On uniformly generating Latin squares

M. Aryapoor∗ and E. S. Mahmoodian†

Abstract

By simulating an ergodic Markov chain whose stationary distribution is uniform over the space of \( n \times n \) Latin squares, Mark T. Jacobson and Peter Matthews [4], have discussed elegant methods by which they generate Latin squares with a uniform distribution (approximately). The central issue is the construction of “moves” that connect the squares. Most of their lengthy paper is to prove that the associated graph is indeed connected. We give a short proof of this fact by using the concepts of Latin bitrades.

1 Introduction and preliminaries

A Latin square \( L \) of order \( n \) is an \( n \times n \) array with entries chosen from an \( n \)-set \( N \), e.g. \( \{1, \ldots, n\} \), in such a way that each element of \( N \) occurs precisely once in each row and column of the array. A partial Latin square \( P \) of order \( n \) is an \( n \times n \) array with entries chosen from an \( n \)-set \( N \), in such a way that each element of \( N \) occurs at most once in each row and at most once in each column of the array. Hence there are cells in the array that may be empty, but the positions that are filled have been so as to conform with the Latin property of array. For ease of exposition, a partial Latin square \( T \) may be represented as a set of ordered triples: \( \{(i, j; T_{ij}) \mid \text{element } T_{ij} \text{ occurs in (nonempty) cell } (i, j) \text{ of the array}\} \).

Let \( T \) be a partial Latin square and \( L \) a Latin square such that \( T \subseteq L \). Then \( T \) is called a Latin trade, if there exists a partial Latin square \( T^* \) such that \( T^* \cap T = \emptyset \) and \( (L \setminus T) \cup T^* \) is a Latin square. We call \( T^* \) a disjoint mate of \( T \) and the pair \( \mathcal{T} = (T, T^*) \) is called a Latin bitrade. The volume of a Latin bitrade is the number of its nonempty cells. A Latin bitrade of volume 4 which is unique (up to isomorphism), is said to be an intercalate. A bitrade \( \mathcal{T} = (T, T^*) \) may be viewed as a set of positive triples \( T \) and negative triples \( T^* \).

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Example 1  The bitrade $\mathcal{I} = (I, I^*)$, where

\[
I = \{(i, j; a), (i, j'; b), (i', j; b), (i', j'; a)\},
\]

\[
I^* = \{(i, j; b), (i, j'; a), (i', j; a), (i', j'; b)\},
\]

is an intercalate. Note that we must have $i \neq i'$, $j \neq j'$ and $a \neq b$. Usually such an intercalate is shown as

\[
\begin{array}{c|ccc}
 & j & j' \\
\hline
i & \cdot & \cdot & \cdot \\
\cdot & a & \cdot & \cdot \\
\cdot & \cdot & b & a \\
i' & \cdot & \cdot & \cdot \\
\end{array}
\]

where the elements of $I^*$ are written as subscripts in the same array as $I$.

For a recent survey on Latin bitrades see [2] and also [5].

In [4] the approach for generating Latin squares is based on the fact that an $n \times n$ Latin square is equivalent to an $n \times n \times n$ contingency (proper) table in which each line sum equals 1. They relax the nonnegativity condition on the table’s cells, allowing “improper” tables that have a single $-1$-cell. A simple set of moves connects this expanded space of tables [the diameter of the associated graph is bounded by $2(n-1)^3$] and suggests a Markov chain whose subchain of proper tables has the desired uniform stationary distribution. By grouping these moves appropriately, they derive a class of moves that stay within the space of proper Latin squares.

An improper Latin square is an $n \times n$ array such that each cell has a single symbol, except for one improper cell (in the improper row and column) which has three (the improper symbol appears there with a $-1$ coefficient). Each symbol appears exactly once in each row and in each column, except in the improper row (and also in the improper column) where one of the symbols appears twice as “positive” and once as “negative”. An improper Latin square may be viewed as a set of $n^2 + 1$ positive triples and one negative triple.

Example 2  The following array is an improper Latin square of order 4.

\[
\begin{array}{cccc}
c & b & d & a \\
b & d & a & c \\
d & a + c - b & b & b \\
a & b & c & d \\
\end{array}
\]
Using the notation of Latin bitrades, we may show this improper Latin square by

\[
\begin{array}{cccc}
  c & b & d & a \\
  b & d & a & c \\
  d & a + c_b & b & b \\
  a & b & c & d \\
\end{array}
\]

The notion of ±-move is introduced in [4]. Using the notation of Latin bitrades, a ±-move means adding some appropriate intercalate to a given proper or improper Latin square such that the result is a proper or improper Latin square. If the added intercalate is the intercalate \( I \) in Example 1 the corresponding ±-move is called a \( ((i, j; a), (i', j'; b)) \)-move.

**Example 3** By applying the \( ((1, 2; a), (3, 4; b)) \)-move to the improper Latin square \( L \) in Example 2 we obtain the following Latin square.

\[
\begin{array}{cccc}
  c & a & d & b \\
  b & d & a & c \\
  d & c & b & a \\
  a & b & c & d \\
\end{array}
\]

Let \( G = (V, E) \) be a graph whose vertices are associated to \( S \), the set of all proper and improper Latin squares of order \( n \), and two vertices \( L \) and \( L' \) are adjacent if there is a ±-move transferring \( L \) to \( L' \). In the next section we state the results which prove that \( G \) is connected. This approach is developed from a linear algebraic approach to the concept of Latin bitrades, which is detailed in the references [6], [7] and [3].

## 2 Connectivity of graph \( G \)

In this section we prove that the graph \( G \) (defined in the last section) is connected. First we need a few lemmas. The first lemma states that an improper Latin square can be transferred into a proper Latin square using ±-moves with changes only in two rows.

**Lemma 1** Suppose that we have the following improper Latin square

\[
\begin{array}{c|cccc}
  & j & & & \\
\hline
  i_1 & . & a + b_S & . & . \\
  i_2 & . & . & . & . \\
\end{array}
\]

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\begin{array}{c|cccc}
  & j & & & \\
\hline
  i_1 & . & a + b_S & . & . \\
  i_2 & . & . & . & . \\
\end{array}
\]
Then there is a sequence of (at most $\frac{n-1}{2}$) $\pm 1$-moves involving only rows $i_1$ and $i_2$ which transfers $A$ to a proper Latin square.

**Proof.** It is easy to see that we can find the following cyclic pattern lying in rows $i_1$ and $i_2$ of $A$ (possibly after permuting some columns of $A$)

\[
\begin{array}{ccccccc}
& j & j_1 & j_2 & j_3 & \cdots & j_{r-1} & j_r \\
\hline
i_1 & a & b & t & u & v & \cdots & z & s \\
i_2 & s & b & t & u & \cdots & y & z \\
\end{array}
\]

where $t, u, \ldots, z \notin \{s, a, b\}$ or $r = 1$ (i.e. $t = s$). Note that there is a similar pattern corresponding to $a$ which has no intersection with the above pattern except in the $j$th column. Therefore one of these patterns is at most of length $\frac{n-1}{2}$, and we may assume that $r \leq \frac{n-1}{2}$. We proceed by induction on $r$. If $r = 1$, then the $((i_1, j; s), (i_2, j_1; b))$-move produces a proper Latin square. Let $r > 1$. Then the $((i_1, j; s), (i_2, j_r; b))$-move decreases $r$.

In the next lemma we show that one can swap a cycle lying in two rows using $\pm 1$-moves. In [9] it is called a cycle switch.

**Lemma 2** Suppose we have the following cyclic pattern in a (proper) Latin square

\[
\begin{array}{ccccccc}
& j_1 & j_2 & j_3 & \cdots & j_{r-1} & j_r \\
\hline
i_1 & s & t & u & \cdots & y & z \\
i_2 & t & u & v & \cdots & z & s \\
\end{array}
\]

Then there is a sequence of (exactly $r - 1$) $\pm 1$-moves acting only on the entries shown above which transfers $A$ to

\[
\begin{array}{ccccccc}
& j_1 & j_2 & j_3 & \cdots & j_{r-1} & j_r \\
\hline
i_1 & t & u & v & \cdots & z & s \\
i_2 & s & t & u & \cdots & y & z \\
\end{array}
\]

**Proof.** If $r = 2$ (i.e. $u = s$), then the $((i_1, j_1; t), (i_2, j_2; s))$-move does the job. So let $r \geq 3$. Then the $((i_1, j_1; t), (i_2, j_2; s))$-move transfers $A$ to
Now by applying the method in the proof of Lemma 1, this improper Latin square can be transferred to the desired Latin square. ■

The last lemma is a crucial lemma. It tells us that we can switch two entries in a row of an improper Latin square using a sequence of controlled $\pm 1$-moves.

**Lemma 3** Suppose for given $s$ and $t \in \{1, 2, \ldots, n\}$ we have the following improper Latin square:

\[
\begin{array}{ccccccc}
& j_1 & j_2 & j_3 & \cdots & j_{r-1} & j_r \\
 i_1 & \cdot & t & s & u & \cdots & y & z \\
 i_2 & s & u + t_s & v & \cdots & t & s \\
 i_3 & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\
\end{array}
\]

where $i_2$ may be equal to $i_3$. Then there is a sequence of (at most $2(n - 1)$) $\pm 1$-moves transferring this square to an improper (or proper) Latin square $A'$ of the following form:

\[
\begin{array}{ccccccc}
& j_1 & j_2 \\
 i_1 & \cdot & t & s \\
 i_2 & \cdot & \cdot & \cdot \\
 i_3 & \cdot & \cdot & \cdot \\
 i' & \cdot & e + t_e \\
\end{array}
\]

where $i' = i_2$ or $i_3$, and the only possibly different entries of $A$ and $A'$ are entries in: $(i_1, j_1), (i_1, j_2)$ and those in rows $i_2$ and $i_3$.

**Proof.** We distinguish two cases.

**Case 1:** $i_2 = i_3$, i.e. in column $j_2$ the symbol $s$ appears in the improper row. So $A$ has the following form:
Then the \((i_1, j_1; t), (i_2, j_2; s)\)-move transfers \(A\) to:

\[
A' = \begin{array}{cc}
| & j_1 & j_2 \\
\hline
i_1 & \cdot & s & t \\
i_2 & \cdot & a + b_s & \cdot & s \\
\end{array}
\]
and we are done.

**Case 2: \(i_2 \neq i_3\).**

It is easy to see that we can find the following cyclic pattern lying in rows \(i_2\) and \(i_3\) of \(A\) (possibly after permuting some columns of \(A\))

\[
A = \begin{array}{cccccccc}
| & j_1 & c_1 & c_2 & c_3 & \cdots & c_{r-1} & c_r & j_2 \\
\hline
i_1 & \cdot & s & c & \cdot & \cdots & \cdot & t & \cdot \\
i_2 & \cdot & a + b_s & s & u & v & \cdots & x & y & \cdot \\
i_3 & \cdot & d & u & v & w & \cdots & y & z & s \\
\end{array}
\]

where \(\{u, v, w, \ldots, x, y\} \cap \{a, b\} = \emptyset\), but \(z \in \{a, b\}\). Without loss of generality we assume that \(z = b\). Therefore \(A\) has the following cyclic pattern

\[
A = \begin{array}{cccccccc}
| & j_1 & c_1 & c_2 & c_3 & \cdots & c_{r-1} & c_r & j_2 \\
\hline
i_1 & \cdot & s & c & \cdot & \cdots & \cdot & t & \cdot \\
i_2 & \cdot & a + b_s & s & u & v & \cdots & x & y & \cdot \\
i_3 & \cdot & d & u & v & w & \cdots & y & b & s \\
\end{array}
\]

Then the \((i_2, j_1; s), (i_1, c_1; b)\)-move transfers \(A\) to:
If \( u = b \) (i.e. \( r = 1 \)) then the \( ((i_3, j_1; b), (i_1, c_1; s)) \)-move transfers \( A_1 \) to:

\[
\begin{array}{cccccccc}
  & j_1 & c_1 & c_2 & c_3 & \cdots & c_{r-1} & c_r & j_2 \\
  i_1 & b & c & s & b & \cdots & \cdots & \cdots & t \\
  i_2 & a & b & u & v & x & y & \cdots & \cdots \\
  i_3 & d & u & v & w & y & b & s & \cdots \\
\end{array}
\]

which reduces the problem to Case 1. So we assume that \( u \neq b \). Now the symbol \( b \) appears once more as a positive entry in column \( c_1 \) and another row, say \( i_4 \):

\[
\begin{array}{cccccccc}
  & j_1 & c_1 & c_2 & c_3 & \cdots & c_{r-1} & c_r & j_2 \\
  i_1 & s & c & t & \cdots & \cdots & \cdots & \cdots & \cdots \\
  i_2 & a & b & \cdots & \cdots & \cdots & \cdots & \cdots \\
  i_3 & d & b & s & s & \cdots & \cdots & \cdots & \cdots \\
  i_4 & b & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\
\end{array}
\]

where \( i_4 \notin \{i_1, i_2, i_3\} \). By Lemma 1 with a sequence of \( \pm 1 \)-moves only on rows \( i_1 \) and \( i_4 \), we can obtain a proper Latin square \( A_2 \). Using Lemma 2, a sequence of \( \pm 1 \)-moves transfers \( A_2 \) to

\[
\begin{array}{cccccccc}
  & j_1 & c_1 & c_2 & c_3 & \cdots & c_{r-1} & c_r & j_2 \\
  i_2 & a & u & v & w & y & b & \cdots & \cdots \\
  i_3 & d & b & u & v & x & y & s & \cdots \\
\end{array}
\]
Now we can undo the sequence of $\pm 1$-moves on rows $i_1$ and $i_4$ in $A_3$, to obtain the corresponding rows in $A_1$. The resulting Latin square has the following pattern

|     | $j_1$ | $c_1$ | $c_2$ | $c_3$ | $\cdots$ | $c_{r-1}$ | $c_r$ | $j_2$ |
|-----|-------|-------|-------|-------|-----------|-----------|-------|-------|
| $i_1$ | $\cdot$ | $\cdot$ | $\cdot$ | $\cdot$ | $\cdots$ | $\cdot$ | $\cdot$ | $\cdot$ |
| $i_2$ | $\cdot$ | $a$ | $u$ | $v$ | $w$ | $\cdots$ | $y$ | $b$ | $\cdot$ | $\cdot$ |
| $i_3$ | $\cdot$ | $d$ | $b$ | $u$ | $v$ | $\cdots$ | $x$ | $y$ | $s$ | $\cdot$ |
| $A_4$  | $\cdot$ | $\cdot$ | $\cdot$ | $\cdot$ | $\cdots$ | $\cdot$ | $\cdot$ | $\cdot$ |

With the $((i_3, j_1; b), (i_1, c_1, s))$-move, $A_4$ can be transferred to

|     | $j_1$ | $c_1$ | $c_2$ | $c_3$ | $\cdots$ | $c_{r-1}$ | $c_r$ | $j_2$ |
|-----|-------|-------|-------|-------|-----------|-----------|-------|-------|
| $i_1$ | $\cdot$ | $s$ | $c$ | $\cdot$ | $\cdots$ | $\cdot$ | $\cdot$ | $\cdot$ |
| $i_2$ | $\cdot$ | $a$ | $u$ | $v$ | $w$ | $\cdots$ | $y$ | $b$ | $\cdot$ | $\cdot$ |
| $i_3$ | $\cdot$ | $d$ | $b$ | $u$ | $v$ | $\cdots$ | $x$ | $y$ | $s$ | $\cdot$ |
| $A_5$  | $\cdot$ | $\cdot$ | $\cdot$ | $\cdot$ | $\cdots$ | $\cdot$ | $\cdot$ | $\cdot$ |

and finally Case 1 finishes the proof. Note that in row $i_1$, except the positions of $s$ and $t$, other positions are unchanged.

Now we can prove that the graph $G$ is connected.

**Theorem 1** Let $S$ be the set of all proper or improper Latin squares of order $n$. Given two Latin squares of order $n$, there exists a sequence of $\pm 1$-moves that transfers one square into the other without leaving $S$. An upper bound on the length of the shortest such sequence is $2(n - 1)^3$.

**Proof.** Suppose that $A$ and $B$ are two proper or improper Latin squares. Without loss of generality we can assume that $A$ and $B$ are proper (see Lemma 1). To prove the theorem, we proceed by induction on the number of identical rows of $A$ and $B$. Suppose that the first $k - 1$ rows of $A$ and $B$ are equal. We show that we can apply a sequence of $\pm 1$-moves to $A$ to obtain a Latin square with the first $k$ rows identical to the first $k$ rows of $B$. If the $k$th rows of $A$ and $B$ are equal then we are done. So suppose that they are not equal. In this case we can find the following patterns in $A$ and $B$ ($s \neq a$)
Since $A$ and $B$ are proper Latin squares and have the same first $k - 1$ rows, we must have $i_1 > k$. Now the $((k, j_2; s), (i_1, j_1; t))$-move transfers $A$ to

\[
\begin{array}{cccc}
& j_1 & j_2 \\
k & . & t & . \\
i_1 & . & u + s t & t \\
\end{array}
\]

which fixes the position of $s$ in row $k$ in both squares.

If $a = t$, then we can find another entry in column $j_1$ of $A$ which is equal to $t$ and is not in the first $k$ rows of $A$. So, by applying Lemma 1 we can transfer the above (possibly improper) Latin square into a proper Latin square (using at most \(n - 1\), \(\pm 1\)-moves) without changing the first $k$ rows of $A$.

If $a \neq t$, then we can find the following patterns in $B$ and $A$

\[
\begin{array}{cccc}
& j_1 & j_3 \\
k & . & r & . \\
i_1 & . & u + s t & . \\
i_2 & . & t & . \\
\end{array}
\]

Since the first $k - 1$ rows of $A$ and $B$ are the same we must have $i_2 > k$. Therefore applying Lemma 3 interchanges $t$ and $r$ in row $k$ without any other changes in row $k$ and the first $k - 1$ rows. Applying this process (at most $n - 1$ times) produces a (proper or improper) Latin square $A'$ whose first $k$ rows are identical to those of $B$. Using Lemma 1 (and the fact that $B$ is proper), we can transfer $A'$ into a proper Latin square with a sequence of (at most $\frac{n-1}{2}$) \(\pm 1\)-moves. This finishes the proof by induction. In order to transfer $A$ to $B$ we need to change $n - 1$ rows of $A$ and for each row we need at most $2(n - 1)^2$, \(\pm 1\)-moves. Therefore with at most $2(n - 1)^3$, \(\pm 1\)-moves we can transfer $A$ to $B$. \(\blacksquare\)
Remark 1 Making moves “properly”

In [4], they introduce moves that stay within the space of (proper) Latin squares. Such moves are called proper moves. Using Theorem 1 and a simple argument, they show that the space of (proper) Latin squares is connected under these proper moves. So we just explain what a proper move is in our notation. There are two kinds of proper moves, namely “two-rowed proper moves” and “three-rowed proper moves”. In order to define them, we first define the corresponding Latin bitrades. A two-rowed Latin bitrade is defined to be a Latin bitrade of the following form:

A three-rowed Latin bitrade is a Latin bitrade \( T \) with the following properties:

1. \( T \) has exactly three nonempty rows,
2. \( T \) is the sum of two-rowed Latin bitrades \( T_1 \) and \( T_2 \) such that there is at least one cell which is nonempty in both \( T_1 \) and \( T_2 \).

Finally, a two-rowed proper move (resp. three-rowed proper move) means adding a two-rowed Latin bitrade (resp. three-rowed Latin bitrade) to a given Latin square provided that the result is still a Latin square.

Another set of proper moves to connect the space of all Latin squares which is similar to the ones found by Jacobson and Matthews, but certainly found independently, appears in Arthur O. Pittenger [8]. Actually Pittenger’s moves, correspond to special kinds of two-rowed and three-rowed moves, discussed above.

Remark 2 The Markov chain introduced in [4] is not known to be rapidly mixing (and thus does not have proven efficiency). Mark T. Jacobson and Peter Matthews [4] state that: “in order to use either of our Markov chains to generate almost-uniformly distributed Latin squares, we must know how rapidly the chain converges to the (uniform) stationary distribution. Of our two chains, we suspect that the “improper” one mixes more rapidly, in terms of real simulation time: executing a proper move takes time comparable to that needed to execute an equivalent sequence of \( \pm 1 \)-moves; substituting an equal number of random \( \pm 1 \)-moves seems likely to mix things up more.”

Remark 3 Randomly generating combinatorial objects is an important problem in combinatorics. It seems plausible to apply the ideas in this paper to attack the
same problem for some other combinatorial objects such as STS’s. In fact one can define the notion of an improper STS see [1].

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