

The gentle art of 3x3 semi-magic squares

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Full contact:

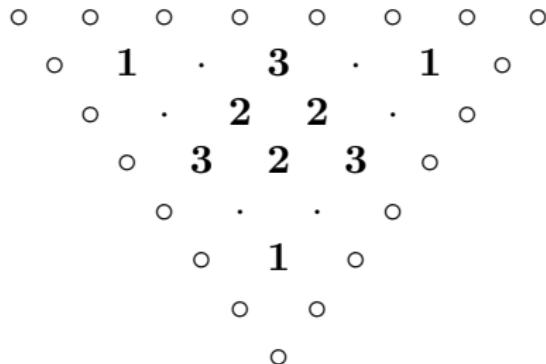
Stanley, R., Combinatorics and Commutative Algebra, 1996, 2nd Ed.

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

Gentle approach:

First principles, computer experimentation

Example: $J = 7$: Noiseless

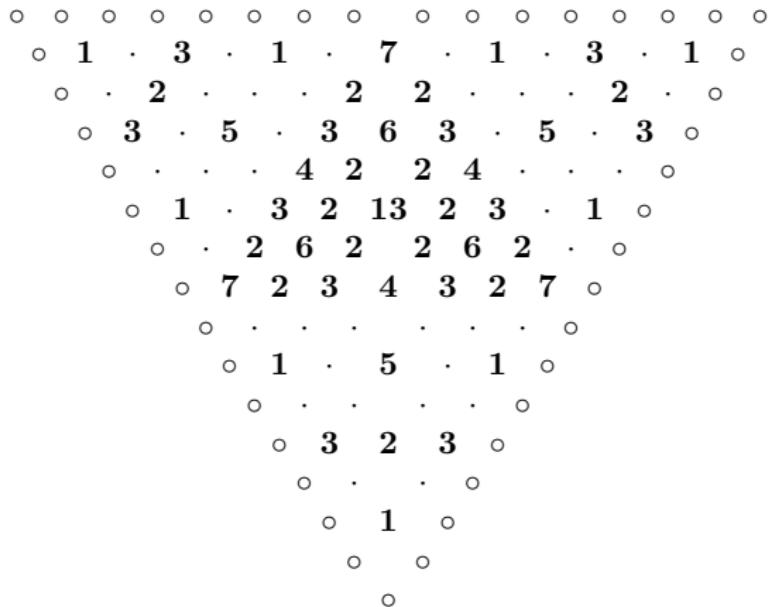


Example: $J = 13$: Noiseless

○	○	○	○	○	○	○	○	○	○	○	○	○	○
○	1	.	1	.	1	6	1	.	1	.	1	.	○
○	.	2	.	.	2	2	.	.	2	.	○		
○	1	.	3	2	5	2	3	.	1	○			
○	.	.	2	4	4	2	.	.	.	○			
○	1	2	5	4	5	2	1	○					
○	6	2	2	2	2	2	6	○					
○	1	.	3	.	1	○							
○	○							
○	1	2	1	○									
○	.	.	.	○									
○	1	○											
○	○												
○													

Example: $J = 37$: Noiseless

Example: $J = 15$



Example: $J = 19$

○
○ 1 . 3 4 1 . 3 . 9 . 3 . 1 4 3 . 1 ○
○ . 2 2 . . 2 . 2 2 . 2 . . 2 2 . ○
○ 3 2 3 2 1 . 5 8 5 . 1 2 3 2 3 ○
○ 4 . 2 4 . 4 2 2 4 . 4 2 . 4 ○
○ 1 . 1 . 5 2 7 2 5 . 1 . 1 ○
○ . 2 . 4 2 6 6 2 4 . 2 . ○
○ 3 . 5 2 7 6 7 2 5 . 3 ○
○ . 2 8 2 2 2 2 8 2 . ○
○ 9 2 5 4 5 4 5 2 9 ○
○ ○
○ 3 2 1 4 1 2 3 ○
○ . . 2 2 . . ○
○ 1 . 3 . 1 ○
○ 4 2 2 4 ○
○ 3 2 3 ○
○ . . ○
○ 1 ○
○ ○
○

$\mathbb{M}_3 = 3 \times 3$ 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**

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

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

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 .

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

$$0 \leq r \leq b + k, \quad 0 \leq c \leq a + b,$$

$$-a \leq r - c \leq k.$$

Example: Hexagon

$J = 4$, top line: $(0, 4, 0)$ → 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)

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

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

Classification of Zeros:

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

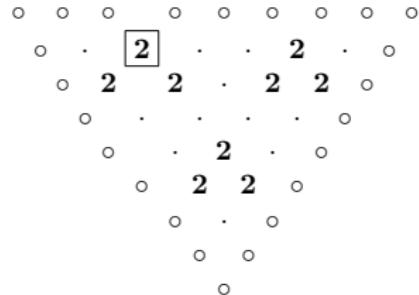
Visual data?

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								



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

Example: $J = 8$

Top line (2, 5, 1) : 26 squares, 2 zeros

$$\begin{bmatrix} 6 & 6 & 6 \\ -3 & 3 & 9 & 15 \\ -3 & \boxed{0} & 9 & 24 \\ -3 & -3 & 6 & 30 \\ -3 & -6 & \boxed{0} & 30 \\ -3 & -9 & -9 & 21 \\ -3 & -12 & -21 \end{bmatrix}$$

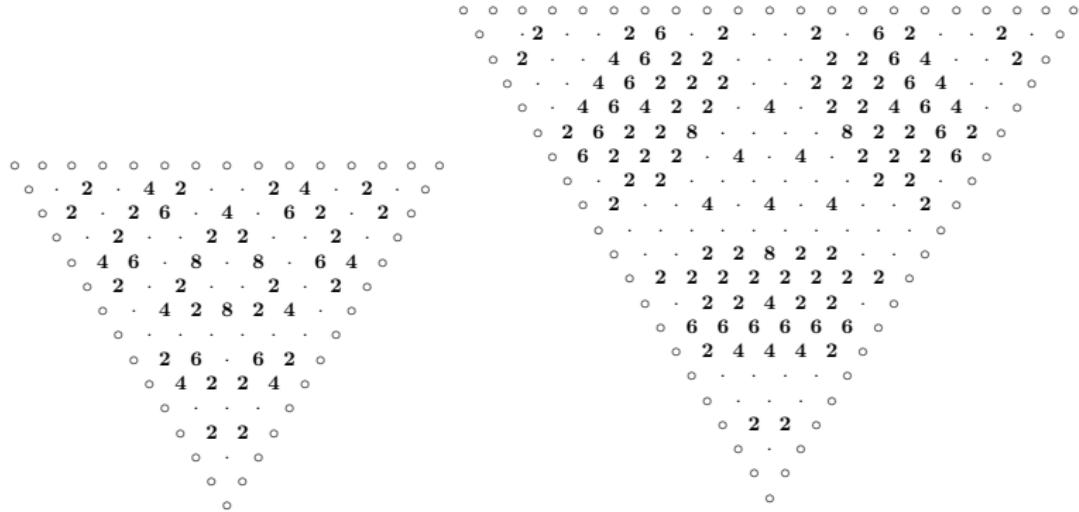
Zeros: $(r, c) = (2, 2), (4, 5)$

$$\begin{bmatrix} 2 & 5 & 1 \\ 2 & 1 & 5 \\ 4 & 2 & 2 \end{bmatrix}, \quad \begin{bmatrix} 2 & 5 & 1 \\ 4 & 2 & 2 \\ 2 & 1 & 5 \end{bmatrix}$$

Zero Counts

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: $J = 24$

.....
..... 4 4 4 4
..... 6 6 2 2 6 6
.. 6 2 4 2 2 2 2 4 2 6 .. .
. 4 .. 2 .. 2 .. 2 2 .. 2 .. 2 .. 4 ..
.....
..... 2 4 2
..... 4 2 2 4
.. 6 2 2 2 12 2 2 2 6 .. .
. 4 2 2 4 2 2 4 2 2 4 ..
.....
.....
..... 2 2 2 2
..... 2 2 2 2
. 4 6 4 2 .. 2 4 6 4 ..
.....
..... 2
..... 2
. 4 6 6 4 ..
.....
.....

Example: $J = 24$: Top Line (8,8,8), 12 zeros

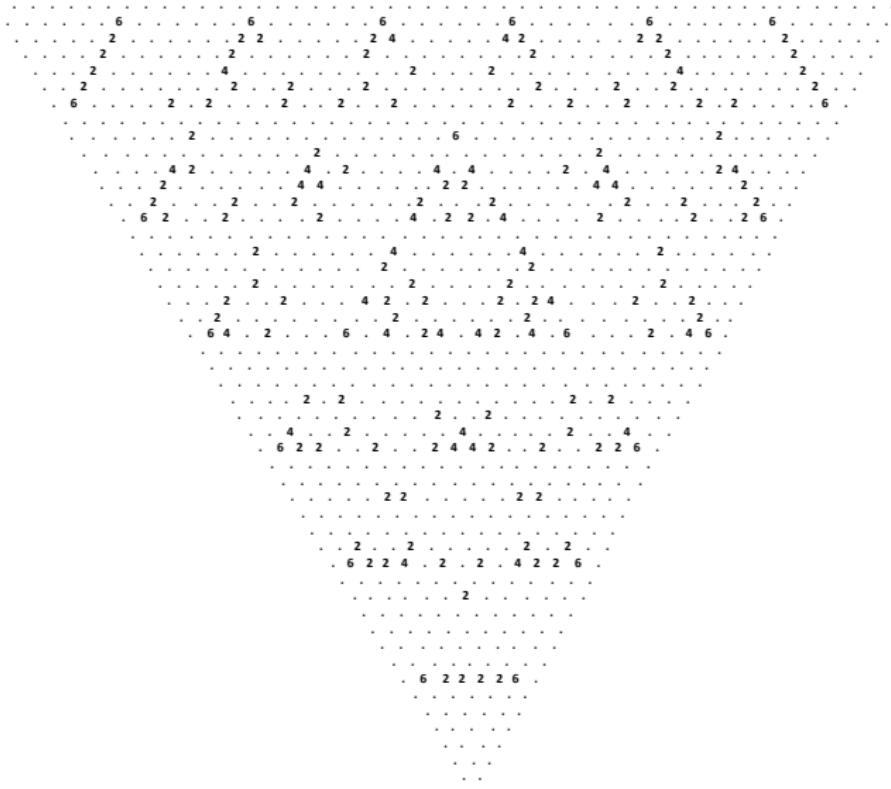
12870	12870	12870	12870	12870	12870	12870	12870	
-57915	-45045	-32175	-19305	-6435	6435	19305	32175	45045
135135	77220	32175	0	-19305	-25740	-19305	0	32175
-212355	-77220	0	32175	32175	12870	-12870	-32175	-32175
245025	32670	-44550	-44550	-12375	19800	32670	19800	-12375
-212355	32670	65340	20790	-23760	-36135	-16335	16335	36135
135135	-77220	-44550	20790	41580	17820	-18315	-34650	-18315
-57915	77220	0	-44550	-23760	17820	35640	17325	-17325
12870	-45045	32175	32175	-12375	-36135	-18315	17325	34650
	12870	-32175	0	32175	19800	-16335	-34650	-17325
		12870	-19305	-19305	12870	32670	16335	-18315
		12870	-6435	-25740	-12870	19800	36135	17820
		12870	6435	-19305	12870	19305	0	-32175
					12870	32175	32175	0
						12870	45045	77220
						12870	57915	135135
							212355	245025
								135135
								57915
								12870

$M = \begin{bmatrix} 8 & 8 & 8 \\ 2 & 9 & 13 \\ 14 & 7 & 3 \end{bmatrix}$ has $\det(M) = 0$ but no matching rows/columns.

Example: $J = 32$

Example: $J = 38$

Example: $J = 48$



Thank you!