The Combinatorics of Biased Riffle Shuffles

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Abstract

This paper studies biased riffle shuffles, first defined by Diaconis, Fill, and Pitman. These shuffles generalize the well-studied Gilbert-Shannon-Reeds shuffle and convolve nicely. An upper bound is given for the time for these shuffles to converge to the uniform distribution; this matches lower bounds of Lalley. A careful version of a bijection of Gessel leads to a generating function for cycle structure after one of these shuffles and gives new results about descents in random permutations. Results are also obtained about the inversion and descent structure of a permutation after one of these shuffles.

1 Introduction and Background

The most widely used method of shuffling cards is riffle shuffling. Roughly speaking, one cuts the deck of cards into two piles of approximately equal size and then riffles the two piles together. A precise mathematical model of riffle shuffles is the Gilbert-Shannon-Reeds (or GSR) shuffle, found independently by Gilbert [9] and Reeds [11]. This model says to first cut the n card deck into two packs of size m and n − m with probability \( \binom{n}{m} \). Then drop cards from these packs one at a time, such that if pack 1 has \( A_1 \) cards and pack 2 has \( A_2 \) cards, the next card is dropped from pack 1 with probability \( \frac{A_1}{A_1 + A_2} \) and from pack 2 with probability \( \frac{A_2}{A_1 + A_2} \).

Before defining biased shuffles, let us recall the notion of the descent set of a permutation. An element \( \pi \in S_n \) is said to have a descent at position \( i \) if \( \pi(i) > \pi(i + 1) \). By convention we say that all \( \pi \in S_n \) have a descent at position \( n \). The descent set of \( \pi \) is the set of positions at which \( \pi \) has a descent.

This paper analyzes a notion of biased riffle shuffles which generalizes the GSR shuffle (the GSR shuffle will correspond to the case \( a = 2, p_1 = p_2 = \frac{1}{2} \)). These biased shuffles seem to have first been considered on pages 153-4 of Diaconis, Fill, and Pitman [3]. We now give four descriptions of these biased riffle shuffles. These descriptions generalize the descriptions of the GSR shuffle in Bayer and Diaconis [1]. It is elementary to prove that these descriptions are equivalent.

Descriptions of Biased \( a \)-shuffles

1. Cut the \( n \) card deck into \( a \) piles by picking pile sizes according to the \( \text{mult}(a; \vec{p}) \) law, where \( p = (p_1, \ldots, p_a) \). In other words, choose \( b_1, \ldots, b_a \) with probability:

\[
\binom{n}{b_1 \ldots b_a} \prod_{i=1}^{a} p_i^{b_i}
\]

Then choose uniformly one of the \( \binom{n}{b_1 \ldots b_a} \) ways of interleaving these packets, leaving the cards in each packet in their original relative order. (In the language of descents, choose uniformly one of the \( \binom{n}{b_1 \ldots b_a} \) permutations whose inverse has descent set contained in \{\( b_1, b_1 + b_2, \ldots, b_1 + \cdots + b_a = n \}\}).
2. As in Description 1, cut the \( n \) card deck into \( a \) piles according to the \( \text{mult}(a; \vec{p}) \) law. Now drop cards from the \( a \) packets one at a time, according to the rule that if the \( i \)th packet has \( A_i \) cards, then the next card is dropped from the \( i \)th packet with probability \( \frac{A_i}{A_1 + \cdots + A_a} \).

3. Drop \( n \) points in \([0,1]\) according to the following procedure. Break the unit interval into \( a \) sub-intervals of length \( \frac{1}{a} \). Pick the \( i \)th interval with probability proportional to \( p_i \). Then drop uniformly in this interval. Label the points \( x_1, \ldots, x_n \) in order of smallest to largest. The map \( x \mapsto ax \mod 1 \) reorders these points. The induced measure on \( S_n \) is the same as in Descriptions 1 and 2.

4. The inverse of a biased \( a \)-shuffle has the following description. Start with an ordered deck of \( n \) cards face down. Successively and independently, cards are turned face up and dealt into a random pile \( i \) with probability proportional to \( p_i \). After all the cards have been distributed, the piles are assembled from left to right and the deck is turned face down.

We denote the measure on \( S_n \) defined by Descriptions 1-4 by \( P_{n,a;\vec{p}} \). For example, one can check that the measure \( P_{3,2;p_1,1-p_1} \) assigns to permutations in cycle form the following masses:

\[
\begin{align*}
(1)(2)(3) & : p_1^3 + p_1^2 p_2 + p_1 p_2^2 + p_2^3 \\
(1)(23) & : p_1^2 p_2 \\
(2)(13) & : 0 \\
(3)(12) & : p_1 p_2^2 \\
(123) & : p_1 p_2^2 \\
(132) & : p_1^2 p_2 
\end{align*}
\]

If \( \vec{p} = (p_1, \ldots, p_a) \) and \( \vec{p}' = (p'_1, \ldots, p'_b) \), define the product:

\[
\vec{p} \otimes \vec{p}' = (p_1 p'_1, \ldots, p_a p'_b)
\]

The following fact, which shows that biased riffle shuffles convolve well, is stated without proof in Diaconis, Fill, and Pitman [3].

**Proposition 1** The convolution of \( P_{n,a;\vec{p}} \) and \( P_{n,b;\vec{p}'} \) is \( P_{n,ab;\vec{p} \otimes \vec{p}'} \).

**Proof:** This follows from the inverse description of card shuffling. Lexicographically combining the pile assignments from an inverse \( a \)-shuffle and an inverse \( b \)-shuffles gives uniform and independent pile assignments for an inverse \( ab \)-shuffle. \( \square \)

Proposition 1 is the starting point for this paper. Little seems to be known about biased riffle shuffles. The Gilbert-Shannon-Reeds shuffle (the case of equal \( p_i \)), however, has been fairly well studied (e.g. Bayer and Diaconis [1] or Diaconis, McGrath, and Pitman [4]).

## 2 Bounding the Time to Uniform

This section uses the concept of a strong uniform time to upper bound the time for biased riffle shuffles to get close to the uniform distribution. The bounds obtained are of the same order as lower bounds due to Lalley [9].
Recall that the total variation distance between two probability distributions $P_1$ and $P_2$ on a set $X$ is defined as:

$$
\|P_1 - P_2\| = \frac{1}{2} \sum_{x \in X} |P_1(x) - P_2(x)|
$$

Let $P^k$ denote the $k$-fold convolution of $P$. Let $U$ be the uniform distribution on $S_n$.

**Theorem 1**

$$
\|P^k_{n,a;\vec{p}} - U\| \leq \left( \frac{n}{2} \right) [p_1^2 + \cdots + p_a^{2k}]
$$

**Proof:** For each $k$, let $A^k$ be a random $n \times k$ matrix formed by letting each entry equal $i$ with probability $p_i$. Note that the random matrix $A^k$ corresponds to a random permutation under the measure $P^k_{n,a;\vec{p}}$. To see this, recall Description 4 of biased riffle shuffles (the inverse description). A single inverse $a$ shuffle corresponds to a column of $A^k$ by letting the $i$th entry in the column of $A^k$ equal the pile into which card $i$ is placed.

Let $T$ be the first time that the rows of $A^k$ are distinct. It is not hard to see that $T$ is a strong uniform time for $P^k_{n,a;\vec{p}}$ in the sense of Sections 4B-4D of Diaconis [2]. Namely, the permutation associated to the matrix $A^T$ is uniform. This is because, as in Proposition 1, the inverse of the $k$-fold convolution of $a$-shuffles may be viewed as inverse sorting into $a^k$ piles, and at time $T$ each pile has at most 1 card. Symmetry implies that these cards are in uniform random order. It is proved on page 76 of Diaconis [2] that:

$$
\|P^k_{n,a;\vec{p}} - U\| \leq \text{Prob}(T > k)
$$

Let $V_{ij}$ be the event that rows $i$ and $j$ of $A^k$ are the same. The probability that $V_{ij}$ occurs is $[p_1^2 + \cdots + p_a^{2k}]$. The theorem follows since:

$$
\text{Prob}(T > k) = \text{Prob}(\cup_{1 \leq i < j \leq n} A_{ij}) \\
\leq \sum_{1 \leq i < j \leq n} \text{Prob}(A_{ij}) \\
= \left( \frac{n}{2} \right) [p_1^2 + \cdots + p_a^{2k}]
$$

Remarks

1. Theorem 1 shows that $k = 2 \log \sum_{i=1}^{a} \frac{1}{p_i^2}$ steps suffice to get close to the uniform distribution (in the case $a = 2, p_1 = p_2 = \frac{1}{2}$ this is $2 \log_2 n$).

2. Lalley [9] proved that there exists an open neighborhood of $p_1 = \frac{1}{2}$ such that for all $p_1$ in this neighborhood, a $P_{n,2,p_1,2}$ shuffle takes at least

$$
\frac{3 + \theta}{4} \log \frac{1}{p_1^2 + p_2^2} n
$$
steps to get close to the uniform distribution. Here θ = θ_{p_1} is the unique real number such that

\[ p_1^\theta + p_2^\theta = (p_1^2 + p_2^2)^{\frac{1}{2}} \]

Note that when \( p_1 = p_2 = \frac{1}{2} \) this bound is \( \frac{3}{2} \log_2 n \), which is of the same order as the \( 2 \log_2 n \) bound of Theorem 1, and agrees exactly with the more refined analysis of Bayer and Diaconis [1] for the GSR shuffles.

3 Gessel’s Bijection and Cycle Structure

This section begins by describing a bijection of Gessel [6]. This requires some preliminary notation and concepts. Recall that a permutation \( \pi \in S_n \) is said to have a descent at position \( i \) if \( \pi(i) > \pi(i+1) \). We adopt the convention that all \( \pi \in S_n \) have a descent at position \( n \). Define a necklace on an alphabet to be a sequence of cyclically arranged letters of the alphabet. A necklace is said to be primitive if it is not equal to any of its non-trivial cyclic shifts. For example, the necklace (a a b b) is primitive, but the necklace (a b a b) is not.

Given a word \( w \) of length \( n \) on an ordered alphabet, the 2-row form of the standard permutation \( st(w) \in S_n \) is defined as follows. Write \( w \) under 1 \( \cdot \cdot \cdot n \) and then write under each letter of \( w \) its lexicographic order in \( w \), where if two letters of \( w \) are the same, the one to the left is considered smaller. For example (page 195 of Gessel and Reutenauer [6]):

\[
\begin{align*}
1 & \ 2 \ 3 \ 4 \ 5 \ 6 \ 7 \ 8 \ 9 \ 10 \ 11 \ 12 \\
\ w & = \ b \ b \ a \ a \ b \ c \ c \ c \ b \ c \ b \ b \\
\ st(w) & = \ 3 \ 4 \ 1 \ 2 \ 5 \ 9 \ 10 \ 11 \ 6 \ 12 \ 7 \ 8
\end{align*}
\]

For a finite ordered alphabet \( A \), Gessel and Reutenauer [6] give a bijection \( U \) from the set of length \( n \) words \( w \) of onto the set of finite multisets of necklaces of total size \( n \), such that the cycle structure of \( st(w) \) is equal to the cycle structure of \( U(w) \). To define \( U(w) \), one replaces each number in the necklace of \( st(w) \) by the letter above it. In the example, the necklace of \( st(w) \) is (1 3), (2 4), (5), (6 9), (7 11 8 12 10). This gives the following multiset of necklaces on \( A \):

\[
(a \ b)(a \ b)(b \ c)(b \ c \ b \ c \ c)
\]

Theorem 2, one of the main results of this section, will follow from this bijection.

**Theorem 2** Fix \( r_1, \cdots, r_a \geq 0 \) such that \( \sum_{i=1}^a r_i = n \). The bijection \( U \) defines by restriction a cycle-structure preserving bijection \( \tilde{U} \) from elements of \( S_n \) with descent set contained in \( \{r_1, r_1 + r_2, \cdots, r_1 + \cdots + r_a = n\} \) to multisets of primitive necklaces on the alphabet \( \{1, \cdots, a\} \) formed from a total of \( r_i \)'s.

**Proof:** Restrict \( U \) to the set of words with \( r_i \)'s. It is clear that an element \( \pi \) of \( S_n \) can arise as the standard permutation of at most one word with \( r_i \)'s. Also, the \( \pi \) which arise are precisely those \( \pi \) such that the descent set of \( \pi^{-1} \) is contained in \( \{r_1, r_1 + r_2, \cdots, r_1 + \cdots + r_a = n\} \). This proves the theorem. □

Corollary [1] will translate Theorem 2 into the language of generating functions. This uses some further notation. Define the quantity \( M(r_1, \cdots, r_a) \) as:
\[ M(r_1, \cdots, r_a) = \frac{1}{n} \sum_{d\mid n, r_1, \cdots, r_a} \mu(d) \frac{n!}{d! \cdots d!} \]

One easily proves by Moebius inversion (e.g., page 172 of Hall [5]) that \( M(r_1, \cdots, r_a) \) is the number of primitive circular words from an alphabet \( \{1, \cdots, a\} \) in which the letter \( i \) appears \( r_i \) times.

Recall that we are using the convention that all permutations in \( S_n \) have a descent at position \( n \). For \( b_i, n_i \geq 0 \), let \( \vec{b} = (b_1, \cdots, b_a) \) and \( \vec{n} = (n_1, n_2, \cdots) \). Let \( A_{\vec{b},\vec{n}} \) be the number of permutations on \( b_1 + \cdots + b_a \) letters with descent set contained in \( \{b_1, b_1 + b_2, \cdots, b_1 + \cdots + b_a\} \) and \( n_i \) \( i \)-cycles.

**Corollary 1** For all \( a \geq 1 \),

\[
\sum_{\vec{b},\vec{n}} A_{\vec{b},\vec{n}}^{a} \prod_{i=1}^{a} b_{i} \prod_{j} x_{j}^{n_{j}} = \prod_{i=1}^{\infty} \prod_{r_1, \cdots, r_a \geq 0, r_1 + \cdots + r_a = i} \left( \frac{1}{1 - z_{i}^{r_1} \cdots z_{a}^{r_a} x_{i}} \right)^{M(r_1, \cdots, r_a)}
\]

**Proof:** The coefficient of \( \prod_{i=1}^{a} z_{i}^{b_{i}} \prod_{j} x_{j}^{n_{j}} \) on the left-hand side is equal to \( A_{\vec{b},\vec{n}}^{a} \), the number of permutations on \( b_1 + \cdots + b_a \) letters with descent set contained in \( \{b_1, b_1 + b_2, \cdots, b_1 + \cdots + b_a\} \) and \( n_j \) \( j \)-cycles. Theorem 3 says that this is the number of multisets of necklaces on the alphabet \( \{1, \cdots, a\} \) with \( b_i \) \( i \)'s and \( n_j \) \( j \)-cycles. The corollary now follows from the interpretation of \( M(r_1, \cdots, r_a) \) as the number of primitive circular words of length \( n \) from an alphabet \( \{1, \cdots, a\} \) in which the letter \( i \) appears \( r_i \) times. \( \square \)

Corollary 1 will be used to study the cycle structure of a permutation under the measure \( P_{n,a,\vec{b}} \). Let \( E_{n,a,\vec{b}} \) denote expectation with respect to the measure \( P_{n,a,\vec{b}} \), and \( N_i \) denote the random variable on \( S_n \) such that \( N_i(\pi) \) is the number of \( i \)-cycles of \( \pi \). The case of Theorem 4 with all \( p_i = \frac{1}{\vec{a}} \) is known from Diaconis, McGrath, and Pitman [5].

**Theorem 3**

\[
\sum_{n=0}^{\infty} u^n E_{n,a,\vec{b}} \prod_{i=1}^{n} x_i^{N_i} = \prod_{i=1}^{\infty} \prod_{1 \leq r_1, \cdots, r_a \leq 0, 1 + \cdots + r_a = i} \left( \frac{1}{1 - p_{1}^{r_1} \cdots p_{a}^{r_a} u^{i} x_{i}} \right)^{M(r_1, \cdots, r_a)}
\]

**Proof:** Corollary 1 and elementary manipulations imply that:

\[
\prod_{i=1}^{\infty} \prod_{1 \leq r_1, \cdots, r_a \leq 0, 1 + \cdots + r_a = i} \left( \frac{1}{1 - p_{1}^{r_1} \cdots p_{a}^{r_a} u^{i} x_{i}} \right)^{M(r_1, \cdots, r_a)} = \sum_{n=0}^{\infty} u^n \sum_{\vec{b} \sum_{i=1}^{n} b_i = n} A_{\vec{b},\vec{n}}^{a} \prod_{i=1}^{a} p_{i}^{b_{i}} \prod_{j} x_{j}^{n_{j}}
\]

\[
= \sum_{n=0}^{\infty} u^n \sum_{\vec{b} \sum_{i=1}^{n} b_i = n} \left[ \left( \prod_{i=1}^{n} b_{i} \cdots b_{a} \right) \prod_{i=1}^{a} p_{i}^{b_{i}} \left( \begin{array}{c} A_{\vec{b},\vec{n}}^{a} \\ b_{1} \cdots b_{a} \end{array} \right) \right] \prod_{j} x_{j}^{n_{j}}
\]

We give a probabilistic interpretation to:

\[
\sum_{n=0}^{\infty} u^n \sum_{\vec{b} \sum_{i=1}^{n} b_i = n} \left[ \left( \prod_{i=1}^{n} b_{i} \cdots b_{a} \right) \prod_{i=1}^{a} p_{i}^{b_{i}} \left( \begin{array}{c} A_{\vec{b},\vec{n}}^{a} \\ b_{1} \cdots b_{a} \end{array} \right) \right] \prod_{j} x_{j}^{n_{j}}
\]
The first term in square brackets is the chance that a deck cut according to the \( \text{mult}(n, \vec{p}) \) distribution is cut into packets of size \( b_1, \ldots, b_a \). To interpret the second term in square brackets, use the fact from page 17 of Stanley [12] that the total number of permutations on \( n = b_1 + \cdots + b_a \) letters with descent set contained in \( \{b_1, b_1 + b_2, \ldots, b_1 + \cdots + b_a\} \) is the multinomial coefficient \( \left(n\atop b_1 \cdots b_a\right) \). Thus the second term is equal to the chance that choosing uniformly among permutations on \( n \) letters whose inverse has descent set contained in \( \{b_1, b_1 + b_2, \ldots, b_1 + \cdots + b_a\} \) gives a permutation with \( n_i \) \( i \)-cycles. This proves the theorem. \( \blacksquare \)

As an example of an application of Theorem 3, one obtains an expression for the expected number of fixed points after a \( k \)-fold convolution of the measure \( P_{n,a,\vec{p}} \).

**Corollary 2** The expected number of fixed points of a permutation under the \( k \)-fold convolution of \( P_{n,a,\vec{p}} \) is:

\[
\sum_{j=1}^{n} [p_1^j + \cdots + p_a^j]^k
\]

**Proof:** Recall from the introductory section that the \( k \)-fold convolution of an \( a \)-shuffle with parameters \( (p_1, \ldots, p_a) \) is equivalent to an \( a^k \) shuffle with parameters equal to the \( a^k \) possible products \( p_{s_1} \cdots p_{s_k} \) where each \( s_i \in \{1, \ldots, a\} \) and repetition is allowed. Thus it suffices to prove the corollary in the case \( k = 1 \).

In the generating function of Theorem 3, one wants to set \( x_1 = x, x_i = 1 \) for \( i \geq 2 \), then differentiate with respect to \( x \), set \( x = 1 \), and finally take the coefficient of \( y^n \).

Setting \( x_1 = x, x_i = 1 \) for \( i \geq 2 \) in the generating function of Theorem 3 gives:

\[
\frac{1}{1-y} \frac{1-p_1 y}{1-p_1 x y} \cdots \frac{1-p_a y}{1-p_a x y}
\]

because the \( x_1 = x \) term contributes \( \prod_{i=1}^{a} \frac{1}{1-p_i x y} \) and the \( x_i = 1 \) for \( i \geq 2 \) term contributes \( \prod_{i=1}^{a} \frac{(1-p_i y)}{1-y} \). The corollary now follows by easy algebra. \( \blacksquare \)

**Remarks**

1. In the case of \( p_i = \frac{1}{a} \), Corollary 3 shows that the expected number of fixed points after \( k \) \( a \)-shuffles is:

\[
\sum_{j=1}^{n} \frac{1}{a(j-1)^k}
\]

which is known from Diaconis, McGrath, and Pitman [4]. In fact Holder’s inequality gives:

\[
\frac{1}{a^j - 1} \leq p_1^j + \cdots + p_a^j
\]

so that the expected number of fixed points is smallest for unbiased riffle shuffles.

2. It turns out that for \( \frac{1}{(p_1^j + \cdots + p_a^j)^\beta} \gg 1 \), the number of fixed points is close to its Poisson(1) limit. In fact fixed points (and more generally other functionals of cycle structure) approach their limit distribution more quickly than \( P_{n,a,\vec{p}} \) approaches its uniform limit.
4 Enumerative Applications of Gessel’s Bijection

This section considers some enumerative applications of Theorem 3. To begin, formulas will be found for the chance that an $n$-cycle in $S_n$ has a given descent set $J$. Recall that all permutations in $S_n$ are considered to have a descent at position $n$. We also use the notation that if $J = \{j_1 < j_2 < \cdots < j_d = n\}$ and $j_0 = 0$, then $C(J)$, the composition of the descent set $J$, is equal to $(j_1 - j_0, \ldots, j_d - j_{d-1})$.

Stanley [12] gives two formulas for the number of permutations with descent set $J$. These will both turn out to have analogs for the case of $n$-cycles.

**Proposition 2** (Page 69 of Stanley [12]) The number of elements of $S_n$ with descent set $J$ is:

\[
\sum_{K \subseteq J} (-1)^{|J| - |K|} \binom{n}{C(K)}
\]

This carries over to $n$-cycles as follows, where $M(r_1, \ldots, r_a)$ is defined as in Section 3.

**Corollary 3** The number of $n$-cycles with descent set $J$ is:

\[
\sum_{K \subseteq J} (-1)^{|J| - |K|} M(C(K))
\]

**Proof:** By Moebius inversion on the power set of $\{1, \ldots, n\}$, it suffices to show that the number of $n$ cycles with descent set contained in $K$ is $M(C(K))$. This follows from Theorem 3. $\square$

There is also a determinantal formula for the number of permutations with descent set $J$. Suppose that the elements of $J$ are $1 \leq j_1 \leq j_2 \cdots \leq j_k \leq n - 1$. Define $j_0 = 0$ and $j_{k+1} = n$.

**Proposition 3** (Page 69 of Stanley [12]) The number of elements of $S_n$ with descent set $J$ is the determinant of a $k + 1$ by $k + 1$ matrix, where $(l, m) \in [0, k] \times [0, k]$:

\[
det\left(\begin{array}{cccc}
n - j_l & j_l & & \\
& \ddots & \ddots & \\
& & \ddots & j_l \\
j_{m+1} - j_l & & & n - j_l
\end{array}\right)
\]

This can be generalized to $n$-cycles. Given $J$, a subset of $\{1, \ldots, n - 1\}$, let $J^d$ be the subset of $J$ consisting of all numbers divisible by $d$. If $J$ is non-empty, label these elements $1 \leq j_1^d \leq j_2^d \cdots \leq j_{|J^d|}^d \leq n - 1$. Define $j_0^d = 0$ and $j_{|J^d| + 1}^d = n$.

**Theorem 4** The number of $n$-cycles with descent set $J$ is:

\[
\frac{1}{n} \sum_{d|n} \mu(d)(-1)^{|J| - |J^d|} det\left(\begin{array}{cccc}
n - j_{d+1}^d & j_d^d & & \\
& \ddots & \ddots & \\
& & \ddots & j_d^d \\
j_{m+1} - j_{d+1}^d & & & n - j_d^d
\end{array}\right)
\]

**Proof:** From Theorem 3 the number of $n$-cycles with descent set $J$ is:

\[
\sum_{K \subseteq J} (-1)^{|J| - |K|} M(C(K)) = \frac{1}{n} \sum_{K \subseteq J} (-1)^{|J| - |K|} \sum_{d:K \subseteq J^d} \mu(d) \left( \frac{n}{d} C\left(\frac{K}{d}\right) \right)
\]

\[
= \frac{1}{n} \sum_{d|n} \mu(d) \sum_{K \subseteq J^d} (-1)^{|J| - |K|} \left( \frac{n}{d} C\left(\frac{K}{d}\right) \right)
\]

\[
= \frac{1}{n} \sum_{d|n} \mu(d)(-1)^{|J| - |J^d|} \sum_{K \subseteq J^d} (-1)^{|J^d| - |K|} \left( \frac{n}{d} C\left(\frac{K}{d}\right) \right)
\]

\[
= \frac{1}{n} \sum_{d|n} \mu(d)(-1)^{|J| - |J^d|} \sum_{K \subseteq J^d} (-1)^{|J^d| - |K|} \left( \frac{n}{d} C\left(\frac{K}{d}\right) \right)
\]

\[
= \frac{1}{n} \sum_{d|n} \mu(d)(-1)^{|J| - |J^d|} \sum_{K \subseteq J^d} (-1)^{|J^d| - |K|} \left( \frac{n}{d} C\left(\frac{K}{d}\right) \right)
\]
Proposition 2 shows that \( \sum_{K \subseteq J} (-1)^{|J_d| - |K|} \binom{n}{C(J_d)} \) is the number of permutations on \( \frac{n}{d} \) symbols with descent set \( \frac{J_d}{d} \). The theorem then follows from Proposition \(3\). \(\square\)

The enumeration of matrices with fixed row and column sums is related to some problems in statistics (see for instance the work of Diaconis and Sturmfels \(5\)). Proposition 4 relates the theory of such matrices to the theory of descents in involutions.

**Proposition 4** The number of involutions in \( S_n \) with descent set contained in \( K = \{k_1, \ldots, k_r = n\} \) is equal to the number of symmetric \( r \times r \) matrices with non-negative integer entries and with \( i \)th row sum \( k_i - k_{i+1} \), where by convention \( k_0 = 0 \).

**Proof:** Theorem \(2\) shows that it suffices to count the number of multisets of primitive necklaces on an alphabet of \( k_i - k_{i+1} \) i's, where each necklace has length 1 or 2. Note that a primitive necklace of length 2 consists of a pair of distinct elements. So for \( i \neq j \), let \( X_{ij} \) be the number of pairs of letter \( i \) with letter \( j \), and let \( X_{ii} \) be the number of singleton \( i \)'s. The matrix \( (X_{ij}) \) has all the desired properties. \(\square\)

## 5 Inversion and Descent Structure After a Shuffle

It is natural to study the inversion and descent structure of a permutation obtained after a biased riffle shuffle. Recall that \( \pi \) is said to invert the pair \( (i, j) \) with \( i < j \) if \( \pi(i) > \pi(j) \). The number of inversions of \( \pi \) is the number of pairs which \( \pi \) inverts and will be denoted \( \text{Inv}(\pi) \). It is easy to see that \( \text{Inv}(\pi) = \text{Inv}(\pi^{-1}) \) and that \( \text{Inv}(\pi) \) is the length of \( \pi \) in terms of the generators \( \{ (i, i+1) : 1 \leq i \leq n-1 \} \). Theorem \(5\) will give a \( q \)-exponential generating function for \( \text{Inv} \) after a biased riffle shuffle. This uses the notation:

\[
[n]! = \prod_{i=0}^{n-1} (1 + q + \cdots + q^i)
\]

\[
\left[ \begin{array}{c} n \\ k \end{array} \right] = \frac{[n]!}{[k]![n-k]!}
\]

As usual, \( E_{n,a,\vec{p}} \) denotes expectation with respect to the measure \( P_{n,a,\vec{p}} \). As will be explained in the course of the proof, the second equality in Theorem \(5\) is purely formal in the sense that it only holds if \( |q| < 1 \), and thus only the first equality should be used for the purpose of computing moments.

**Theorem 5**

\[
\sum_{n=0}^{\infty} \frac{u^n}{[n]!} E_{n,a,\vec{p}} q^{\text{Inv}} = \prod_{i=1}^{a} \left( \sum_{j=0}^{\infty} \frac{(up_i)^j}{[j]!} \right) = \prod_{i=1}^{a} \prod_{j=0}^{\infty} \frac{1}{1 - up_i(1-q)q^j}
\]

**Proof:** The following identity is clear from elementary manipulations and the definition of \( q \)-multinomial coefficients:
\[
\sum_{n=0}^\infty \sum_{b_i \geq 0 \ b_1 + \cdots + b_a = n} \frac{p_1^{b_1} \cdots p_a^{b_a} [n!]}{b_1! \cdots b_a!} u^n = \prod_{i=1}^{\infty} \frac{\sum_{j=0}^{\infty} (up_i)^j}{[j!]^2}
\]

The left-hand side can be rewritten as:

\[
\sum_{n=0}^\infty \frac{u^n}{[n]!} \sum_{b_i \geq 0 \ b_1 + \cdots + b_a = n} \begin{pmatrix} n \\ b_1 \cdots b_a \end{pmatrix} \prod_{i=1}^{a} \frac{p_1^{b_1} \cdots p_a^{b_a} [n]}{b_1! \cdots b_a!} \]

Since \(\text{Inv}(\pi)\) is equal to \(\text{Inv}(\pi^{-1})\), it is sufficient to analyze the number of inversions in the inverse of a permutation chosen from the measure \(P_{n,a;\vec{p}}\). Recalling the first description of biased riffle shuffling in Section 1, note that the term in brackets corresponds to picking the packet sizes \(b_1, \cdots, b_a\) according to the \(\text{mult}(a;\vec{p})\) law. From pages 22 and 70 of Stanley [12], it is known that \([n/b_1 \cdots b_a]\) is the sum of \(q^{\text{Inv}(\pi)}\) over all \(\pi \in S_n\) with descent set contained in \(\{b_1, b_1 + b_2, \cdots, b_1 + \cdots + b_a = n\}\) and that \([n/b_1 \cdots b_a]\) is the number of permutations with descent set contained in \(\{b_1, b_1 + b_2, \cdots, b_1 + \cdots + b_a = n\}\). These observations prove the first equality of the theorem.

The second equality follows from a famous identity of Euler, which is true if \(|x|, |q| < 1:\)

\[
\prod_{j=0}^{\infty} \frac{1}{1-xq^n} = \sum_{j=0}^{\infty} \frac{x^j}{(1-q) \cdots (1-q^j)}
\]

\(\blacksquare\)

Theorem 5 can be used to compute the expected number of inversions after a \(k\)-fold convolution of a \(P_{n,a;\vec{p}}\) shuffle. However, we prefer the following direct probabilistic argument.

**Theorem 6** The expected number of inversions under the \(k\)-fold convolution of \(P_{n,a;\vec{p}}\) is:

\[
\frac{\binom{n}{2}}{2} [1 - (p_1^2 + \cdots + p_a^2)^k]
\]

**Proof:** For \(1 \leq i < j \leq n\), define a random variable \(X_{i,j}\) as follows. In the inverse model of card shuffling, let \(X_{i,j} = 1\) if card \(i\) goes to a pile to the right of card \(j\), and let \(X_{i,j} = 0\) otherwise. It is easy to see that if \(\pi\) is the permutation obtained after the shuffle, then \(\pi(i) > \pi(j)\) exactly when \(X_{i,j} = 1\). Thus,

\[
\text{Inv} = \sum_{1 \leq i < j \leq n} X_{i,j}.
\]

It is clear that each \(X_{i,j}\) has expected value \(\frac{1-(p_1^2 + \cdots + p_a^2)^k}{2}\), because this is one half the chance that cards \(i\) and \(j\) fall in different piles. The theorem now follows by linearity of expectation. \(\blacksquare\)

**Remarks**

1. Note that a uniformly chosen element of \(S_n\) has on average \(\frac{n(n-1)}{2}\) inversions. In fact the distribution for inversions on \(S_n\) is the sum \(X_1 + \cdots + X_n\) where the \(X_i\) are independent and uniform on \([0, i-1]\).
2. By Holder’s inequality, the expected number of inversions is maximum for \( k \) unbiased \( a \) shuffles (which is the same as an \( a^k \) shuffle), and in this case is \( \frac{\binom{n}{2}}{2} [1 - \frac{1}{a^k}] \). For instance, a 1 shuffle of a sorted deck gives no inversions, and a 2 shuffle of a sorted deck gives a permutation which has on average one half as many inversions as a random permutation.

3. It would be interesting to use Theorem 5 to study the asymptotics of inversions after a biased riffle shuffle. Even for the case \( a = 2, p_1 = p_2 = \frac{1}{2} \), it is not known if the \( n \to \infty \) limit distribution is normal.

4. The same technique used in Theorem 6 can be used to study the distribution of \( \text{Des}(\pi) \), the number of descents of a permutation \( \pi \) after a biased riffle shuffle. For example, using the convention that all elements of \( S_n \) have a descent at position \( n \), the expected number of descents would be

\[
1 + \frac{n - 1}{2} [1 - (p_1^2 + \cdots + p_a^2)^k]
\]

It is perhaps surprising that these moments can be computed so easily. One reason to be surprised is that in the case of unbiased shuffles, Bayer and Diaconis [1] showed that \( \text{Des}(\pi^{-1}) \) is a sufficient statistic for the random walk. Nevertheless, computing the moments of \( \text{Des}(\pi^{-1}) \) is more difficult than computing the moments of \( \text{Des}(\pi) \), as a glance at the work of Mann [10] will make clear.

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