UNSEPARATED PAIRS AND FIXED POINTS IN RANDOM PERMUTATIONS

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Abstract. In a uniform random permutation $\Pi$ of $\{1, 2, \ldots, n\}$, the set of elements $k \in [n-1]$ such that $\Pi(k+1) = \Pi(k) + 1$ has the same distribution as the set of fixed points of $\Pi$ that lie in $[n-1]$. We give three different proofs of this fact using, respectively, an enumeration relying on the inclusion-exclusion principle, the introduction of two different Markov chains to generate uniform random permutations, and the construction of a combinatorial bijection. We also obtain the distribution of the analogous set for circular permutations that consists of those $k \in [n]$ such that $\Pi(k + 1 \mod n) = \Pi(k) + 1 \mod n$. This latter random set is just the set of fixed points of the commutator $[\rho, \Pi]$, where $\rho$ is the $n$-cycle $(1, 2, \ldots, n)$. We show for a general permutation $\eta$ that, under weak conditions on the number of fixed points and 2-cycles of $\eta$, the total variation distance between the distribution of the number of fixed points of $[\eta, \Pi]$ and a Poisson distribution with expected value 1 is small when $n$ is large.

1. Introduction

The goal of any procedure for shuffling a deck of $n$ cards labeled with, say, $\{1, 2, \ldots, n\}$ is to take the cards in some specified original order, which we may take to be $(1, 2, \ldots, n)$, and re-arrange them randomly in such a way that all $n!$ possible orders are close to being equally likely. A natural approach to checking empirically whether the outcomes of a given shuffling procedure deviate from uniformity is to apply some fixed numerical function to each of the permutations produced by several independent instances of the shuffle and determine whether the resulting empirical distribution is close to the distribution of the random variable that would arise from applying the chosen function to a uniformly distributed permutation.

Smoosh shuffling (also known as wash, corgi, chemmy or Irish shuffling) is a simple physical mechanism for randomizing a deck of cards – see [You11] for an article that has a brief discussion of smooch shuffling and a link to a video of the first author carrying it out, and [Dia13, Wik13] for other short descriptions. In their forthcoming analysis of this shuffle, [BCDI3] use the approach described above with the function that takes a permutation $\pi \in S_n$, the set of permutations of $\{1, 2, \ldots, n\}$, and returns the cardinality of the set of labels $k \in [n-1]$ such that $\pi(k+1) = \pi(k) + 1$. That is, they count the number of pairs of cards that were adjacent in the original deck and aren’t separated or in a different relative order at the completion of the shuffle. For example, the permutation $\pi$ of $[6]$ given

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by
\[
\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 5 & 6 & 7 & 4 & 1 & 2 & 3 \end{pmatrix}
\]
has \( \{k \in [6] : \pi(k+1) = \pi(k)+1\} = \{1, 2, 5, 6\} \).

If we write \( \Pi_n \) for a random permutation that is uniformly distributed on \( \mathfrak{S}_n \) and \( S_n \subseteq [n-1] \) for the set of labels \( k \in [n-1] \) such that \( \Pi_n(k+1) = \Pi_n(k) + 1 \), then, in order to support the contention that the smoosh shuffle is producing a random permutation with a distribution close to uniform, it is necessary to know, at least approximately, the distribution of the integer-valued random variable \( \#S_n \).

Banlader et al. [BCD13] use Stein's method (see, for example, [CDM05] for a survey), to show that the distribution of \( \#S_n \) is close to Poisson distribution with expected value \( 1 \) when \( n \) is large.

The problem of computing \( \mathbb{P}\{\#S_n = 0\} \) (or, more correctly, the integer \( n!\mathbb{P}\{\#S_n = 0\} \)) appears in various editions of the 19th century textbook on combinatorics and probability, Choice and Chance by William Allen Whitworth. For example, Proposition XXXII in Chapter IV of [Whi65] gives

\[
(1.1) \quad \mathbb{P}\{\#S_n = 0\} = \sum_{k=0}^{n} \frac{(-1)^k}{k!} + \frac{1}{n} \sum_{k=0}^{n-1} \frac{(-1)^k}{k!}.
\]

This formula is quite suggestive. The probability that \( \Pi_n \) has no fixed points is \( \sum_{k=0}^{n} \frac{(-1)^k}{k!} \) by de Montmort's [dM13] celebrated enumeration of derangements, and so if we write \( T_n \subseteq [n-1] \) for the set of labels \( k \in [n-1] \) such that \( \Pi_n(k) = k \) (that is, \( T_n \) is the set of fixed points of \( \Pi_n \) that fall in \( [n-1] \)), then \( \mathbb{P}\{\#T_n = 0\} = \mathbb{P}\{\#S_n = 0\} \) because in order for the set \( T_n \) to be empty either the permutation \( \Pi_n \) has no fixed points or it has \( n \) as a fixed point (an event that has probability \( \frac{1}{n} \)) and the resulting restriction of \( \Pi_n \) to \([n-1]\) is a permutation of \([n-1]\) that has no fixed points.

The following result was pointed out to us by Jim Pitman and shows that much more is true.

**Theorem 1.1.** For all \( n \in \mathbb{N} \), the random sets \( S_n \) and \( T_n \) have the same distribution. In particular, for \( 0 \leq m \leq n-1 \),

\[
\mathbb{P}\{\#S_n = m\} = \mathbb{P}\{\#T_n = m\} = \frac{1}{m!} \sum_{k=0}^{n-m} \frac{(-1)^k}{k!} \frac{n-m}{n} + \left( \frac{1}{(m+1)!} \sum_{k=0}^{n-m-1} \frac{(-1)^k}{k!} \right) \frac{m+1}{n}.
\]

**Remark 1.2.** Perhaps the most surprising consequence of this result is that the random set \( S_n \subseteq [n-1] \) is exchangeable; that is, conditional on \( \#S_n = m \), the conditional distribution of \( S_n \) is that of \( m \) random draws without replacement from the set \([n-1]\). This follows because the same observation holds for the random set \( T_n \) by a symmetry that does not at first appear to have a counterpart for \( S_n \).

For example, it does not seem obvious *a priori* that \( \mathbb{P}\{\{i, i + 1\} \subseteq S_n\} \) for some \( i \in [n-2] \) should be the same as \( \mathbb{P}\{\{j, k\} \subseteq S_n\} \) for some \( j, k \in [n-1] \) with \( |j-k| > 1 \).

**Remark 1.3.** Once we know that \( S_n \) and \( T_n \) have the same distribution, the formula given in Theorem 1.1 for the common distribution distribution of \( \#S_n \) and \( \#T_n \) follows from the well-known fact that the probability that \( \Pi_n \) has \( m \) fixed points is
\[
\frac{1}{m!} \sum_{k=0}^{n-m} \frac{(-1)^k}{k!} \quad \text{(something that follows straightforwardly from the formula above for the probability that } \Pi_n \text{ has no fixed points)} \text{ coupled with the observation that } \\
\#T_n = m \text{ if and only if either } \Pi_n \text{ has } m \text{ fixed points and all of these fall in } [n-1] \\
or } \Pi_n \text{ has } m+1 \text{ fixed points and one of these is } n.
\]

We present an enumerative proof of Theorem 1.1 in Section 2. Although this proof is simple, it is not particularly illuminating. We show in Section 3 that the result can be derived with essentially no computation from a comparison of two different ways of iteratively generating uniform random permutations.

The analogue of \( S_n \) for circular permutations is the random set consisting of those \( k \in [n] \) such that \( \Pi(k+1 \mod n) = \Pi(k+1 \mod n) \). We obtain the distribution of this random set via an enumeration in Section 5 and then present some bijective proofs of facts suggested by the enumerative results.

Note that the latter random set is just the set of fixed points of the commutator \([\rho, \Pi]\), where \( \rho \) is the \( n \)-cycle \( (1, 2, \ldots, n) \). In Section 6 we show for a general permutation \( \eta \) that, under weak conditions on the number of fixed points and 2-cycles of \( \eta \), the total variation distance between the distribution of the number of fixed points of \([\eta, \Pi]\) and a Poisson distribution with expected value 1 is small when \( n \) is large.

Remark 1.4. It is clear from Theorem 1.1 that the common distribution of \( \#S_n \) and \( \#T_n \) is approximately Poisson with expected value 1 when \( n \) is large. Write \( F_n := \{ k \in [n] : \Pi_n(k) = k \} \) for the set of fixed points of the uniform random permutation \( \Pi_n \) and \( Q \) for the Poisson probability distribution with expected value 1. It is well-known that the total variation distance between the distribution of \( \#F_n \) and \( Q \) is amazingly small:

\[
d_{TV}(\mathbb{P}(\#F_n \in \cdot), Q) \leq \frac{2^n}{n!},
\]

and so it is natural to ask whether the common distribution of \( \#S_n \) and \( \#T_n \) is similarly close to \( Q \). Because \( \mathbb{P}(\#T_n \neq \#F_n) = \frac{1}{n} \), we might suspect that the total variation distance between the distributions of \( \#T_n \) and \( \#F_n \) is on the order of \( \frac{1}{n} \), and so the total variation distance between the distribution of \( \#S_n \) and \( Q \) is also of that order. Indeed, it follows from (1.1) that

\[
\mathbb{P}(\#S_n = 0) = \mathbb{P}(\#F_n = 0) + \frac{1}{n} \sum_{k=0}^{n-1} \frac{(-1)^k}{k!} \\
\geq Q(0) - \frac{2^n}{n!} + \frac{1}{n} \sum_{k=0}^{n-1} \frac{(-1)^k}{k!},
\]

and so

\[
d_{TV}(\mathbb{P}(\#S_n \in \cdot), Q) \geq \frac{e^{-1}}{n} + o\left(\frac{1}{n}\right).
\]
2. An enumerative proof

Our first approach to proving Theorem 1.1 is to compute \( \# \{ \pi \in S_n : \pi(k_i + 1) = \pi(k_j + 1), 1 \leq i, j \leq m \} \) for a subset \( \{k_1, \ldots, k_m\} \subseteq [n - 1] \) and show that this number is \((n - m)! = \# \{ \pi \in S_n : \pi(k_i) = k_i, 1 \leq i \leq m \} \). This establishes that

\[
P\{\{k_1, \ldots, k_m\} \subseteq S_n\} = P\{\{k_1, \ldots, k_m\} \subseteq T_n\},
\]

and an inclusion-exclusion argument completes the proof.

We begin by noting that we can build up a permutation of \([n]\) by first taking the elements of \([n]\) in any order and then imagining that we lay elements down successively so that the \(h\)th element goes in one of the \(h\) “slots” defined by the \(h - 1\) elements that have already been laid down, that is, the slot before the first element, the slot after the last element, or one of the \(h - 2\) slots between elements.

Consider first the set \( \{ \pi \in S_n : \pi(k) = k + 1 \} \) for some fixed \( k \in [n - 1] \).

We can count this set by imagining that we first put down \( k \) and \( k + 1 \) next to each other in that order and then successively lay down the remaining elements \([n] \setminus \{k, k + 1\}\) in such a way that no element is ever laid down in the slot between \( k \) and \( k + 1 \). It follows that

\[
\# \{ \pi \in S_n : \pi(k + 1) = \pi(k) + 1 \} = 2 \times 3 \cdots (n - 1) = (n - 1)!,
\]
as required.

Now consider the set \( \{ \pi \in S_n : \pi(k + 1) = \pi(k) + 1 \& \pi(k + 2) = \pi(k + 1) + 1 \} \) for some fixed \( k \in [n - 2] \). We can count this set by imagining that we first put down \( k \), \( k + 1 \) and \( k + 2 \) next to each other in that order and then successively lay down the remaining elements \([n] \setminus \{k, k + 1, k + 2\}\) in such a way that no element is ever laid down in the slot between \( k \) and \( k + 1 \) or the slot between \( k + 1 \) and \( k + 2 \). The number of such permutations is thus \( 2 \times 3 \cdots (n - 2) = (n - 2)! \), again as required. On the other hand, suppose we fix \( k, \ell \in [n - 1] \) with \( |j - k| > 1 \) and consider the set \( \{ \pi \in S_n : \pi(k + 1) = \pi(k) + 1 \& \pi(\ell + 1) = \pi(\ell) + 1 \} \). We imagine that we first put down \( k \) and \( k + 1 \) next to each other in that order and then \( \ell \) and \( \ell + 1 \) next to each other in that order either before or after the pair \( k \) and \( k + 1 \). There are two ways to do this. Then we successively lay down the remaining elements \([n] \setminus \{k, k + 1, \ell, \ell + 1\}\) in such a way that no element is ever laid down in the slot between \( k \) and \( k + 1 \) or the slot between \( \ell \) and \( \ell + 1 \). There are \( 3 \times 4 \cdots (n - 2) \) ways to do this second part of the construction, and so the number of permutations we are considering is \( 2 \times 3 \times \cdots (n - 2) = (n - 2)! \), once again as required.

It is clear how this argument generalizes. Suppose we have a subset \( \{k_1, \ldots, k_m\} \subseteq [n - 1] \) and we wish to compute \( \# \{ \pi \in S_n : \pi(k_i + 1) = \pi(k_j + 1), 1 \leq i, j \leq m \} \). We can break \( \{k_1, \ldots, k_m\} \) up into \( r \) “blocks” of consecutive labels for some \( r \). There are \( r! \) ways to lay down the blocks and then \((r + 1) \times (r + 2) \times \cdots (n - m) \) ways of laying down the remaining labels \([n] \setminus \{k_1, \ldots, k_m\}\) so that no label is inserted into a slot within one of the blocks. Thus, the cardinality we wish to compute is indeed \( r! \times (r + 1) \times (r + 2) \times \cdots (n - m) \) = \((n - m)! \).

3. A Markov chain proof

The following proof proceeds by first showing that the random set \( S_n \) is exchangeable and then establishing that the distribution of \( \#S_n \) is the same as the distribution of \( \#T_n \) without explicitly calculating either distribution.
Suppose that we build the uniform random permutations \( \Pi_1, \Pi_2, \ldots \) sequentially in the following manner: \( \Pi_{n+1} \) is obtained from \( \Pi_n \) by inserting \( n+1 \) uniformly at random into one of the \( n+1 \) “slots” defined by the ordered list \( \Pi_n \) (i.e. as in Section 2 we have slots before and after the first and last elements of the list and \( n-1 \) slots between successive elements). The choice of slot is independent of \( \mathcal{F}_n \), where \( \mathcal{F}_n \) is the \( \sigma \)-field generated by \( \Pi_1, \ldots, \Pi_n \).

It is clear that the set-valued stochastic process \((S_n)_{n \in \mathbb{N}}\) is Markovian with respect to the filtration \((\mathcal{F}_n)_{n \in \mathbb{N}}\). In fact, if we write \( S_n = \{X^n_1, \ldots, X^n_Mn\} \), then

\[
\mathbb{P}\{S_{n+1} = \{X^n_1, \ldots, X^n_{Mn}\} \setminus \{X^n_i\} \mid \mathcal{F}_n\} = \frac{1}{n+1}, \quad 1 \leq i \leq Mn,
\]
corresponding to \( n+1 \) being inserted in the slot to the right of \( X^n_i \) and \( X^n_i + 1 \) in the list,

\[
\mathbb{P}\{S_{n+1} = \{X^n_1, \ldots, X^n_{Mn}\} \cup \{n\} \mid \mathcal{F}_n\} = \frac{1}{n+1},
\]
corresponding to \( n+1 \) being inserted in the slot between the successive elements \( X^n_i \) and \( X^n_i + 1 \) in the list,

\[
\mathbb{P}\{S_{n+1} = \{X^n_1, \ldots, X^n_{Mn}\} \mid \mathcal{F}_n\} = \frac{(n+1) - Mn - 1}{n+1}.
\]

Moreover, it is obvious from the symmetry inherent in these transition probabilities and induction that \( S_n \) is an exchangeable random subset of \([n-1]\) for all \( n \). Furthermore, the nonnegative integer valued process \((M_n)_{n \in \mathbb{N}} = (\#S_n)_{n \in \mathbb{N}}\) is also Markovian with respect to the filtration \((\mathcal{F}_n)_{n \in \mathbb{N}}\) with the following transition probabilities:

\[
\mathbb{P}\{M_{n+1} = Mn - 1 \mid \mathcal{F}_n\} = \frac{Mn}{n+1},
\]

\[
\mathbb{P}\{M_{n+1} = Mn \mid \mathcal{F}_n\} = \frac{(n+1) - Mn - 1}{n+1},
\]

and

\[
\mathbb{P}\{M_{n+1} = Mn + 1 \mid \mathcal{F}_n\} = \frac{1}{n+1}.
\]

Because the conditional distribution of \( S_n \) given \( \#S_n = m \) is, by exchangeability, the same as that of \( T_n \) given \( \#T_n = m \) for \( 0 \leq m \leq n - 1 \), it will suffice to show that the distribution of \( \#S_n \) is the same as that of \( \#T_n \). Moreover, because \( \#T_n \) has the same distribution as \( \{2 \leq k \leq n : \Pi_n(k) = k\} \) for all \( n \in \mathbb{N} \) and \( \#S_1 = \#T_1 = 0 \), it will certainly be enough to build another sequence \((\Sigma_n)_{n \in \mathbb{N}}\) such that

- \( \Sigma_n \) is a uniform random permutation of \([n]\) for all \( n \in \mathbb{N} \),
- \((\Sigma_n)_{n \in \mathbb{N}}\) is Markovian with respect to some filtration \((\mathcal{G}_n)_{n \in \mathbb{N}}\),
- \((N_n)_{n \in \mathbb{N}} := (\{2 \leq k \leq n : \Sigma_n(k) = k\})_{n \in \mathbb{N}}\) is also Markovian with respect to the filtration \((\mathcal{G}_n)_{n \in \mathbb{N}}\) with the following transition probabilities

\[
\mathbb{P}\{N_{n+1} = Nn - 1 \mid \mathcal{G}_n\} = \frac{Nn}{n+1},
\]

\[
\mathbb{P}\{N_{n+1} = Nn \mid \mathcal{G}_n\} = \frac{(n+1) - Nn - 1}{n+1},
\]

and

\[
\mathbb{P}\{N_{n+1} = Nn + 1 \mid \mathcal{G}_n\} = \frac{1}{n+1}.
\]
We recall the simplest instance of the Chinese restaurant process that iteratively generates uniform random permutations (see, for example, Pit06). Individuals labeled 1, 2, ..., successively enter a restaurant equipped with an infinite number of round tables. Individual 1 sits at some table. Suppose that after the first \( n - 1 \) individuals have entered the restaurant we have a configuration of individuals sitting around some number of tables. When individual \( n \) enters the restaurant he is equally likely to sit to the immediate left of one of the individuals already present or to sit at an unoccupied table. The permutation \( \Sigma_n \) is defined in terms of the resulting seating configuration by setting \( \Sigma_n(i) = j, i \neq j \), if individual \( j \) is sitting immediately to the left of individual \( i \) and \( \Sigma_n(i) = i \) if individual \( i \) is sitting by himself at some table. Each occupied table corresponds to a cycle of \( \Sigma_n \) and, in particular, tables with a single occupant correspond to fixed points of \( \Sigma_n \).

It is clear that if we let \( \mathcal{G}_n \) be the \( \sigma \)-field generated by \( \Sigma_1, \ldots, \Sigma_n \), then all of the requirements listed above for \( (\Sigma_n)_{n \in \mathbb{N}} \) and \( (N_n)_{n \in \mathbb{N}} \) are met.

4. A bijective proof

As we remarked in the Introduction, in order to prove Theorem 1.1 it suffices to find a bijection \( H : \mathcal{G}_n \rightarrow \mathcal{G}_n \) such that \( \{ k \in [n - 1] : \pi(k + 1) = \pi(k) + 1 \} = \{ k \in [n - 1] : H \pi(k) = k \} \) for all \( \pi \in \mathcal{G}_n \).

Not only will we find such a bijection, but we will prove an even more general result that requires we first set up some notation. Fix \( 1 \leq h < n \). Let \( \rho \in \mathcal{G}_n \) be the permutation that maps \( i \in [n] \) to \( i + h \) mod \( n \in [n] \). Next define the following bijection of \( \mathcal{G}_n \) to itself that is essentially the transformation fondamentale of FS70 Section 1.3 (such bijections seem to have been first introduced implicitly in R83 Chapter 8). Take a permutation \( \pi \) and write it in cycle form \((a_1, a_2, \ldots, a_r)(b_1, b_2, \ldots, b_s)\cdots(c_1, c_2, \ldots, c_t)\), where in each cycle the leading element is the least element of the cycle and these leading elements form a decreasing sequence. That is, \( a_1 > b_1 > \cdots > c_1 \). Next, remove the parentheses to form an ordered listing \((a_1, a_2, \ldots, a_r, b_1, b_2, \ldots, b_s, c_1, c_2, \ldots, c_t)\) of \([n]\) and define \( \hat{\pi} \in \mathcal{G}_n \) by taking \((\hat{\pi}(1), \hat{\pi}(2), \ldots, \hat{\pi}(n))\) to be this ordered listing.

The following result for \( h = 1 \) provides a bijection that establishes Theorem 1.1.

**Theorem 4.1.** For every \( \pi \in \mathcal{G}_n \),

\[ \{ k \in [n - h] : \hat{\rho}^{-1}(k + h) = \hat{\rho}^{-1}(k) + 1 \} = \{ k \in [n - h] : \pi(k) = k \}. \]

**Proof.** Suppose for some \( k \in [n - h] \) that \( \pi(k) = k \). Then, \( \rho \pi(k) = k + h \), because no reduction modulo \( n \) takes place. If we write the cycle decomposition of \( \rho \pi \) in the canonical form described above, then there will be a cycle of the form \((\ldots, k, k + h, \ldots)\) because of the convention that each cycle begins with its least element. After the parentheses are removed to form \( \hat{\rho} \pi \), we will have \( \hat{\rho} \pi(j) = k \) and \( \hat{\rho} \pi(j + 1) = k + h \) for some \( j \in [n] \). Hence, \( \hat{\rho}^{-1}(k) = j \) and \( \hat{\rho}^{-1}(k + h) = j + 1 = \hat{\rho}^{-1}(k) + 1 \).

Conversely, suppose for some \( k \in [n - h] \) that \( \hat{\rho}^{-1}(k + h) = \hat{\rho}^{-1}(k) + 1 \), so that \( \hat{\rho}^{-1}(k) = j \) and \( \hat{\rho}^{-1}(k + h) = j + 1 \) for some \( j \in [n] \). Then, \( \hat{\rho} \pi(j) = k \) and \( \hat{\rho} \pi(j + 1) = k + h \). The canonical cycle decomposition of \( \rho \pi \) is obtained by taking the ordered listing \((\hat{\rho} \pi(1), \hat{\rho} \pi(2), \ldots, \hat{\rho} \pi(n))\), placing left parentheses before each element that is smaller than its predecessors to the left, and then inserting right parentheses as necessary to produce a legal bracketing. It follows that \( \rho \pi \) must have a cycle of the form \((\ldots, k, k + h, \ldots)\), and hence \( \rho \pi(k) = k + h \). Thus, \( \pi(k) = k \), as required.

\( \square \)
Remark 4.2. We give the following example of the construction of $\hat{\rho}^{-1}_\pi$ from $\pi$ for the benefit of the reader. Suppose that $n = 7$ and 

$$\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 7 & 2 & 6 & 4 & 1 & 3 & 5 \end{pmatrix},$$

so that $\pi$ has canonical cycle decomposition 

$$(4)(3, 6)(2)(1, 7, 5).$$

For $h = 1$, 

$$\rho \pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 1 & 3 & 7 & 5 & 2 & 4 & 6 \end{pmatrix}.$$ 

The canonical cycle decomposition of $\rho \pi$ is 

$$(2, 3, 7, 6, 4, 5)(1).$$

Thus, 

$$\hat{\rho}^{-1}_\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 2 & 3 & 7 & 6 & 4 & 5 & 1 \end{pmatrix}.$$ 

and 

$$\hat{\rho}^{-1}_\pi = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 \\ 7 & 1 & 2 & 5 & 6 & 4 & 3 \end{pmatrix}.$$ 

Note that it is indeed the case that 

$$\{k \in [6] : \pi(k) = k\} = \{2, 4\} = \{k \in [6] : \hat{\rho}^{-1}_\pi(k + 1) = \hat{\rho}^{-1}_\pi(k) + 1\}.$$

Remark 4.3. It follows from Theorem 4.1 and the argument outlined in Remark 1.3 that the probability the random variable $\#\{k \in [n - h] : \Pi_n(k + h) = \Pi_n(k) + 1\}$ takes the values $m$ is 

$$\sum_{\ell=m}^{m+h} \frac{1}{\ell!} \sum_{k=0}^{\ell-h} \frac{(-1)^k}{k!} \frac{n-h}{m} \frac{\binom{n-h}{\ell-h}}{\binom{n}{\ell}}$$ 

for $0 \leq m \leq n - h$.

5. Circular permutations

A question closely related to the ones we have been considering so far is to ask for the distribution of the random set 

$$U_n := \{k \in [n] : \Pi_n(k + 1 \mod n) = \Pi_n(k) + 1 \mod n\}.$$ 

That is, we think of our deck $[n]$ as being “circularly ordered”, with $n$ followed by 1, and ask for the distribution of the number of cards that are followed immediately by their original successor when we lay the shuffled deck out around the circumference of a circle.

Proposition 5.1. The random set $U_n$ is exchangeable with 

$$\mathbb{P}\{\#U_n = m\} = \frac{1}{m!} \left( \sum_{h=0}^{n-m-1} (-1)^h \frac{1}{h!} \frac{n}{n-m-h} + (-1)^{n-m} \frac{1}{(n-m)!} \right)^n$$ 

for $0 \leq m \leq n$. 


Proof. Consider a subset \( \{k_1, \ldots, k_m\} \subseteq [n] \). We wish to compute
\[
\#\{\pi \in S_n : \pi(k_i + 1 \mod n) = \pi(k_i) + 1 \mod n, 1 \leq i \leq m\}.
\]

When \( m = n \) this number is clearly \( n \) and when \( m = 0 \) it is \( n! \). Consider \( 1 \leq m \leq n \). For some positive integer \( r \) we can break \( \{k_1, \ldots, k_m\} \) up into \( r \) "runs" of labels that are "consecutive" modulo \( n \); that is we can write \( \{k_1, \ldots, k_m\} \) as the disjoint union of sets \( \{\ell_1, \ell_1 + 1, \ldots, \ell_1 + s_1 - 1\} \), \( \{\ell_2, \ell_2 + 1, \ldots, \ell_2 + s_2 - 1\}, \ldots, \{\ell_r, \ell_r + 1, \ldots, \ell_r + s_r - 1\} \), where all additions are \( \mod n \) and \( \ell_i + s_i \neq \ell_j \) for \( i \neq j \). This leads to \( r \) disjoint "blocks" \( \{\ell_1, \ell_1 + 1, \ldots, \ell_1 + s_1\}, \ldots, \{\ell_r, \ell_r + 1, \ldots, \ell_r + s_r\} \) of labels that must be kept together if we take the permutation and join up the last element of the resulting ordered listing of \([n]\) with the first to produce a circularly ordered list. There are \((r-1)!\) ways to circularly order the blocks. Initially this leaves \( r \) slots between the \( r \) blocks when we think of them as being ordered around a circle. Also, there are initially \( n - m - r \) labels that are not contained in some block. It follows that there are then \( r \times (r + 1) \times \cdots \times (n - m - 1) \) ways of laying down the remaining \( n - m - r \) elements of \([n]\) that aren’t in a block so that no element is inserted into a slot within one of the blocks. Finally, there are \( n \) places between the \( n \) circularly ordered elements of \([n]\) where we can cut to produce a permutation of \([n]\). Thus, the cardinality we wish to compute is \((r-1)! \times r \times (r + 1) \times \cdots \times (n - m - 1) \times n = (n - m - 1)! \times n \).

We see that
\[
\mathbb{P}\{\{k_1, \ldots, k_m\} \subseteq U_n\} = \begin{cases} 
1, & m = 0, \\
\frac{1}{(n-m)(n-m+1)\cdots(n-1)!}, & 1 \leq m \leq n - 1, \\
\frac{1}{(n-1)!}, & m = n.
\end{cases}
\]

Consequently, by inclusion-exclusion,
\[
\mathbb{P}\{U_n = \{k_1, \ldots, k_m\}\} = \sum_{h=0}^{n-m-1} (-1)^h \binom{n-m}{h} \frac{1}{(n-m-h)(n-m-h+1)\cdots(n-1)} \\
+ (-1)^{n-m} \frac{1}{(n-1)!} \\
= \frac{(n-m)}{(n-1)!} \sum_{h=0}^{n-m-1} (-1)^h \frac{1}{h!} \frac{1}{(n-m-h)} + (-1)^{n-m} \frac{1}{(n-1)!}.
\]

In particular, \( U_n \) is exchangeable and
\[
\mathbb{P}\{\#U_n = m\} = \binom{n}{m} \frac{(n-m)!}{(n-1)!} \sum_{h=0}^{n-m-1} (-1)^h \frac{1}{h!} \frac{1}{(n-m-h)} + (-1)^{n-m} \frac{1}{(n-1)!} \\
= \frac{1}{m!} \sum_{h=0}^{n-m-1} (-1)^h \frac{n}{h!} \frac{1}{(n-m-h)} + (-1)^{n-m} \frac{1}{(n-m)!}.
\]

\( \square \)

Remark 5.2. As expected, \( \mathbb{P}\{U_n = m\} \) converges to the Poisson probability \( e^{-1} \frac{1}{m!} \) as \( n \to \infty \).

The exchangeability of \( U_n \) leads to the question of whether there is a bijection between the sets
\[
\#\{\pi \in S_n : \pi(k'_i + 1 \mod n) = \pi(k'_i) + 1 \mod n, 1 \leq i \leq m\}
\]
and
\[\#\{\pi \in \mathfrak{S}_n : \pi(k'_i + 1 \mod n) = \pi(k''_i) + 1 \mod n, 1 \leq i \leq m\}\]

for two subsets \(\{k'_1, \ldots, k'_m\}\) and \(\{k''_1, \ldots, k''_m\}\) of \([n]\) that must exist has a nice description. Rather than pursue this question directly, we give a bijective explanation of the following interesting consequence of Proposition 5.1 from which the desired bijection can be readily derived.

Observe that
\[\mathbb{P}\{U_n = \{k_1, \ldots, k_m\}\} = \sum_{h=0}^{n-m-1} (-1)^h \binom{n-m}{h} \frac{1}{(n-m-h)\cdots(n-1)} + (-1)^{n-m} \frac{1}{(n-1)!},\]

whereas
\[\mathbb{P}\{U_{n-m} = \emptyset\} = \sum_{h=0}^{n-m-1} (-1)^h \binom{n-m}{h} \frac{1}{(n-m-h)\cdots(n-m-1)} + (-1)^{n-m} \frac{1}{(n-m-1)!},\]

so that
\[(n-1)!\mathbb{P}\{U_n = \{k_1, \ldots, k_m\}\} = (n-m-1)!\mathbb{P}\{U_{n-m} = \emptyset\}.\]
Suppose that \( \sigma = \sigma_0, \ldots, \sigma_i \) have been built. Either \( k_{i+1} = n - m + i \) or \( k_{i+1} = n - m + i + 1 \). In the first case, let \( j^* \in [n - m + i] \) be such that \( \sigma_i(j^*) = k_{i+1} \) and define \( \sigma_{i+1} = (\sigma_{i+1}(1), \ldots, \sigma_{i+1}(n - m + i + 1)) \) by setting

\[
\sigma_{i+1}(j) = \begin{cases} 
\sigma_i(j), & \text{if } j \leq j^* \text{ and } \sigma_i(j) \leq k_{i+1}, \\
\sigma_i(j) + 1, & \text{if } j \leq j^* \text{ and } \sigma_i(j) > k_{i+1}, \\
k_{i+1} + 1, & \text{if } j = j^* + 1, \\
\sigma_i(j - 1), & \text{if } j > j^* + 1 \text{ and } \sigma_i(j) \leq k_{i+1}, \\
k_{i+1} + 1, & \text{if } j > j^* + 1 \text{ and } \sigma_i(j) > k_{i+1}.
\end{cases}
\]

On the other hand, if \( k_{i+1} = n - m + i + 1 \), then let \( j^* \in [n - m + i] \) be such that \( \sigma_i(j^*) = 1 \) and define \( \sigma_{i+1} = (\sigma_{i+1}(1), \ldots, \sigma_{i+1}(n - m + i + 1)) \) by setting

\[
\sigma_{i+1}(j) = \begin{cases} 
\sigma_i(j), & \text{if } j < j^*, \\
k_{i+1} = n - m + i + 1, & \text{if } j = j^*, \\
\sigma_i(j - 1), & \text{if } j > j^*.
\end{cases}
\]

It is not difficult to check in either case that a cyclic permutation of the coordinates in the chosen representation of \( \sigma_i \) induces a cyclic permutation in the coordinates of \( \sigma_{i+1} \), and so \( \sigma_i \mapsto \sigma_{i+1} \) is a well-defined map from \( \mathcal{C}_{n - m + i} \) to \( \mathcal{C}_{n - m + i + 1} \). It is clear that \( \Theta_{n - m + i + 1}(\sigma_{i+1}) = \{k_{i+1}, \ldots, k_{i+1}\} \).

It remains to show that each of the maps \( \sigma_i \mapsto \sigma_{i+1} \) is invertible. Suppose we have the circular permutation \( \sigma_{i+1} \in \mathcal{C}_{n - m + i + 1} \) with \( \Theta_{n - m + i + 1}(\sigma_{i+1}) = \{k_{i+1}, \ldots, k_{i+1}\} \). The circular permutation \( \sigma_i \in \mathcal{C}_{n - m + i} \) is recovered as follows. If \( k_{i+1} \leq n - m + i \), then let \( j_* \in [n - m + i] \) be such that \( \sigma_{i+1}(j_*) = k_{i+1} \) and define \( \sigma_i = (\sigma_i(1), \ldots, \sigma_i(n - m + i)) \) by setting

\[
\sigma_i(j) = \begin{cases} 
\sigma_{i+1}(j), & \text{if } j \leq j_* \text{ and } \sigma_{i+1}(j) \leq k_{i+1}, \\
\sigma_{i+1}(j) - 1, & \text{if } j \leq j_* \text{ and } \sigma_{i+1}(j) > k_{i+1} + 1, \\
\sigma_{i+1}(j + 1), & \text{if } j > j_* + 1 \text{ and } \sigma_{i+1}(j) \leq k_{i+1}, \\
\sigma_{i+1}(j + 1) - 1, & \text{if } j > j_* + 1 \text{ and } \sigma_{i+1}(j) > k_{i+1} + 1.
\end{cases}
\]

On the other hand, if \( k_{i+1} = n - m + i + 1 \), then let \( j_* \in [n - m + i + 1] \) be such that \( \sigma_{i+1}(j_*) = k_{i+1} = n - m + i + 1 \) and define \( \sigma_i = (\sigma_i(1), \ldots, \sigma_i(n - m + i)) \) by setting

\[
\sigma_i(j) = \begin{cases} 
\sigma_{i+1}(j), & \text{if } j < j_* \text{ and } j < j_* + 1, \\
\sigma_{i+1}(j + 1), & \text{if } j \geq j_*.
\end{cases}
\]

**Example 5.3.** Here are two examples of the construction described above. Suppose that \( n = 6, \sigma = (3, 1, 6, 5, 7, 2, 4) \), \( m = 3 \) and \( \{k_1, k_2, k_3\} = \{3, 5, 6\} \). Then,

\[
\sigma_1 = (3, 4, 1, 7, 6, 8, 2, 5)
\]

and

\[
\sigma_2 = (3, 4, 1, 8, 7, 9, 2, 5, 6),
\]

\[
\sigma_3 = (3, 4, 1, 9, 8, 10, 2, 5, 6, 7).
\]

Suppose that \( n = 6, \sigma = (6, 1, 3, 5, 4, 7, 2) \), \( m = 3 \) and \( \{k_1, k_2, k_3\} = \{5, 8, 9\} \). Then,

\[
\sigma_1 = (6, 7, 1, 3, 5, 4, 8, 2),
\]

and

\[
\sigma_2 = (6, 7, 9, 1, 3, 5, 4, 8, 2),
\]
and

\[ \sigma_3 = (6, 7, 9, 10, 1, 3, 5, 4, 8, 2). \]

**Remark 5.4.** Note that

\[
\#\{\sigma \in \mathcal{C}_n : \Theta_n(\sigma) = \emptyset\} \\
= (n - 1)!P\{U_n = \emptyset\} \\
\sum_{h=0}^{n-1} (-1)^h \binom{n}{h} (n-h-1)! \\
+ (-1)^n.
\]

The values of this quantity for \(1 \leq n \leq 10\) are

\[0, 0, 1, 1, 8, 36, 229, 1625, 13208, 120288.\]

Recall that the number of permutations of \([n]\) with no fixed points (that is, the number of derangements of \(n\)) is given by

\[ D(n) = n! \sum_{j=0}^{n} (-1)^j j! \]

and values of this quantity for \(1 \leq n \leq 10\) are

\[0, 1, 2, 9, 44, 265, 1854, 14833, 133496, 1334961.\]

A comparison of these sequences suggests that

\[ D(n) = \#\{\sigma \in \mathcal{C}_n : \Theta_n(\sigma) = \emptyset\} + \#\{\sigma \in \mathcal{C}_{n+1} : \Theta_{n+1}(\sigma) = \emptyset\}, \tag{5.3} \]

and this follows readily from the observation that

\[
\binom{n+1}{h+1}(n-h-1)! - \binom{n}{h}(n-h-1)! \\
= \frac{n!}{h!(n-h)!}(n-h-1)! \left[ \frac{n+1}{h+1} - 1 \right] \\
= \frac{n!}{h!(n-h)!} (n-h-1)! \frac{n-h}{h+1} \\
= \frac{n!}{(h+1)!}.
\]

A bijective proof of (5.3) follows from Corollary 2 of [Bar13], where it is shown via a bijection that

\[ D(n) = \#\{\sigma \in \mathcal{C}_{n+1} : \tilde{\sigma}(j) \neq j + 1, j \in [n]\}. \tag{5.4} \]

If \(\sigma \in \mathcal{C}_{n+1}\) is such that \(\tilde{\sigma}(j) \neq j + 1\) for \(j \in [n]\), then either \(\tilde{\sigma}(j) \neq j + 1 \mod n\) for \(j \in [n+1]\), so that \(\Theta_{n+1}(\sigma) = \emptyset\), or \(\tilde{\sigma}(j) \neq j + 1\) for \(j \in [n]\) and \(\tilde{\sigma}(n+1) = 1\). The set of \(\sigma\) in the latter category are in a bijective correspondence with the set of \(\tau \in \mathcal{C}_n\) such that \(\Theta_n(\tau) = \emptyset\) via the bijection that sends a \(\sigma \in \mathcal{C}_{n+1}\) to the \(\tau \in \mathcal{C}_n\) given by

\[ \tilde{\tau}(j) = \begin{cases} 
\tilde{\sigma}(j), & \text{if } \tilde{\sigma}(j) \neq n + 1, \\
\sigma(n + 1) = 1, & \text{if } \tilde{\sigma}(j) = n + 1.
\end{cases} \]
The identity (5.4) has the following probabilistic interpretation: if $\Pi_n$ is a uniform random permutation of $[n]$ and $\Gamma_{n+1}$ is a uniform random $n+1$-cycle in $S_{n+1}$, then

$$\mathbb{P}\{\#\{k \in [n] : \Pi_n(k) = k\} = 0\} = \mathbb{P}\{\#\{k \in [n] : \Gamma_{n+1}(k) = k+1\} = 0\}.$$ 

It is, in fact, the case that the two random sets $F_n := \{k \in [n] : \Pi_n(k) = k\}$ and $G_n := \{k \in [n] : \Gamma_{n+1}(k) = k+1\}$ have the same distribution. We will show this using an argument similar to that in Section 3. Suppose that $\Pi_1, \Pi_2, \ldots$ are generated using the Chinese Restaurant Process and $\Gamma_2, \Gamma_3, \ldots$ are generated recursively by constructing $\Gamma_{n+1}$ from $\Gamma_n$ by picking $K$ uniformly at random from $[n]$ and replacing $(\ldots, K, \Gamma_n(K), \ldots)$ in the cycle representation of $\Gamma_n$ by $(\ldots, K, n+1, \Gamma_n(K), \ldots)$. It is clear that the random set $F_n$ is exchangeable. The process $G_2, G_3, \ldots$ is Markovian: writing $N_n := \#G_n$ and $G_n = \{Y^n_1, \ldots, Y^n_{N_n}\}$, we have

$$\mathbb{P}\{G_{n+1} = \{Y^n_1, \ldots, Y^n_{N_n}\} \setminus \{Y^n_i\} \mid G_n\} = \frac{1}{n}, \quad 1 \leq i \leq N_n,$$

corresponding to $n+1$ being inserted immediately to the right of $Y_i$,

$$\mathbb{P}\{G_{n+1} = \{Y^n_1, \ldots, Y^n_{N_n}\} \cup \{Y^n_i\} \mid G_n\} = \frac{1}{n},$$

corresponding to $n+1$ being inserted immediately to the right of $n$, and

$$\mathbb{P}\{G_{n+1} = \{Y^n_1, \ldots, Y^n_{N_n}\} \mid G_n\} = \frac{n - N_n - 1}{n}.$$

It is obvious from the symmetry inherent in these transition probabilities and induction that $G_n$ is an exchangeable random subset of $[n]$ for all $n$. It therefore suffices to show that $N_{n+1}$ has the same distribution as $M_n := \#F_n$. Observe that $M_1 = N_2 = 1$. It is clear that $N_2, N_3, \ldots$ is a Markov chain with the following transition probabilities

$$\mathbb{P}\{N_{n+1} = N_n - 1 \mid N_n\} = \frac{N_n}{n},$$

$$\mathbb{P}\{N_{n+1} = N_n \mid N_n\} = \frac{n - N_n - 1}{n},$$

and

$$\mathbb{P}\{N_{n+1} = N_n + 1 \mid N_n\} = \frac{1}{n}.$$

It follows from the Chinese Restaurant construction that

$$\mathbb{P}\{M_{n+1} = M_n - 1 \mid M_n\} = \frac{M_n}{n+1},$$

$$\mathbb{P}\{M_{n+1} = M_n \mid M_n\} = \frac{(n+1) - M_n - 1}{n+1},$$

and

$$\mathbb{P}\{M_{n+1} = M_n + 1 \mid M_n\} = \frac{1}{n+1},$$

and so $M_n$ and $N_{n+1}$ do indeed have the same distribution for all $n$. 

6. Random commutators

If we write $\rho$ for the permutation of $[n]$ given by $\rho(i) = i + 1 \mod n$, then the random set $U_n$ of Section 5 is nothing other than
\[
\{ i \in [n] : \rho \Pi_n(i) = \Pi_n(i) \}
\]
or, equivalently, the set
\[
\{ i \in [n] : \rho^{-1}\Pi_n^{-1}\rho\Pi_n(i) = i \}.
\]
This is just the set of fixed points of the commutator $[\rho, \Pi_n] = \rho^{-1}\Pi_n^{-1}\rho\Pi_n$. In this section we investigate the asymptotic behavior of the distribution of the set of fixed points of the commutators $[\eta_n, \Pi_n]$ for a sequence of permutations $(\eta_n)_{n \in \mathbb{N}}$, where $\eta_n \in S_n$.

Write $\chi_n : S_n \rightarrow \{0, 1, \ldots, n\}$ for the function that gives the number of fixed points (i.e., $\chi_n$ is the character of the defining representation of $S_n$). It follows from [Nic94, Corollary 1.2] (see also of [LP10, Theorem 2.5]) that if $\Pi'_n$ and $\Pi''_n$ are independent uniformly distributed permutations of $[n]$, then the distribution of $\chi_n([\Pi'_n, \Pi''_n])$ is approximately Poisson with expected value 1 when $n$ is large.

The results of [Nic94, LP10] suggest that if $n$ is large and $\eta_n$ is a “generic” element of $S_n$, then the distribution of $\chi_n([\eta_n, \Pi_n])$ should be close to Poisson with expected value 1. Of course, such a result will not hold for arbitrary sequences $(\eta_n)_{n \in \mathbb{N}}$. For example, if $\eta_n$ is the identity permutation, then $\chi_n([\eta_n, \Pi_n]) = n$. The behavior of $\chi_n([\eta_n, \Pi_n])$ for a deterministic sequence $(\eta_n)_{n \in \mathbb{N}}$ does not appear to have been investigated in the literature. However, we note that if $\Pi_n$ is an independent uniform permutation of $[n]$, then
\[
\chi_n([\eta_n, \Pi_n]) = \chi_n(\eta_n^{-1}\Pi_n^{-1}\eta_n\Pi_n) = \chi_n(\Pi_n^{-1}\eta_n^{-1}\Pi_n\eta_n\Pi_n) = \chi_n(\Pi_n^{-1}\eta_n^{-1}\Pi_n\Pi_n^{-1}\eta_n\Pi_n\Pi_n).
\]

where
\[
U_n := \Pi_n^{-1}\eta_n\Pi_n
\]
and
\[
V_n := \Pi_n^{-1}\Pi_n^{-1}\eta_n\Pi_n\Pi_n
\]
are independent random permutations of $[n]$ that are uniformly distributed on the conjugacy class of $\eta_n$. Since $U_n$ has the same distribution as $U_n^{-1}$, we see that $\chi_n([\eta_n, \Pi_n])$ is distributed as the number of fixed points of the random permutation $U_nV_n$ and we could, in principle, determine the distribution of $\chi_n([\eta_n, \Pi_n])$ if we knew the distribution of the conjugacy class to which $U_nV_n$ belongs. Given a partition $\lambda \vdash n$, write $C_\lambda$ for the conjugacy class of $S_n$ consisting of permutations with cycle lengths given by $\lambda$ and let $K_\lambda$ be the element $\sum_{\pi \in C_\lambda} \pi$ of the group algebra of $S_n$. If $C_\mu$ is another conjugacy class with cycle lengths $\mu \vdash n$, then, writing $*$ for the multiplication in the group algebra, $K_\lambda * K_\mu = \sum_{\nu \vdash n} c^\nu_{\lambda\mu} K_\nu$ for nonnegative integer coefficients $c^\nu_{\lambda\mu}$. Denote by $\gamma_n \vdash n$ the partition of $n$ given by the cycles lengths of $\eta_n$. If we knew $c^\nu_{\gamma_n\gamma_n}$ for all $\nu \vdash n$, then we would know the distribution of the conjugacy class to which $U_nV_n$ belongs and hence, in principle, the distribution of $\chi_n([\eta_n, \Pi_n])$. Unfortunately, the determination of the coefficients $c^\nu_{\lambda\mu}$ appears to be a rather difficult problem. The special case when $\lambda = \mu = n$
(that is, the conjugacy class of $n$-cycles is being multiplied by itself) is treated in \cite{Boc89, Sta81, Gou90} and fairly explicit formulae for some other simple cases are given in \cite{BG92, Gou94}, but in general there do not seem to be usable expressions.

In order to get a better feeling for what sort of conditions we will need to impose on $(\eta_n)_{n \in \mathbb{N}}$ to get the hoped for Poisson limit, we make a couple of simple observations.

Firstly, it follows that if we write $f_n := \chi_n(\eta_n)$ for the number of fixed points of $\eta_n$, then

\[ \mathbb{E}[\chi_n(\eta_n)] = n \mathbb{P}(U_n(i) = V_n(i)) = n \left( \frac{n - f_n}{n} \right)^2 \left( \frac{1}{n - 1} + \left( \frac{f_n}{n} \right)^2 \right), \]

and so it appears that we will at least require some control on the sequence $(f_n)_{n \in \mathbb{N}}$.

A second, and somewhat more subtle, potential difficulty becomes apparent if we consider the permutation $\eta_n$ that is made up entirely of 2-cycles (so that $n$ is necessarily even). In this case, $U_n(i) = V_n(i)$ if and only if $U_n(U_n(i)) = i = V_n(V_n(i))$, and so $\chi_n(\eta_n)$ is even. Going a little further, we may write $m = n/2$, take $\eta_n$ to have the cycle decomposition $(1, m + 1)(2, m + 2) \cdots (m, 2m)$, and note that $\chi_n(\eta_n) = \#\{i \in [n] : U_n(i) = V_n(i)\}$ has the same distribution as $\#\{i \in [m] : U_n(i) = \eta_n(i)\} = 2\#\{i \in [m] : U_n(i) = \eta_n(i)\} = 2M_n$, where $M_n := \sum_{i=1}^m I_{ni}$, with $I_{ni}$ the indicator of the event $\{U_n(i) = \eta_n(i)\}$. It is not difficult to show that

\[ \mathbb{E}[M_n(M_n - 1) \cdots (M_n - k + 1)] = \frac{m(m - 1) \cdots (m - k + 1)}{(2m - 1)(2m - 3) \cdots (2m - 2k + 1)} \rightarrow \frac{1}{2k} \text{ as } m \rightarrow \infty, \]

and so the distribution of $\chi_n(\eta_n)/2$ converges to a Poisson distribution with expected value $\frac{1}{2}$.

Returning to the case of a general permutation $\eta_n$ and writing $t_n$ for the number of 2-cycles in the cycle decomposition of $\eta_n$, it seems that in order for the distribution of the random variable $\chi_n(\eta_n)$ to be close to that of a Poisson random variable with expected value 1 when $n$ is large we will need to at least impose suitable conditions on $f_n$ and $t_n$. It will, in fact, suffice to suppose that $f_n$ and $t_n$ are bounded as $n$ varies, as the following result shows.

**Theorem 6.1.** Suppose that $a, b > 0$. There exists a constant $K$ that depends on $a$ and $b$ but not on $n \in \mathbb{N}$ such that if $\Pi$ is uniformly distributed on $S_n$ and $\eta \in S_n$ has at most $a$ fixed points and at most $b$ 2-cycles, then the total variation distance between the distribution of the number of fixed points of the commutator $[\eta, \Pi]$ and a Poisson distribution with expected value 1 is at most $\frac{K}{n}$.

**Proof.** As we have observed above, the number of fixed points of $[\eta, \Pi]$ has the same distribution as $\#\{i \in [n] : U(i) = V(i)\}$, where $U$ and $V$ are independent random permutations that are uniformly distributed on the conjugacy class of $\eta$. We will write $\chi$ for $\chi_n$ to simplify notation.

Let $F_U$ and $T_U$ be the random subsets of $[n]$ that are, respectively, the fixed points of $U$ and the elements that belong to the 2-cycles of $U$. Define $F_V$ and $T_V$ similarly. Set

\[ N := \#\{i \in [n] : U(i) = V(i), i \notin F_U \cup T_U \cup F_V \cup T_V\}. \]
Observe that
\[ \mathbb{P}\{U(i) = V(i), \ i \notin F_U \cup T_U \cup F_V \cup T_V\} = \left(\frac{n - f - 2t}{n}\right)^2 \frac{1}{n - 1}, \]
so
\[ \mathbb{P}\{\chi([\eta, \Pi]) \neq N\} \leq \mathbb{E}[\chi([\eta, \Pi])] - \mathbb{E}[N] = n \left[ \left(\frac{n - f}{n}\right)^2 \frac{1}{n - 1} + \left(\frac{f}{n}\right)^2 - \left(\frac{n - f - 2t}{n}\right)^2 \frac{1}{n - 1}\right]. \]
In particular, \( n\mathbb{P}\{\chi([\eta, \Pi]) \neq N\} \) is bounded in \( n \).

Let \( I, J \) be chosen elements uniformly without replacement from \([n]\) and independent of the permutations \( U \) and \( V \). Set
\[ A := \{(I, J) \cap (F_U \cup T_U \cup F_V \cup T_V) = \emptyset\} \]
and
\[ W := N\mathbb{1}_A. \]
Note that
\[ \mathbb{P}\{W \neq N\} \leq \mathbb{P}(A^c) = 1 - \left(\frac{n - f - 2t n - f - 2t - 1}{n - 1}\right)^2, \]
so that \( n\mathbb{P}\{W \neq N\} \), and hence \( n\mathbb{P}\{W \neq \chi([\eta, \Pi])\} \), is bounded in \( n \).

It will therefore suffice to show that the total variation distance between the distribution of \( W \) and a Poisson distribution with expected value 1 is at most a constant multiple of \( \frac{1}{n} \). We will do this using Stein’s method. More precisely, we will use the version in [CDM05, Section 1] that depends on the construction of an exchangeable pair; that is, another random variable \( W' \) such that \((W, W')\) has the same distribution as \((W', W)\).

Build another random permutation \( V' \) by interchanging \( I \) and \( J \) in the cycle representation of \( V \). If, using a similar notation to that above, we set
\[ N' := \#\{i \in [n] : U(i) = V'(i) \ i \notin F_U \cup T_U \cup F_V \cup T_V\} \]
and
\[ W' := N'\mathbb{1}_A, \]
then \((W, W')\) is clearly an exchangeable pair. We can represent the permutations \( U \) and \( V \) when the event \( A \) occurs as in Figure 6.1.

We have
\begin{equation}
W' = W - \mathbb{1}\{U^{-1}(I) = V^{-1}(I)\} \cap A - \mathbb{1}\{U(I) = V(I)\} \cap A
- \mathbb{1}\{U^{-1}(J) = V^{-1}(J)\} \cap A - \mathbb{1}\{U(J) = V(J)\} \cap A
+ \mathbb{1}\{U^{-1}(I) = V^{-1}(J)\} \cap A + \mathbb{1}\{U(J) = V(I)\} \cap A
+ \mathbb{1}\{U^{-1}(J) = V^{-1}(I)\} \cap A + \mathbb{1}\{U(I) = V(J)\} \cap A.
\end{equation}
Figure 6.1. The effect of the permutations $U$ and $V$ on the elements $I$ and $J$ when the event $A$ occurs. The solid arrows depict the action of $U$ and the dashed arrows depict the action of $V$. The components of the triple $(U^{-1}(I), I, U(I))$ are distinct. The same is true of the components of the triples $(V^{-1}(I), I, V(I))$, $(U^{-1}(J), J, U(J))$, and $(V^{-1}(J), J, V(J))$. However, it may happen that $U(I) = V(I)$, $U(I) = V(J)$, etc.

Note that

$$
\Pr \left( \{U^{-1}(I) = V^{-1}(I)\} \cap A \mid (U,V) \right) = \Pr \left( \{U(I) = V(I)\} \cap A \mid (U,V) \right) = \Pr \left( \{U^{-1}(J) = V^{-1}(J)\} \cap A \mid (U,V) \right) = \Pr \left( \{U(J) = V(J)\} \cap A \mid (U,V) \right)
$$

$$
= \left( \frac{n-f-2t}{n} \times \frac{n-f-2t-1}{n-1} \right)^2 \frac{W}{n-1}
$$

$$
= \frac{W}{n} + X_n,
$$
where $X_n$ is a random variable such that if we set $b_n := \mathbb{E}(|X_n|)$, then $n^2b_n$ is bounded in $n$. Furthermore,

$$
P \left( \{U^{-1}(I) = V^{-1}(J) \} \cap A \mid (U, V) \right) = \sum_{k=1}^{n} P \left( \{U^{-1}(I) = V^{-1}(J) = k \} \cap A \mid (U, V) \right)
$$

$$= \sum_{k=1}^{n} P \left( \{I = U(k), J = V(k) \} \cap A \mid (U, V) \right)
$$

$$= n \left( \frac{n - f - 2t}{n} \right)^2 \left( \frac{n - 1}{n} \right)^2 \frac{1}{n - f - 2t - 1},
$$

where $c_n$ is a constant such that $n^2c_n$ is bounded in $n$, and similar arguments show that

$$P \left( \{U(J) = V(I) \} \cap A \mid (U, V) \right) = P \left( \{U^{-1}(J) = V^{-1}(I) \} \cap A \mid (U, V) \right) = P \left( \{U(I) = V(J) \} \cap A \mid (U, V) \right)
$$

$$= n \left( \frac{n - f - 2t}{n} \right)^2 \left( \frac{n - 1}{n} \right)^2 \frac{1}{n - f - 2t - 1},
$$

$$= \frac{1}{n} + c_n.
$$

Suppose we can show that the probability of the intersection of any two of the events whose indicators appear on the right-hand side of (6.1) is at most a constant $d_n$, where $n^2d_n$ is bounded in $n$, then

$$\mathbb{E} \left[ \left| W - \frac{n}{4} P\{W' = W - 1 \mid (U, V)\} \right| \right] \leq nb_n + 7nd_n
$$

$$\mathbb{E} \left[ \left| 1 - \frac{n}{4} P\{W' = W + 1 \mid (U, V)\} \right| \right] \leq nc_n + 7nd_n.
$$

It will follow from the main result of [CDM05, Section 1] that the total variation distance between the distribution of $W$ and a Poisson distribution with expected value 1 is at most $\frac{C}{n}$ for a suitable constant $C$, and hence, as we have already remarked, the same is true (with a larger constant) for the distribution of $\chi([\eta, \Pi])$.

Consider the event $\{U^{-1}(I) = V^{-1}(J) \} \cap \{U(I) = V(I) \} \cap A$, which we represent diagrammatically in Figure 6.2. The probability of this event is

$$\left( \frac{n - f - 2t}{n} \right)^2 \left( \frac{n - 1}{n} \right)^2 \frac{1}{n - f - 2t - 1}.
$$

As another example, consider the event $\{U^{-1}(J) = V^{-1}(I) \} \cap \{U(I) = V(J) \} \cap A$, which we represent diagrammatically in Figure 6.3. The probability of this event is also

$$\left( \frac{n - f - 2t}{n} \right)^2 \left( \frac{n - 1}{n} \right)^2 \frac{1}{n - f - 2t - 1}.
$$

Continuing in this way, we see that, as required, the probability of the intersection of any two of the events whose indicators appear on the right-hand side of (6.1) is at most a constant $d_n$, where $n^2d_n$ is bounded in $n$. \qed
Figure 6.2. Diagram for the event

\[ \{U^{-1}(I) = V^{-1}(I)\} \cap \{U(I) = V(I)\} \cap A. \]

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Figure 6.3. Diagram for the event
\[ \{ U^{-1}(J) = V^{-1}(I) \} \cap \{ U(I) = V(J) \} \cap A. \]
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