

Problem 11704

(American Mathematical Monthly, Vol.120, April 2013)

Proposed by Olivier Bernardi (USA), Thaynara Arielly de Lima (Brazil), and Richard Stanley (USA).

Let S_{2n} denote the symmetric group of all permutations of $\{1, \dots, 2n\}$ and let T_{2n} denote the set of all fixed-point-free involutions in S_{2n} . Choose u and v from T_{2n} at random (any element of T_{2n} being as likely as any other) and independently. What is the probability that 1 and 2 will be in the same cycle of the permutation uv ?

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

The numbers 1 and 2 will be in the same cycle of the permutation uv if and only if there exist $1 \leq k \leq n-1$ and a_1, \dots, a_{2k-1} distinct numbers in $\{3, \dots, 2n\}$ such that, u has 2-cycles

$$(1, a_1), (a_2, a_3), \dots, (a_{2k-2}, a_{2k-1})$$

and v has 2-cycles

$$(a_1, a_2), (a_3, a_4), \dots, (a_{2k-1}, 2).$$

These elements can be chosen in $(2n-2)(2n-3) \cdots (2n-2k)$ ways. Moreover, the fixed-point-free permutations u and v can be both completed in $(2n-2k-1)!!$ ways.

Hence, for $n \geq 2$, the probability that 1 and 2 will be in the same cycle of the permutation uv is equal to

$$\begin{aligned} p_n &= \frac{1}{((2n-1)!!)^2} \sum_{k=1}^{n-1} (2n-2)(2n-3) \cdots (2n-2k) ((2n-2k-1)!!)^2 \\ &= \sum_{k=1}^{n-1} \frac{(2n-2)(2n-3) \cdots (2n-2k)}{(2n-1)^2(2n-3)^2 \cdots (2n-2k+1)^2} = \frac{2n-2}{(2n-1)^2} (1 + (2n-3)p_{n-1}) \end{aligned}$$

Since $p_1 = 0$, it is easy to verify that the above recurrence is satisfied by

$$p_n = \frac{2(n-1)}{3(2n-1)}.$$

The first values of p_n are: $0, \frac{2}{9}, \frac{4}{15}, \frac{2}{7}, \frac{8}{27}, \frac{10}{33}$. □