1} (c_1 + 2c_2)^{b_2} (c_1 + 3c_3)^{b_3} (c_1 + 2c_2 + 4c_4)^{b_4} (c_1 + 5c_5)^{b_5} \cdots$ . But we have

$$\begin{array}{rcl} (c_1)^{b_1} &=& \left(\frac{\partial}{\partial z_1}\right)^{b_1} e^{c_1 z_1} \mid_{z_1=0};\\ (c_1+2c_2)^{b_2} &=& \left(\frac{\partial}{\partial z_2}\right)^{b_2} e^{c_1 z_2} e^{2c_2 z_2} \mid_{z_2=0};\\ (c_1+3c_3)^{b_3} &=& \left(\frac{\partial}{\partial z_3}\right)^{b_3} e^{c_1 z_3} e^{3c_3 z_3} \mid_{z_3=0};\\ (c_1+2c_2+4c_4)^{b_4} &=& \left(\frac{\partial}{\partial z_4}\right)^{b_2} e^{c_1 z_4} e^{2c_2 z_4} e^{4c_4 z_4} \mid_{z_4=0};\\ \vdots\end{array}$$

Therefore

$$\psi[(\pi,\tau)'] = [(\frac{\partial}{\partial z_1})^{b_1}(\frac{\partial}{\partial z_2})^{b_2}\cdots(\frac{\partial}{\partial z_k})^{b_k}\cdots] \times \\ [e^{c_1(z_1+z_2+z_3+\cdots)}e^{2c_2(z_2+z_4+z_6+\cdots)}e^{3c_3(z_3+z_6+z_9+\cdots)}\cdots \\ e^{mc_m(z_m+z_{2m}+z_{3m}+\cdots)}\cdots]|_{z_1=z_2=\cdots=z_m=\cdots=0}$$

#### $2 \times 2$ Chessboards With Permutations and Contrasts

• We revisit the example of the  $2 \times 2$  chessboards.

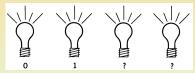
Let  $D = \{a, b, c, d\}$  be the set of the four cells. Let  $R = \{x, y\}$  be the set of the two colors white and black. Let  $G = \{\binom{abcd}{abcd}, \binom{abcd}{bcda}, \binom{abcd}{bcd}, \binom{abcd}{bcd}, \binom$ 

$$\frac{1}{8} \left( \frac{\partial^4}{\partial z_1^4} + \frac{\partial^2}{\partial z_2^2} + 2 \frac{\partial}{\partial z_4} \right) \left[ e^{2(z_1 + z_2 + z_3 + z_4)} + e^{2(z_2 + z_4)} \right] \bigg|_{z_1 = z_2 = z_3 = z_4 = 0}$$
$$= \frac{1}{8} \left[ 2^4 + (2^2 + 2^2) + 2 \cdot (2 + 2) \right] = 4.$$

## Transmission of Messages: The Setup

• A certain number of messages are to be represented by *n*-digit quaternary sequences and transmitted through a communication channel. For each of the digits 0, 1, 2 and 3 received, a corresponding indicator light will be flashed so that the transmitted sequence can be recorded.

The indicator lights for the digits 2 and 3 are not labeled and there is no way to tell which one of the two digits was transmitted.



Therefore, we cannot expect to use all the  $4^n$  *n*-digit sequences to represent  $4^n$  distinct messages. E.g., we cannot distinguish 011023 and 011032. But 011022 and 011032 are distinguishable:

- When the last two digits of the sequence 011022 are received, one of the two unlabeled lights will flash twice;
- When the last two digits of the sequence 011032 are received, each of the two unlabeled lights will flash once.

### Transmission of Messages: Counting Distinct Messages

- Let  $D = \{a_1, a_2, a_3, \dots, a_n\}$  be the set of the *n* positions in the *n*-digit quaternary sequences. Let  $R = \{0, 1, 2, 3\}$  be the set of the four digits. Then:
  - the permutation group of D is

$$G = \{ \begin{pmatrix} a_1 a_2 \cdots a_n \\ a_1 a_2 \cdots a_n \end{pmatrix} \};$$

• the permutation group of R is

$$H = \{ \begin{pmatrix} 0123 \\ 0123 \end{pmatrix}, \begin{pmatrix} 0123 \\ 0132 \end{pmatrix} \}.$$

The number of distinct messages one can transmit is

$$\frac{1}{2}\left(\frac{\partial^n}{\partial z_1^n}\right)\left(e^{4z_1}+e^{2z_1}\right)\bigg|_{z_1=0}=\frac{1}{2}(4^n+2^n).$$

### Transmission of Messages: Errors

• Suppose that at the transmitting end a sequence occasionally will be transmitted with the first two digits interchanged.

Since there is no way to signal the receiver when this happens, how many distinct messages can be transmitted?

In this case,

$$G = \{ \begin{pmatrix} a_1 a_2 \cdots a_n \\ a_1 a_2 \cdots a_n \end{pmatrix}, \begin{pmatrix} a_1 a_2 a_3 \cdots a_n \\ a_2 a_1 a_3 \cdots a_n \end{pmatrix} \}; \\ H = \{ \begin{pmatrix} 0123 \\ 0123 \end{pmatrix}, \begin{pmatrix} 0123 \\ 0132 \end{pmatrix} \}.$$

The number of distinct messages that can be transmitted is then

$$\frac{1}{4} \left( \frac{\partial^{n}}{\partial z_{1}^{n}} + \frac{\partial^{n-2}}{\partial z_{1}^{n-2}} \frac{\partial}{\partial z_{2}} \right) \left[ e^{4(z_{1}+z_{2})} + e^{2(z_{1}+z_{2})} e^{2z_{2}} \right] \Big|_{z_{1}=z_{2}=0}$$

$$= \frac{1}{4} \left[ (4^{n}+2^{n}) + 4 \cdot (4^{n-2}+2^{n-2}) \right]$$

$$= \frac{1}{4} (4^{n}+2^{n}+4^{n-1}+2^{n})$$

$$= \frac{1}{4} (4^{n}+4^{n-1}+2^{n+1})$$

### Distributing Books to Children

• In how many ways can five books, two of which are the same, be distributed to four children, if among them there is a set of identical twins?

Let  $D = \{a, b, c, d, e\}$  be the set of the five books with a and b being the two copies of the same book. Then the permutation group of D is  $G = \{ \begin{pmatrix} abcde \\ abcde \end{pmatrix}, \begin{pmatrix} abcde \\ bacde \end{pmatrix} \}$ . Let  $R = \{u, v, x, y\}$  be the set of the four children with u and v being

the twins. Then the permutation group of *R* is  $H = \{ \begin{pmatrix} uvxy \\ uvxy \end{pmatrix}, \begin{pmatrix} uvxy \\ vuxy \end{pmatrix} \}$ . The number of distinct patterns from *D* to *R* is

$$\frac{\frac{1}{4}(\frac{\partial^5}{\partial z_1^5} + \frac{\partial^3}{\partial z_1^3}\frac{\partial}{\partial z_2})[e^{4(z_1+z_2)} + e^{2(z_1+z_2)}e^{2z_2}]\Big|_{z_1=z_2=0}$$

$$= \frac{1}{4}[(4^5 + 2^5) + 4 \cdot (4^3 + 2^3)]$$

$$= \frac{1}{4}(4^5 + 2^5 + 4^4 + 4 \cdot 2^3)$$

$$= 336.$$

## Interchangeability versus Indistinguishability

- A opposed to the case in which objects are either distinct or totally indistinguishable, Pólya's theory allows interchangeability under permutations, which does not always mean indistinguishability.
- Only when G is the group that contains all the possible permutations of certain elements do the elements become totally indistinguishable:
- Let  $D = \{a, b, c\}$ ,  $G = \{\binom{abc}{abc}, \binom{abc}{bca}, \binom{abc}{cab}, \binom{abc}{bac}, \binom{abc}{cba}, \binom{abc}{acb}\}$ . Let  $R = \{x, y\}$  and  $H = \{\binom{xy}{xy}, \binom{xy}{yx}\}$ . The number of equivalence classes of functions from D to R is

$$\frac{1}{12}\left(\frac{\partial^3}{\partial z_1^3} + 2\frac{\partial}{\partial z_3} + 3\frac{\partial}{\partial z_1}\frac{\partial}{\partial z_2}\right)\left[e^{2(z_1+z_2+z_3)} + e^{2z_2}\right]\Big|_{z_1=z_2=z_3=0}$$
$$= \frac{1}{12}\left(2^3 + 2\cdot 2 + 3\cdot 2\cdot 2\right) = 2.$$

This was expected. The number of ways of distributing three indistinguishable objects into two indistinguishable cells is two:

- three in one cell, none in the other;
- two in one cell, one in the other.