Sampling Eulerian orientations of triangular lattice graphs

Páidí Creed

School of Informatics
University of Edinburgh
Edinburgh EH9 3JZ
Scotland

Abstract

We consider the problem of sampling from the uniform distribution on the set of Eulerian orientations of subgraphs of the triangular lattice. Although it is known that this can be achieved in polynomial time for any graph, the algorithm studied here is more natural in the context of planar Eulerian graphs. We analyse the mixing time of a Markov chain on the Eulerian orientations of a planar graph which moves between orientations by reversing the edges of directed faces. Using path coupling and the comparison method we obtain a polynomial upper bound on the mixing time of this chain for any solid subgraph of the triangular lattice. By considering the conductance of the chain we show that there exist subgraphs with holes for which the chain will always take an exponential amount of time to converge. Finally, as an additional justification for studying a Markov chain on the set of Eulerian orientations of planar graphs, we show that the problem of counting Eulerian orientations remains \#P-complete when restricted to planar graphs.

A preliminary version of this work appeared as an extended abstract in the 2nd Algorithms and Complexity in Durham workshop.

Key words: Randomized algorithms, Markov chain Monte Carlo, Rapid mixing, Torpid mixing, Eulerian orientations.

1 Introduction

Let $G = (V, E)$ be an Eulerian graph, that is, a graph with all vertices of even degree. An Eulerian orientation of $G$ is an orientation of the edges of $G$ such

Email address: p.creed@ed.ac.uk (Páidí Creed).
that for every vertex $v$ the number of edges oriented towards $v$ is equal to
the number oriented away from $v$: $\text{deg}_{\text{in}}(v) = \text{deg}_{\text{out}}(v)$. It is well-known that
the problem of finding an Eulerian orientation of an Eulerian graph can be
solved efficiently; in this paper we consider the problem of sampling the set
of Eulerian orientations of a planar Eulerian graph, that is, the problem of
generating an Eulerian orientation from a distribution that is close to uniform.
We focus on the Markov chain Monte Carlo method, a standard approach to
random sampling of combinatorial structures. The Markov chain we study is
the most natural chain whose state space is the set of Eulerian orientations of
a planar graph. To move from one Eulerian orientation to another the chain
randomly selects a face of the graph. If the edges of this face form a directed
cycle in the original Eulerian orientation the chain reverses the orientation of
its edges. We will hereafter refer to this chain as the face-reversal chain.

Markov chain simulation is generally only useful when we know the chain
is rapidly mixing, that is, when the number of steps required to get within
variation distance $\epsilon$ of the stationary distribution is bounded from above by a
polynomial in the size of $G$ and $\epsilon^{-1}$.

The problems of sampling and counting are closely related; indeed, almost all
approximate counting algorithms rely on the existence of an efficient sampling
algorithm. The $\#P$-completeness of counting Eulerian orientations of a graph
was established by Mihail & Winkler [18], thus motivating the study of rapidly
mixing Markov chains for this problem. More recently, Felsner & Zickfeld [12]
have obtained upper and lower bounds on the number of Eulerian orientations
of any planar map in the more general context of $\alpha$-orientations.

Mihail & Winkler [18] demonstrated that the problem of sampling from the
Eulerian orientations of any graph can be reduced to the problem of sampling
a perfect matching of a specially constructed bipartite graph. Sampling a per-
fected matching of this bipartite graph can be achieved in polynomial time using
a Markov chain shown to be rapidly mixing by Jerrum & Sinclair [14] (see also
[15,4]). Nevertheless, studying the face-reversal chain is still of interest as it is
the more natural approach in the context of planar graphs. In particular, in
this paper we show that the face-reversal chain provides a more efficient sam-
pling algorithm for the case of solid subgraphs of the triangular lattice, which
correspond to configurations of the 20-vertex ice model studied by statistical
physicists [2].

The problem of counting Eulerian orientations of several planar lattices has
been studied in statistical physics as it corresponds to evaluating the partition
function $Z_{\text{ICE}}$ of certain ice models [3,9]. In particular, Baxter [2] has found
an asymptotic estimate for the number of Eulerian orientations of a grid-like
section of the triangular lattice.
Goldberg et al. [13] and Luby et al. [16] showed that the face-reversal chain is rapidly mixing on the set of Eulerian orientations of rectangular sections of the square lattice in the cases of fixed and free boundary conditions, respectively. Both these proofs followed a similar pattern. First they extended the chain with extra transitions. Then a coupling argument was used to find a bound on the mixing time of this extended chain. Finally, the comparison technique of Diaconis & Saloff-Coste [7] was applied to infer rapid mixing of the face-reversal chain. Fehrenbach & Rüschendorf [10] studied the mixing time of the face-reversal chain on the set of Eulerian orientations of the triangular lattice. Following the approach of [16,13] they defined an extension of the face-reversal chain, and attempted to use the path coupling technique of [6] to show that it is rapidly mixing. However, their analysis does not seem to be correct so this problem is still open.

In this paper we follow a similar approach to [16,13] to show that the face-reversal chain is rapidly mixing on the set of Eulerian orientations of solid subgraphs of the triangular lattice. In addition to this positive result, we exhibit an infinite family of subgraphs of the triangular lattice for which this chain is not rapidly mixing. Finally, we include a proof that the problem of counting Eulerian orientations remains \#P-complete when restricted to planar graphs as an additional justification for studying the mixing time of the face-reversal Markov chain.

The remainder of the paper is laid out as follows:
In §2 we define the notation we use for Markov chains and Eulerian orientations, along with an alternative way to view Eulerian orientations (due to Felsner [11]) which proves useful for our analysis. We also describe the machinery that we will use to prove results about the mixing time of the chains we study. §3 contains a description of two Markov chains, the face-reversal Markov chain that is the chief interest of this paper, and an extension of this chain which we call the the tower-moves chain. §4 contains the details of the path-coupling argument we use to show that this extended chain mixes rapidly for solid subgraphs of the triangular lattice. This is then used to infer rapid mixing of the face-reversal chain via the comparison method of Diaconis & Saloff-Coste [7] in §5. In §6 we show that there exist subgraphs of the triangular lattice with holes for which the face-reversal chain will always take an exponential amount of time to converge. Finally, §7 contains the proof that exact counting of Eulerian orientations remains hard when restricted to planar graphs.

2 Background

In this section we summarise the techniques and theory used in our analysis.
A discrete-time Markov chain with transition probability matrix \( P \) defined on a finite state space \( \Omega \) is called **ergodic** if it is both **aperiodic** and **irreducible**.

Any ergodic Markov chain has a unique stationary distribution \( \pi \). Moreover, if \( P \) is symmetric then \( \pi \) is uniform over \( \Omega \). Given two probability distributions, \( \rho \) and \( \mu \), on \( \Omega \) the **variation distance** is defined as

\[
||\rho - \mu||_{TV} = \sup_{A \subset \Omega} |\rho(A) - \mu(A)|.
\]

The mixing time is a measure of the number of steps taken by a Markov chain to get close to its stationary distribution. This is defined as

\[
\tau(\epsilon) = \sup_{x \in \Omega} \min\{t : ||P^t(x, \cdot) - \pi||_{TV} \leq \epsilon\}.
\]

A Markov chain is said to be rapidly mixing if \( \tau(\epsilon) \) is bounded above by some polynomial in the size of the elements of \( \Omega \) and in \( \epsilon^{-1} \). For example, in this paper we use the number of faces to measure the size of the problem.

Coupling is a standard technique for proving upper bounds on the mixing time of Markov chains [1,6]. A coupling of a chain \( \mathcal{M} \) is a stochastic process \((X_t, Y_t)_{t \geq 0}\) on \( \Omega \times \Omega \) such that each of the marginal distributions of \((X_t)_{t \geq 0}\) and \((Y_t)_{t \geq 0}\) are a faithful copy of the original Markov chain. To bound the mixing time via coupling we use the coupling inequality [1], which states that the variation distance between \( \pi \) and the distribution at time \( t \) is bounded above by the probability of any coupling coalescing by time \( t \), ie.

\[
||P^t - \pi||_{TV} \leq \sup_{X_0, Y_0} Pr[X_t \neq Y_t].
\]

Therefore, in order to obtain a polynomial bound on the mixing time it suffices to construct a coupling which will have coalesced (with high probability) after a polynomial number of steps. This can be proven by showing that the coupling causes all pairs of states to “move together” under some measure of distance.

We will use a simplified variation of coupling, due to [6], known as **path coupling**. This involves defining a coupling \((X_t, Y_t)\) by considering a path \( X_t = Z_0, Z_1, \ldots, Z_r = Y_t \) between \( X_t \) and \( Y_t \) where each pair \((Z_i, Z_{i+1})\) is adjacent in the Markov chain and the path is a shortest path between \( X \) and \( Y \). This allows us to restrict our attention to the pairs of states which are adjacent in the chain, as shown by the following theorem:

**Theorem 1 (Bubley & Dyer [6])** Let \( \mathcal{M} \) be an ergodic Markov chain with state space \( \Omega \) and let \( \delta \) be an integer valued metric defined on \( \Omega \times \Omega \) which takes values in \{0, \ldots, D\}. Let \( S \) be a subset of \( \Omega \times \Omega \) such that for all \((X, Y) \in \Omega \times \Omega \) there exists a path

\[
X = Z_0, Z_1, \ldots, Z_r = Y
\]
between $X$ and $Y$ such that $(Z_i, Z_{i+1}) \in S$ for $0 \leq i < r$ and

$$
\sum_{i=0}^{r-1} \delta(Z_i, Z_{i+1}) = \delta(X, Y).
$$

Now suppose $(X_t, Y_t)$ is a coupling of $\mathcal{M}$ defined on $S$. If there exists $\beta \leq 1$ such that for all $(X, Y) \in S$

$$
\mathbb{E}[\delta(X_{t+1}, Y_{t+1})|(X_t, Y_t) = (X, Y)] \leq \beta \delta(X_t, Y_t)
$$

then this coupling can be extended to a coupling $(X_t, Y_t)$ defined on the whole of $\Omega \times \Omega$ such that

$$
\mathbb{E}[\delta(X_{t+1}, Y_{t+1})] \leq \beta \delta(X_t, Y_t).
$$

Moreover, if $\beta < 1$ then $\tau(\epsilon) \leq \frac{\log(D\epsilon^{-1})}{1-\beta}$.

If $\beta = 1$ in Theorem 1 then in order to use standard path coupling techniques it must be shown that the variance of the distance between any two states after one step of the coupling can be bounded away from 0 [6]. However, a recent result has removed this condition:

**Theorem 2 (Bordewich & Dyer [5])** Suppose we have a path coupling $(X_t, Y_t)$ for an ergodic Markov chain $\mathcal{M}$ with distance metric $\delta : \Omega \times \Omega \rightarrow \mathbb{N}$, and suppose $S \subset \Omega \times \Omega$ is the set of pairs of states at distance 1. Let $t(\epsilon) = \lceil p^{-1}eD^2\rceil \lceil \log \epsilon^{-1} \rceil$, where $p$ is the minimum transition probability between pairs of states in $S$, $D$ is the maximum distance between any pair of states, and let $t^* = \text{Bin}(t(\epsilon), (1 + p)^{-1})$, where $\text{Bin}$ denotes a binomially distributed random variable. If $\beta \leq 1$ for the coupling, then at the random time $t^*$ the Markov chain is within $\epsilon$ of the stationary distribution, in total variation distance.

In §4 we will apply Theorem 2 to show that an extension of the face-reversal chain is rapidly mixing on any solid subgraph of the triangular lattice.

To prove a lower bound on the mixing time of a Markov chain we rely on the notion of conductance. For any non-empty set $S \subset \Omega$ the conductance $\Phi(S)$ of $S$ is defined to be

$$
\Phi(S) = \frac{\sum_{x \in S, y \in \Omega \setminus S} \pi(x) P(x, y)}{\pi(S)}.
$$

It is well-known that conductance is inversely related to the mixing time (see eg. [20,17]);

$$
\tau(\epsilon^{-1}) \geq \frac{1}{2 \min_{0 < \pi(S) < 1/2} \Phi(S)}.
$$

Thus, if $n$ is some measure of the size of the elements of $\Omega$ then by finding an upper bound on the conductance of a Markov chain that is exponentially small
in $n$ we can conclude that the chain is not rapidly mixing. Conventionally, a chain is said to be *torpidly mixing* when it is known that it is not rapidly mixing.

Defining the boundary of a set $S$ as

$$\partial S = \{x \in S : P(x, y) > 0 \text{ for some } y \in \Omega \setminus S\}$$

we get

$$\Phi(S) \leq \pi(\partial S)/\pi(S).$$

Hence, to show that a chain is torpidly mixing it suffices to find a set for which this last expression is bounded above by some exponentially small function. This is encapsulated in the following theorem, taken from [17]:

**Theorem 3** If, for some $S \subset \Omega$ satisfying $0 < |S| \leq |\Omega|/2$, the ratio $\pi(\partial S)/\pi(S)$ is exponentially small in the size of the elements of $\Omega$, then the Markov chain is torpidly mixing.

We will use the above theorem in §6 to show that there exists subgraphs of the triangular lattice for which the face-reversal chain is torpidly mixing.

Let $G = (V, E)$ be a planar graph and $\mathcal{F}(G)$ be the set of bounded faces in some planar embedding of $G$. We will use $f$ to denote the number of elements in $\mathcal{F}(G)$ and $EO(G)$ to denote the set of Eulerian orientations of $G$. For any simple cycle $C \subset E$, $Int(C)$ is defined to be the set of faces on the interior of $C$. A face is said to be directed in an orientation of $G$ if its boundary edges form a directed cycle. Felsner [11] showed that it is possible to convert any Eulerian orientation of $G$ into another by performing a sequence of reversals of the edges of directed faces. Furthermore, a partial order was defined on $EO(G)$ by letting $X \prec Y$ if $X$ can be obtained from $Y$ by performing a sequence of reversals of clockwise directed faces. This order has a unique maximum (resp. minimum) element: the unique Eulerian orientation with no clockwise (resp. counter-clockwise) cycles. Felsner proved this order forms a finite distributive lattice by giving a bijection between the Eulerian orientations of a planar graph and a set of functions of the form $EO(G) \rightarrow \mathbb{N}$ called $\alpha$-potentials. To define these functions Felsner used a partial order on $\mathcal{F}(G)$: $\kappa \prec_{\mathcal{F}} \eta$ if $\kappa$ and $\eta$ share an edge and that edge is clockwise on $\kappa$ in the minimum orientation. The $\alpha$-potentials are then defined as the set of functions $\varphi_X : \mathcal{F}(G) \rightarrow \mathbb{N}$ such that:

$$\kappa$$ and $\eta$ share an edge $\Rightarrow |\varphi_X(\kappa) - \varphi_X(\eta)| \leq 1 \quad (1)$$

$\kappa$ is on the boundary $\Rightarrow \varphi_X(\kappa) \leq 1 \quad (2)$

$\kappa \prec_{\mathcal{F}} \eta \Rightarrow \varphi_X(\kappa) \leq \varphi_X(\eta) \quad (3)$

The bijection is given as follows: let $\varphi_X(\kappa)$ equal the number of times $\kappa$ is
reversed on any shortest path from $X_{\min}$ to $X$.

In this paper we use Felsner’s results to show that the face-reversal Markov chain is irreducible and to define a natural distance metric on the set of Eulerian orientations of a planar graph. For the rest of this paper we will refer to this lattice as the *Felsner lattice* of a planar graph $G$, and denote it by $Fels(G)$.

![Fig. 1. A section of the triangular lattice](image)

The (infinite) triangular lattice is a structure studied by members of the statistical physics community, eg. [2,3,9]. This is the infinite graph with the following description:

$$V = \{v_{i,j} : i, j \in \mathbb{Z}\}$$

$$E = \{\{v_{i,j}, v_{i+1,j}\}, \{v_{i,j}, v_{i,j+1}\}, \{v_{i,j}, v_{i+1,j-1}\} : i, j \in \mathbb{Z}\}.$$

This graph can be embedded in the plane as shown in Figure 1. In this paper we focus on two *finite* subgraphs of this lattice:

1. A *solid subgraph* is a graph which can be defined by specifying a cycle in the triangular lattice as the boundary and taking everything on its interior.
2. A *subgraph with holes* is defined similarly to a *solid subgraph* except we do not take everything on the interior of the cycle.

§4 and §5 are devoted to showing that the face-reversal chain mixes rapidly on the set of Eulerian orientations of any Eulerian solid subgraph. In §6 we show that this is not true in the case of subgraphs with holes. We prove this negative result by exhibiting an infinite family of Eulerian subgraphs with holes on which the face-reversal chain is torpidly mixing.
3 The Markov chains

We now define the face-reversal Markov chain on the set of Eulerian orientations of any Eulerian planar graph. We use $X$ and $X'$ to denote the states of the chain before and after each step.

One step of the chain $\mathcal{M}$

1. With probability $1/2$, set $X' = X$
2. With the remaining probability
   a. Choose $\gamma \in \mathcal{F}(G)$ u.a.r.
   b. If $\gamma$ is directed then obtain $X'$ from $X$ by reversing the orientation of all the edges in $\gamma$.
   c. Otherwise, set $X' = X$

Irreducibility of this chain follows from the fact that the underlying graph of the chain is the cover graph of $\text{Fels}(G)$. The holding probability of $1/2$ guarantees aperiodicity, whence the chain is ergodic and converges to a unique stationary distribution $\pi$. Moreover, the chain is symmetric so $\pi$ is the uniform distribution on the set of Eulerian orientations of $G$.

In order to apply the path coupling theorem we will need extend this chain with extra moves in the style of [16,13]. These moves allow us to couple with $\beta \leq 1$, something which does not seem to be possible for the original chain with the metric we use (to be defined in §4).

Definition 4 Let $G$ be an Eulerian planar graph, $X$ an Eulerian orientation of $G$, and $\gamma$ a face of $G$. We say $\gamma$ is almost-directed in $X$ if all but one of the edges of $\gamma$ have a common direction. We call the edge with the disagreeing direction the blocking edge of $\gamma$. For faces $\kappa, \eta \in \mathcal{F}(G)$ we say there is a tower $T$ starting at $\kappa$ and ending at $\eta$ in an orientation $X$ if there is a set of adjacent faces $\gamma = \gamma_1, \ldots, \gamma_h = \eta$ such that

- $\gamma_i$ is almost directed in $X$, and the blocking edge of $\gamma_i$ is the one shared with $\gamma_{i+1}$ for $1 \leq i \leq h - 1$.
- $\gamma_h$ is a directed face in $X$

We say $h$ is the length of the tower.

Observe that the definition of a tower implies that $C = \bigoplus_{1 \leq i \leq h} E(\gamma_i)$ is a directed cycle in $X$. We say that a tower is clockwise (resp. counter-clockwise) in an orientation if this cycle is clockwise (resp. counter-clockwise) in the orientation. We call $\gamma_h$ and $\gamma_1$ the top and bottom of the tower, and refer to the right and left sides of the towers in terms of a walk from the bottom to the top. It follows that in a clockwise tower the internal edges are all directed
from the right to the left, and vice-versa for counter-clockwise towers.

Let \( X \in EO(G) \) and let \( \gamma \in F(G) \) be almost directed in \( X \). If there is a tower in \( X \) starting at \( \gamma \) we can find it by walking along the faces of \( G \), starting at \( \gamma \) and choosing the face sharing the blocking edge with the current face at each step. If at any point we reach a directed face then we have found a tower. If we reach an undirected face which is not almost directed, or whose disagreeing edge lies on the boundary of the graph, or whose blocking edge is the same edge as the blocking edge of the previous face, then there cannot exist a tower starting at \( \gamma \). To see that this process terminates (i.e. does not wrap around on itself) consider the case where we reach the starting face again. For this to occur we must have two cycles \( C_1 \) and \( C_2 \), where

\[
\text{Int}(C_2) \cup \{ \gamma_i | 1 \leq i \leq r \} = \text{Int}(C_1) \quad \text{and} \quad \gamma_i \notin \text{Int}(C_2),
\]

with all the edges connecting \( C_1 \) to \( C_2 \) oriented towards \( C_1 \) or \( C_2 \), something which is impossible in an Eulerian orientation. In particular, all towers in an Eulerian orientation of a solid subgraph of the triangular lattice are linear since any vertex at which a tower bends will be unbalanced.

We now define the extended \emph{tower-moves} chain. The definition includes an undetermined probability \( p_T \) which will be fixed later.

**One step of the Markov chain \( \tilde{M} \)**

1. With probability \( 1/2 \), set \( X' = X \)
2. With the remaining probability
   a. Choose \( \gamma \in F(G) \) u.a.r.
   b. If \( \gamma \) is directed then obtain \( X' \) from \( X \) by reversing the orientation of all the edges in \( \gamma \).
   c. Otherwise, if there is a length \( h \) tower \( T = (\gamma_i)_{1 \leq i \leq h} \) with \( \gamma_1 = \gamma \) then let \( C = \bigoplus_{1 \leq i \leq h} F_i \). With probability \( p_T \) obtain \( X' \) from \( X \) by reversing all the edges of \( C \).
   d. Otherwise, set \( X' = X \)

This type of chain has been used to extend the face reversal chain in the past, see [16,13]. The ergodicity of this chain is inherited from the ergodicity of \( M \), since every transition in \( M \) is also a transition in \( \tilde{M} \). As long as \( p_T \) is chosen so that the probability of reversing a tower is independent of whether it is a clockwise or a counter-clockwise tower, \( \tilde{M} \) converges to the uniform distribution. To see this suppose \( X \) can be obtained from \( Y \) by reversing a clockwise tower \( T \). But then we can obtain \( Y \) from \( X \) by reversing a counter-clockwise tower containing the same faces as \( T \), so \( P(X, Y) = P(Y, X) \). Hence, the stationary distribution of \( \tilde{M} \) is also the uniform distribution on the set of Eulerian orientations of \( G \).
4 Rapid Mixing of $\widetilde{M}$ on solid subgraphs

In this section we use the path coupling technique of Bubley & Dyer [6] to show that the Markov chain $\widetilde{M}$ is rapidly mixing on $EO(G)$ when $G$ is a solid subgraph of the triangular lattice and $p_T$ is chosen appropriately. This is not the first result regarding the mixing time of this type of chain. $\widetilde{M}$ has been shown to be rapidly mixing on the square lattice (using different $p_T$ values) with different types of boundary conditions in [16,13]. Fehrenbach & Rüschendorf [10] attempted to give a proof of rapid mixing for a related chain (in which only towers of length 2 were used). However, there are errors in the analysis of [10], and it seems as though their path coupling analysis cannot be fixed for the particular chain used.

Note that rapid mixing proofs for this chain are dependent on the correct choice of the probabilities $p_T$. For example, the proof of [13] sets $p_T = 1/4h$ if the tower runs along the boundary, and $1/2h$ otherwise, where $h$ is the length of the tower $T$. We now state the main result of this section but defer the proof until we have presented some useful lemmas.

**Theorem 5** For any solid subgraph of the triangular lattice the Markov chain $\widetilde{M}$ is rapidly mixing with

$$\tau_{\widetilde{M}}(\epsilon) \in O(f^4 \log \epsilon^{-1}),$$

when $p_T = 1/3h$ for all towers $T$ of length $h$.

In our application of path coupling to proving rapid mixing of $\widetilde{M}$ we will need a metric on the set of Eulerian orientations of a planar graph $G$. We define $\phi(G)$ to be the covering graph of $Fels(G)$. With this definition, $\phi(G)$ is a connected graph with edge set

$$\{(X, Y) : X \text{ can be obtained from } Y \text{ by reversing a single face}\}.$$

We now define our metric $\delta : \Omega \times \Omega \rightarrow \{0, 1, \ldots, D\}$:

$$\delta(X, Y) = \min\{|\gamma_{X,Y} : \gamma_{X,Y} \text{ is a path from } X \text{ to } Y \text{ in } \phi(G)\}.$$

In particular $\delta(X, Y) = 1$ if $X$ and $Y$ differ on a single face. Let $X_{\min}$ and $X_{\max}$ denote the unique minimum and maximum elements of $Fels(G)$. The fact that $Fels(G)$ is a distributive lattice implies $D = \delta(X_{\min}, X_{\max})$, since we can always find a path of length $D$ between two states $X$ and $Y$ either by going down from $X$ to $X_{\min}$ and then up to $Y$, or by taking a similar path through $X_{\max}$.

**Lemma 6** The maximum distance between any pair of Eulerian orientations of a solid subgraph of the triangular lattice $G$ with $f$ bounded faces is $O(f^{3/2})$. 

10
PROOF. From the definition of the bijection between Eulerian orientations and $\alpha$-potentials given in §2 we can conclude that the distance between the maximum and minimum Eulerian orientations is $\sum_{\gamma \in \mathcal{F}(G)} \varphi_{\text{max}}(\gamma)$.

(1) and (2) imply that $\varphi_{\text{max}}(\gamma)$ is exactly the minimum number of edges a line has to cross to going from $\gamma$ to the boundary. Let $G_k$ be the smallest graph which contains a face $\gamma$ with $\varphi_{\text{max}}(\gamma) = k$. We can construct $G_k$ inductively, starting with $G_1 = K_3$. To extend $G_k$ to $G_{k+1}$ we add a cycle containing all the vertices on the boundary of $G_k$ along with any vertices necessary to ensure that $G_k$ is a solid subgraph of the triangular lattice, see Figure 4 for an example of how this works. A simple inductive argument shows that the number of faces added at each step is $3k$. This implies $|\mathcal{F}(G_k)| \in \Theta(k^2)$, so $\varphi_{\text{max}}(\gamma) \in O(\sqrt{f})$ for any face $\gamma$.

In the following let $X, Y$ denote two Eulerian orientations of $G$ which are adjacent in $\phi(G)$, let $\gamma$ be the face on which they disagree, and let $N(\gamma)$ denote the set of faces which share an edge with $\gamma$. Let $\kappa$ be the face chosen at some step in the coupling. We then define the coupling as follows:

- with probability $1/2 - 1/2f$, both chains remain unchanged,
- with probability $1/2f$ chain 1 moves using $\kappa = \gamma$, and chain 2 remains unchanged,
- with probability $1/2f$ chain 2 moves using $\kappa = \gamma$, and chain 1 remains unchanged,
- for each $\kappa \neq \gamma$, with probability $1/2f$ both chains attempt to move using $\kappa$.

In order to apply the path coupling theorem we need to show that the expected distance between the two chains does not increase in a single step of the coupling. To do this we need to consider which choice of faces will cause the distance to increase, which will leave the distance unchanged, and which will cause the distance to decrease. We say the move at $\kappa$ involves $\eta \in N(\gamma)$ if $\kappa = \eta$ or there is a tower starting at $\kappa$ that contains $\eta$. The distance between

Fig. 2. $G_1$, $G_2$, and $G_3$ laid over each other
the coupled chains may increase iff $\kappa \neq \gamma$ but the move at $\kappa$ involves some $\eta \in N(\gamma)$. In the following, we use $\delta_\eta$ to denote the maximum total expected change to the distance between the states of the coupled chains after a single step resulting from moves involving the face $\eta$ in either chain.

**Lemma 7** Suppose $\eta \in N(\gamma)$ is a directed face in $X$. Then $\mathbb{E}[\delta_\eta] = \frac{1}{3f}$.

**PROOF.** Let $\kappa \in \mathcal{F}(G)$ such that selecting $\kappa$ gives a move which involves $\eta$ in at least one of the coupled chains. We have two cases to consider.

**Case $\kappa = \eta$:** Since $\eta$ is a neighbour of $\gamma$, and $\eta$ is directed in $X$, it follows that the blocking edge of $\eta$ in $Y$ is the edge shared with $\gamma$. Then $T = \{\eta, \gamma\}$ is a tower of length 2 in $Y$ with a reversal probability of $\frac{1}{6}$. Hence, the coupling amounts to reversing $\eta$ in $X$ and $T$ in $Y$ with probability $\frac{1}{6}$, and reversing $\eta$ in $X$ but leaving $Y$ unchanged with the remaining probability. The former results in coalescence, whereas the latter yields a pair of orientations which are distance 2 apart. Thus, since $\eta$ is reversed in $X$ with probability $1$, the expected value of $\delta_\eta$ is

$$\frac{1}{2f} \left[ (+1)(1 - \frac{1}{6}) - 1\left(\frac{1}{6}\right) \right] = \frac{1}{3f}. $$

**Case $\kappa \neq \eta$:** If the move at $\kappa$ involves $\eta$ then there is a tower $T$ starting at $\kappa$ in at least one of $X$ and $Y$ which contains $\eta$. Since $\gamma$ and $\eta$ are both directed in $X$ it follows that there must be a tower $T_1$ starting at $\kappa$ and ending at $\eta$ in $Y$ that does not contain $\gamma$, and a tower $T_2 = T_1 \cup \{\gamma\}$ starting at $\kappa$ in $X$. Let $h$ be the length of $T_1$, so $T_1$ is reversed in $X$ with probability $\frac{1}{3h}$ and $T_2$ is reversed in $Y$ with probability $\frac{1}{3(h+1)}$. Observe that if we reverse $T_1$ in $X$ we obtain an orientation which is distance $h+1$ from $Y$, but if we also reverse $T_2$ in $Y$ then we have the same orientation in both chains. Therefore, the expected value of $\delta_\eta$ is

$$\frac{1}{2f} \left[ h \left( \frac{1}{3h} - \frac{1}{3(h+1)} \right) - \frac{1}{3(h+1)} \right] = 0. $$

Thus, the only face whose selection will result in a move which involves $\eta$ and affects the distance between the coupled chains is $\eta$ itself, so $\mathbb{E}[\delta_\eta] = 1/3f$.

**Lemma 8** If $\eta \in N(\gamma)$ is not directed in $X$ or $Y$ then $\mathbb{E}[\delta_\eta]$ is no more than $\frac{1}{3f}$.

**PROOF.** Observe that, since $\eta$ is not directed in $X$ or $Y$, the blocking edge of $\eta$ will not be shared with $\gamma$ in either copy and that the blocking edge is...
different in both. Hence, no tower can include both $\eta$ and $\gamma$. Assuming there is a tower containing $\eta$ in at least one of the two orientations we have two cases to consider. If one of the two orientations has a tower starting at some $\kappa \notin \gamma \cup N(\gamma)$ that contains $\eta$ then there will be no tower containing $\eta$ in the other orientation. This is because the tower construction algorithm described in §3 will reach a pair of faces who share the same blocking edge ($\eta$ and $\kappa$). Thus, when we are in this situation we can assume that one of the orientations will be unchanged after one step of the coupling. In the second case there may be a tower starting at $\eta$ in either orientation.

![Diagram](image)

Fig. 3. Example from Lemma 8

**Case 1:** Suppose (w.l.o.g.) $X$ is the orientation with a tower containing $\eta$. Since no move involving $\eta$ is possible in the other orientation we only need to bound the total expected change to the distance between $X$ and all $X'$ which can be obtained by making a move involving $\eta$ in $X$.

We begin by showing that any tower containing $\eta$ in $X$ must start at $\eta$ or a neighbour of $\eta$. To see this suppose we have a tower containing $\rho$, $\kappa$, and $\eta$ where $\kappa$ is a neighbour of $\eta$ and $\rho \in N(\kappa) \setminus \{\eta\}$. Let $u, v, w$ be the vertices of $\eta$, and suppose that the edges of $\eta$ are oriented $u v$, $u w$, and $w v$. Assume also that $\eta$ shares $\{v, w\}$ with $\kappa$, and $\eta$ shares $\{u, w\}$ with $\gamma$. Then $\rho$ must contain $w$ (recall all towers are linear). To satisfy the definition of a tower $\rho$ must have two edges oriented away from $w$. But this implies that there are 4 edges oriented away from $w$ in $X$, a contradiction (eg. see Figure 8). A similar argument holds for any other configuration of the edges of $\eta$. Hence, any tower containing $\eta$ must start at $\kappa$ or $\eta$.

Let $h$ be the length of the tower starting at $\eta$. Then, in the coupling, the move in which $\eta$ is the chosen face is made with probability $\frac{1}{27} \cdot \frac{1}{3^h}$, and the move in which $\kappa$ is the chosen face (if it exists) is made with
probability \( \frac{1}{3f} \cdot \frac{1}{3(h+1)} \). Since these moves increase the distance by \( h \) and \( h+1 \), respectively, we have

\[
\mathbb{E}[\delta_\eta] \leq \frac{h}{6fh} + \frac{h+1}{6f(h+1)} = \frac{1}{3f}.
\]

**Case 2:** In the worst case, we could have a tower starting at \( \eta \) in both orientations. Let \( T_1 \) and \( T_2 \) denote the towers in \( X \) and \( Y \), respectively, and let \( h_1 \) and \( h_2 \) be the lengths of each tower. If \( h_1 \leq h_2 \) then the coupling reverses the tower in both chains with probability \( \frac{1}{3h_2} \), and only reverses the tower in \( X \) with probability \( \frac{1}{3h_1} - \frac{1}{3h_2} \). The first of these will give two orientations which are distance \( h_1 + h_2 + 1 \) apart, and the second gives two orientations which are \( h_1 \) apart. Hence,

\[
\mathbb{E}[\delta_\eta] = \frac{1}{2f} \left[ (h_1 + h_2) \frac{1}{3h_2} + h_1 \left( \frac{1}{3h_1} - \frac{1}{3h_2} \right) \right] = \frac{1}{3f}.
\]

The analysis is identical if \( h_2 \leq h_1 \).

Combining these two cases, we see that the expected value of \( \delta_\eta \) is no more than \( \frac{1}{3f} \).

We are now ready to combine the previous lemmas into a proof that the Markov chain \( \hat{\mathcal{M}} \) is rapidly mixing.

**PROOF.** [Proof of Theorem 5] Consider the coupling defined earlier. With probability \( 1/f \) one of the two chains reverses \( \gamma \) causing the two chains to coalesce. Combining this fact with the results of Lemmas 7 and 8 we find that for all \( X \) and \( Y \) differing on the orientation of a single face

\[
\mathbb{E}[\delta(X_{t+1}, Y_{t+1}) - \delta(X_t, Y_t)|(X_t, Y_t) = (X, Y)] \leq 3 \frac{1}{3f} - \frac{1}{f} = 0.
\]

It follows that \( \beta = 1 \) for the path coupling so we can apply Theorem 2 with \( p = 1/2f \) and \( D \in O(f^{3/2}) \) (Lemma 6) to yield \( \tau_{\hat{\mathcal{M}}}(\epsilon) \leq \text{Bin}(t(\epsilon), (1 + p)^{-1}) \) where

\[
t(\epsilon) \in O(f^4 \log \epsilon^{-1}).
\]

But \( (1 + p)^{-1} \to 1 \) so, for all practical purposes, we can conclude that \( \tau_{\hat{\mathcal{M}}} \in O(f^4 \log \epsilon^{-1}) \).

**5 Comparison of \( \tau_{\mathcal{M}} \) and \( \tau_{\hat{\mathcal{M}}} \)**

In this section we use the comparison method of Diaconis & Saloff-Coste [7] to infer a bound on the mixing time of \( \mathcal{M} \) from the bound on the mixing time
of \( \tilde{M} \) obtained in the previous section. We will use the formulation of the Diaconis & Saloff-Coste result from [19], restated here for convenience. Note that we are using \( E(P) \) to denote the set of edges corresponding to moves between adjacent states in the Markov chain with transition matrix \( P \).

**Theorem 9** ([19, Proposition 4]) Suppose \( P \) and \( \tilde{P} \) are the transition matrices of two reversible Markov chains, \( M \) and \( \tilde{M} \), both with the state space \( \Omega \) and stationary distribution \( \pi \), and let \( \pi_* = \min_{x \in \Omega} \pi(x) \). For each pair \( (u, v) \) in \( E(\tilde{P}) \), define a path \( \gamma_{uv} \) which is a sequence of states \( u = u_0, u_1, \ldots, u_k = v \) with \( (u_i, u_{i+1}) \in E(P) \) for all \( i \). For \( (x, y) \) in \( E(P) \), let \( \Gamma(x, y) = \{ (u, v) \in E(\tilde{P}) : (x, y) \in \gamma_{uv} \} \). Let

\[
A = \max_{(x, y) \in E(P)} \left\{ \frac{1}{\pi(x)P(x, y)} \sum_{(u, v) \in \Gamma(x, y)} \left| \gamma_{uv} \right| \pi(u) \tilde{P}(u, v) \right\}.
\]

Suppose that the second largest eigenvalue, \( \lambda_1 \), of \( \tilde{P} \) satisfies \( \lambda_1 \geq 1/2 \). Then for any \( 0 < \epsilon < 1 \)

\[
\tau_{\tilde{M}}(\epsilon) \in O(A\tau_{\tilde{M}}(\epsilon) \log 1/\pi_*).
\]

To use the comparison method to bound the mixing time of the face-reversal chain we need to show that every move of \( \tilde{M} \) can be simulated by moves of the chain \( M \). Suppose \( T = \{\gamma_1, \gamma_2, \ldots, \gamma_h\} \) is a tower in \( X \) and that \( Y \) is the orientation obtained by reversing \( T \). Observe that by the definition of a tower \( \gamma_h \) is a directed cycle in \( X \). Then we can perform a move on \( X \) in \( M \) to obtain a new Eulerian orientation \( X' \) in which \( \gamma_h \) has been reversed. But there is now a tower \( T' = \{\gamma_1, \gamma_2, \ldots, \gamma_{h-1}\} \) in \( X' \) which can be reversed to obtain \( Y \). Repeating this process until we reach \( Y \) gives a decomposition of the tower move into moves of the chain \( M \). We begin by bounding the size of any tower move:

**Lemma 10** Let \( G \) be a solid subgraph of the triangular lattice. Then the maximum length of a tower in an Eulerian orientation of \( G \) is \( O(\sqrt{f}) \).

**PROOF.** Let \( T = (\gamma_1, \gamma_2, \ldots, \gamma_h) \) denote a tower in any Eulerian orientation of \( G \). Assume w.l.o.g that \( T \) is a clockwise tower. Recall that all the internal edges of a clockwise tower are directed towards the vertices on the left, so any Eulerian orientation of \( G \) must contain a set of \( h-1 \) edge-disjoint directed paths linking the left-side vertices to the right-side vertices. Each of these paths must go around the top or the bottom of the tower. But each path that goes around the bottom (resp. top) contributes 1 to the distance from \( \gamma_1 \) (resp. \( \gamma_h \)) to the boundary. Hence, by (1), (2) and (3), \( \max(\varphi_{\max}(\gamma_1), \varphi_{\max}(\gamma_h)) \geq h/2 \). But \( \varphi_{\max}(\gamma) \in O(\sqrt{f}) \) for any \( \gamma \) (see proof of Lemma 6), whence \( h \in O(\sqrt{f}) \).
We are now ready to prove our rapid mixing result for $\mathcal{M}$.

**Theorem 11** Suppose $G$ is a solid subgraph of the triangular lattice. Then the mixing time of the face-reversal Markov chain $\mathcal{M}$ on $EO(G)$ satisfies

$$\tau_{\mathcal{M}}(\epsilon) \in O(f^6 \log \epsilon^{-1}).$$

**Proof.** Let $P$ and $\tilde{P}$ denote the transition matrices of $\mathcal{M}$ and $\tilde{\mathcal{M}}$. For each pair of states $(x, y)$ that differ on the orientation of exactly one face (ie. each $(x, y) \in \ker(\mathcal{M})$), we define $\Gamma(x, y)$ to be the set of all transitions in $\mathcal{M}$ containing the transition $t = (x, y)$ as a sub-move. For each such pair we have

$$A_{x,y} = \frac{1}{\pi(x)P(x,y)} \sum_{(u,v) \in \Gamma(x,y)} |\gamma_{uv}| \pi(u) \tilde{P}(u,v) \tag{4}$$

$$= 2f \sum_{(u,v) \in \Gamma(x,y)} |\gamma_{uv}| \tilde{P}(u,v), \tag{5}$$

$$= 1 + \frac{1}{3}(|\Gamma(x,y)| - 1), \tag{6}$$

where (5) is due to the fact that all transition probabilities in $P$ are $\frac{1}{2f}$ and that $\pi$ is uniform, and (6) is due to the fact that $\tilde{P}(u,v) = \frac{1}{2f}$ if $(u,v) = (x,y)$, and $\tilde{P}(u,v) = \frac{1}{6f|\gamma_{uv}|}$ if $(u,v)$ is the reversal of a tower.

Let $\kappa$ be the face that is reversed in the transition $t = (x,y)$. We need to consider the different cases in which $t$ can feature as part of the decomposition of a tower move $(u,v) \in E(\tilde{P})$. Observe that there are three different directions in which a tower can pass through $\kappa$ and contain $t$ as a sub-move (one for each pair of edges of $\kappa$). Let $\gamma$ and $\gamma'$ denote the top and bottom of the maximal tower (in any Eulerian orientation) which passes through $\kappa$ in the $i$-th direction and whose encoding contains $t$. We use $h_i$ to denote the length of this tower. Any other tower which passes through $\kappa$ in this direction and whose encoding uses $t$ must be subset of the faces of the maximal tower. Moreover the top (resp. bottom) must lie between $\gamma$ (resp. $\gamma'$) and $\kappa$. Hence, the number of tower moves that use a particular transition is $O(h_i^3) + O(h_i^2) + O(h_i^2)$. But $h_i \in O(\sqrt{f})$ whence $\Gamma(x,y)$ is in $O(f)$ for all $(x,y) \in \ker(\mathcal{M})$.

Thus, we have $A_{x,y} \in O(f)$ for all $(x,y) \in \ker(\mathcal{M})$. The number of edges in $G$ is no more than $3f$, so $2^{3f}$ provides an upper bound on the number of orientations of $G$, and so also on $1/\pi_*$. Combining all this with Theorems 5 and 9 we get

$$\tau_{\mathcal{M}}(\epsilon) \in O(f^6 \log \epsilon^{-1}).$$
6 Subgraphs with holes

Given the small collection of positive results regarding the mixing time of the face-reversal chain \( M \) (Theorem 11 and [16,13]) and given that the reduction of [18]) allows us to sample from \( EO(G) \) in polynomial time for any graph, one might hope that \( M \) might be rapidly mixing on the set of Eulerian orientations of any planar graph. In fact, this is not true and in this section we exhibit an infinite family of subgraphs of the triangular lattice (with holes) for which \( M \) is torpidly mixing. Consider the family of graphs \( H_N \), of which \( H_2 \) is shown in Figure 4. Note that the dotted lines in Figure 4 represent the parts of the triangular lattice which have been omitted. Formally, \( H_N \) is a graph with vertex set

\[
V = \{v_i : 1 \leq i \leq 6(2N+1)\} \cup \{u_i : 1 \leq i \leq 6(2N+2)\} \cup \{w_i : 1 \leq i \leq 6N\}.
\]

The edges of \( H_N \) consists of the disjoint union of three large cycles:

\[
E_1 = (v_1, \ldots, v_{6(2N+1)}, v_1) \\
E_2 = (u_1, \ldots, u_{6(2N+2)}, u_1) \\
E_3 = (v_1, u_2, w_1, u_3, v_3, \ldots, u_{6(2N+2)}, v_1)
\]

eg. see Figure 4. It is the large face in the centre of each of these graphs that creates the bottleneck in the Markov chain we will use to show torpid mixing. We label this face \( C \) and its neighbours \( \gamma_i \) (for \( 1 \leq i \leq 6N \)). The face that is adjacent to both \( \gamma_i \) and \( \gamma_{i+1} \) is labelled \( \kappa_i \), and the face that is only adjacent to \( \gamma_i \) is labelled \( \eta_i \).

**Theorem 12** The face-reversal chain \( M \) is torpidly mixing on \( EO(H_N) \) for \( N \geq 3 \).

**Proof.** From Theorem 3 we know that \( M \) is torpidly mixing on a set of Eulerian orientations \( \Omega \) if there exists some \( S \subset \Omega \), with \( 0 < |S| \leq |\Omega|/2 \), such that \(|\partial S|/|S|\) is exponentially small in \( f \).

Let \( S \) be the set of all Eulerian orientations \( X \) on \( H_N \) satisfying \( \varphi_X(C) \leq 1 \). We can define a bijection between \( S \) and \( \Omega \setminus S \) by mapping \( \varphi_X \) to \( \varphi_{\text{max}} - \varphi_X \) for each \( X \in S \), so \(|S| = |\Omega|/2 \).

An Eulerian orientation \( X \) is an element of \( \partial S \) if and only if \( C \) is a counterclockwise directed cycle in \( X \) and \( \varphi_X(C) = 1 \). For this to occur we must have \( \varphi_X(\gamma_i) = 1 \) for each \( \gamma_i \). Hence, the number of Eulerian orientations satisfying this condition is exactly \( 2^{2k} \) since each of the \( \gamma_i \) and \( \eta_i \) can take potential value 0 or 1, where \( k = 2N \).
Fig. 4. The graph $H_2$

$C$ is the only directed cycle in $X_{\text{min}}$ so $|S| = |S'| + 1$, where $S' = \{ X \in \Omega : \varphi_X(C) = 1 \}$. We can partition $S'$ as $\bigcup_{I \subset [k]} S_I$, where

$$S_I = \{ X \in \Omega : \varphi_X(C) = 1 \land \varphi_X(\gamma_i) = 1 \iff i \in I \}.$$  

We can find the size of each of the $S_I$ by counting the number of potential functions which correspond to members of $S_I$. If $X \in S_I$ then there are two possible values for $\varphi_X(\kappa_i)$ for each $i$ with $\varphi_X(\gamma_i) = 1$ and $\varphi_X(\gamma_{i+1}) = 1$, and two possible values for $\varphi_X(\eta_i)$ for each $i$ with $\varphi_X(\gamma_i) = 1$. All of the other $\kappa_i$ and $\eta_i$ must have potential value 0. Hence,

$$|S_I| = 2^{|I| + c(I)},$$

where $c(I)$ counts the number of circular successions in $I$. The number of $j$-subsets of $\{1, \ldots, k\}$ containing $m$ circular successions is given by the following expression:

$$c(k,j,m) = \begin{cases} 0 & \text{if } j = 0, j > k, \text{ or } m < 2j - k \\ \frac{k}{j} \binom{j}{m} \binom{k-j-1}{j-m-1} & \text{otherwise} \end{cases}.$$
Then,

\[ |S| = 1 + \sum_{j=0}^{k} 2^j \sum_{m=0}^{j} 2^m c(k,j,m) \]  

(7)

\[ = \sum_{j=1}^{k-1} \sum_{m=\max(0,2j-k)}^{j-1} \frac{k}{j} \binom{j}{m} (k-j-1)(k-m-1) 2^{j+m} + 1 + 2^{2k} \]  

(8)

\[ > \sum_{j=1}^{k-1} \binom{j}{2j-k} 2^{3j-k} \]  

(9)

\[ > \left( \frac{16}{17} k + 1 \right) 2^{3k-3} \quad \text{if } k \geq 17 \]  

(10)

\[ \geq 2^{(2+\frac{4}{17})k-3} \]  

(11)

The last line of this follows from the fact that \( \left( \frac{16}{17} k + 1 \right) \geq 2^{\frac{4}{17} k} \) when \( k \geq 17 \). Hence,

\[ |\partial S|/|S| < 8 \cdot 2^{-\frac{4}{17} k} \in O(2^{-\frac{4}{17} f}). \]

7 Complexity of \#PlanarEO

In this section we demonstrate a polynomial-time reduction from \#EO to \#PlanarEO:

**Name.** \#EO  
**Input.** A graph \( G \)  
**Output.** The number of Eulerian orientations of \( G \)

**Name.** \#PlanarEO  
**Input.** A planar graph \( G \)  
**Output.** The number of Eulerian orientations of \( G \)

This suffices to show that \#PlanarEO is \#P-complete since the \#P-completeness of \#EO is already known [18]. Our reduction uses a recursive gadget and can be seen as an application of the so-called Fibonacci method of Vadhan [21].

**Theorem 13** There exists a polynomial time reduction from \#EO to \#PlanarEO.

**Proof.** Let \( G \) be any non-planar graph for which we have an embedding in the plane with \( l \) crossings. We start by creating a planar graph \( G' \) by replacing
each crossing \{\{x, y\} and \{u, v\} by a vertex \(s\) joined to each of \(u, v, x, y\) as in Figure 5(a). Using our oracle for \#PlanarEO we can count the number of Eulerian orientations of \(G'\) in polynomial time. Not all of these correspond to Eulerian orientations of \(G\), e.g. \{\{(u, s), (v, s)\} may be present in an Eulerian orientation of \(G'\). We call the configurations of arcs at a crossover that correspond to Eulerian orientations of \(G\) valid configurations.

For each \(k\) we define \(H_k\) recursively as in Figure 5(b) with \(H_0\) given by Figure 5(a). Let \(G_k\) be the graph obtained by replacing each crossing in \(G\) with \(H_k\), so \(G_0 = G'\).

Now let \(x_k\) (resp. \(y_k\)) denote the number of possible configurations of the edges of \(H_k\) satisfying the Eulerian condition which correspond to valid (resp. invalid) orientations of \(G'\). These values satisfy

\[
\begin{align*}
x_k &= 4x_{k-1} + 2y_{k-1} \quad (12) \\
y_k &= 4x_{k-1} + 3y_{k-1} \quad (13)
\end{align*}
\]

with \(x_0 = y_0 = 1\). Now let \(N_i\) denote the number of Eulerian orientations of \(G'\) which have exactly \(i\) valid crossover boxes, so \(N_i = \# EO(G)\). Each Eulerian orientation of \(G'\) counted by \(N_i\) corresponds to exactly \(x_i^k y_{k-i}^l\) Eulerian orientations of \(G_k\), so we can write

\[
\#\text{PlanarEO}(G_k) = \sum_{i=0}^{l} N_i x_i^k y_{k-i}^l.
\]

Then calculating \(\#\text{PlanarEO}(G_k)/y_k^l\) corresponds to evaluating the polynomial \(p(z) = \sum_{i=0}^{l} N_i z^i\) at the point \(x_k/y_k\). Since \(x_k/y_k\) is a non-repeating sequence (see [21, Lemma 6.2]) it suffices to evaluate \(\#\text{PlanarEO}(G_k)/y_k^l\) for \(k = 0 \ldots l + 1\) to obtain enough information to recover the values of \(N_i\) by polynomial interpolation.

Letting \(n\) and \(m\) denote the number of vertices and edges in \(G\) we have \(|V(G)| = n+(4k+1)l\) and \(|E(G)| = m+(8k+2)l\). Since \(l\) is certainly bounded by a polynomial in \(n\) it follows that the whole reduction can be performed in
time polynomial in $n$ and $m$.

8 Conclusions

We have shown that the mixing time of the face-reversal chain is $O(f^6)$ on the set of Eulerian orientations of any solid subgraph of the triangular lattice. This compares favourably with $O(f^7 \log^4(f))$, the best known bound on the sampling algorithm for general graphs [18,4]. On the other hand we have demonstrated that there exist subgraphs of the triangular lattice for which the face-reversal chain takes an exponential amount of time to converge. Given that the presence of a single very large face is the obstacle to rapid mixing in these graphs one might ask whether there exists some function $g(f)$ such that the face-reversal chain mixes rapidly whenever the number of edges in any face is bounded by $g(f)$. It seems that this question is beyond current proof techniques although a proof based on analysing the conductance of cuts similar to that used in §6 seems plausible.

We also showed that the problem of finding an exact value for $|EO(G)|$ is $\#P$-complete when $G$ is a planar graph. This does not preclude a polynomial-time algorithm for evaluating $|EO(G)|$ for more restricted classes of graphs, eg. solid subgraphs of the triangular lattice. However, if such an algorithm cannot be found then our rapid mixing result could be used to construct a fully polynomial randomised approximation scheme, that is, an algorithm which can approximate the value of $|EO(G)|$ to arbitrary precision $\epsilon$ and runs in time polynomial in $f$ and $\epsilon^{-1}$. We sketch such an algorithm below:

Let $G$ be a solid subgraph of the triangular lattice and let $\gamma$ be a face on the boundary of $G$. We construct $G_1$ by deleting the edges of $\gamma$ from $G$ and removing any isolated vertices. It is straightforward to check that $|EO(G_1)|/|EO(G)| \geq 1/4$. Hence, we can approximate this value to arbitrary precision with relatively few samples from $EO(G)$. But $G_1$ is also a solid subgraph of the triangular lattice so we can repeat this procedure until we reach a final $G_k$ for which we can easily find $|EO(G_k)|$, eg. $K_3$. Since the number of faces decreases by at least 2 at each step of this process it follows that $k \leq f/2$. Hence, we can estimate $|EO(G)|$ to arbitrary precision $\epsilon$ in time polynomial in $f$ and in $\epsilon^{-1}$. A detailed description of this general method to convert efficient samplers into approximate counting algorithms can be found in [8].
Acknowledgements

This work benefited from useful conversations with Mary Cryan and Mark Jerrum. I am especially grateful to Mary Cryan for her many comments on an early version of this paper. I would also like to thank Magnus Bordewich for providing me with a preprint of [5], and Florian Zickfeld for comments on a preliminary version of Theorem 13.

References

[1] D. Aldous, Random walks on finite groups and rapidly mixing Markov chains., in: Seminar on Probability XVII, Springer, 1983.

[2] R. J. Baxter, F model on a Triangular Lattice, Journal of Mathematical Physics 10 (7) (1969) 1211–1216.

[3] R. J. Baxter, Exactly Solved Models in Statistical Mechanics, Academic Press, 1982.

[4] I. Bezákova, D. Stefankovic, V. V. Vazirani, E. Vigoda, Accelerating simulated annealing for the permanent and combinatorial counting problems, in: 17th Annual ACM-SIAM Symposium on Discrete Algorithms, 2006.

[5] M. Bordewich, M. Dyer, Path coupling without contraction, Journal of Discrete Algorithms, to appear.

[6] R. Bubley, M. E. Dyer, Path Coupling: A Technique for Proving Rapid Mixing in Markov Chains, in: 38th Annual Symposium on Foundations of Computer Science, 1997.

[7] P. Diaconis, L. Saloff-Coste, Comparison theorems for reversible Markov chains, Annals of Applied Probability 3 (1993) 696–730.

[8] M. Dyer, C. Greenhill, Random Walks on Combinatorial Objects, in: J. Lamb, D. Preece (eds.), Surveys in Combinatorics 1999, vol. 267 of London Mathematical Society Lecture Notes Series, Cambridge University Press, Cambridge, 1999, pp. 101–136.

[9] K. Eloranta, Archimedean Ice, http://math.tkk.fi/~kve/resselect.html (2005).

[10] J. Fehrenbach, L. Rüschendorf, A Markov chain algorithm for Eulerian orientations of planar triangular graphs, in: Proceedings of the 3rd Colloquium on Mathematics and Computer Sciences, Algorithms, Trees, Combinatorics, and Probabilities, Vienna, 2004.

[11] S. Felsner, Lattice Structures from Planar Graphs, Electronic Journal of Combinatorics 11 (1).
[12] S. Felsner, F. Zickfeld, On the number of $\alpha$-orientations, available online at http://arxiv.org/abs/math.CO/0701771 (2007).

[13] L. A. Goldberg, R. A. Martin, M. Paterson, Random sampling of 3-colorings in $\mathbb{Z}^2$, Random Structures & Algorithms 24 (3) (2004) 279–302.

[14] M. Jerrum, A. Sinclair, Approximating the Permanent, SIAM Journal on Computing 18 (6) (1989) 1149–1178.

[15] M. Jerrum, A. Sinclair, E. Vigoda, A polynomial-time approximation algorithm for the permanent of a matrix with nonnegative entries, Journal of the ACM 51 (4) (2004) 671–697.

[16] M. Luby, D. Randall, A. Sinclair, Markov Chain Algorithms for Planar Lattice Structures, SIAM Journal on Computing 31 (1) (2001) 167–192.

[17] T. Luczak, E. Vigoda, Torpid mixing of the Wang-Swendsen-Kotecký algorithm for sampling colorings, Journal of Discrete Algorithms 3 (1) (2005) 92–100.

[18] M. Mihail, P. Winkler, On the Number of Eulerian Orientations of a Graph, Algorithmica 16 (4/5) (1996) 402–414.

[19] D. Randall, P. Tetali, Analyzing Glauber dynamics by comparison of Markov chains, Journal of Mathematical Physics 41 (2000) 1598–1615.

[20] A. Sinclair, M. Jerrum, Approximate Counting, Uniform Generation and Rapidly Mixing Markov Chains, Information and Computation 82 (1) (1989) 93–133.

[21] S. P. Vadhan, The Complexity of Counting in Sparse, Regular, and Planar Graphs, SIAM Journal on Computing 31 (2) (2001) 398–427.