In How Many Ways Can You Reassemble Several Russian Dolls?

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Dedicated to my favorite identical twins: Thotsaporn and Thotsaphon THANATIPANONDA

Preface

In the Fall of 1981, I had the pleasure and honor of living next-door to the eminent combinatorialist Joel Spencer, who was then a visiting professor at the Weizmann Institute of Science in Israel. Joel was always glad to talk to me, provided that I spoke in Hebrew. Joel is also a great punner, and was very proud when he made his first pun in Hebrew, during a volleyball game with other math faculty and students, when he said “kadur sheli” that could mean “my ball” but also “Lee [Segal]’s ball”. One day I got as a present a set of “Russian Dolls” (a.k.a. as Matryoshkas or Babushkas), which is a nested set of dolls. Trying to test Joel’s knowledge of enumeration (after all he is an expert in “Hungarian”, rather than enumerative, combinatorics), I asked him:

In how many ways can one reassemble an n-nested Russian Doll?,

and he immediately replied: This is a Stirling question, it rings a Bell.

Several Russian Dolls

Almost thirty years later, my brilliant student, Thotsaporn “Aek” Thanatipanonda asked me what happens if you have several, say r, identical Russian Dolls. Thanks to Sloane, MathSciNet, and Google scholar, we quickly found out that the case $r = 2$ goes back to Comtet[C] and is featured in Sloane’s A020554. See also [Ba] and [R], and for an insightful species treatment see [L] and [P]. The case $r = 3$ was nicely handled by Ed Bender[Be], while the general case was given its coup de grâce by John Devitt and David Jackson[DJ], who used a very ingenious generatingfunctionology approach.

As Herb Wilf[W1] famously said, an “answer” to an enumeration question is an efficient algorithm to generate many terms in the enumerating sequence. Explicit formulas are just one such way, and often not the most efficient one! In this article, I will describe a “calculus” approach, using differential operators, that has the following advantages.

1. It is somewhat faster than using the Devitt-Jackson[DJ] complicated exponential generating function.
2. It is so flexible that it can handle non-identical Russian Dolls. Given $a_1$ single-births, $a_2$ pairs of (identical) twins, $a_3$ sets of (identical) triplets, $a_4$ sets of (identical) quadruplets, \ldots, $a_k$ sets of (identical) $k$-tuplets, \ldots, (and you can’t tell identical twins etc. apart from each other), in how many ways can you partition them into (not necessarily distinct) sets? This is useful if the school principal has to assign them into (non-ordered) classes such that no identical-looking children would be in the same class (or else their teacher won’t be able to tell them apart, and the children can play tricks on her).

3. It can be used in conjunction with Wilf’s [Wi2] celebrated methodology for random selection of combinatorial objects to design quick algorithms for selecting, uniformly at random, a multi-set set-partition of any given multiset.

4. It beautifully illustrates MacMahon’s lovely method of “differential operators” that transcribes combinatorial operations into differential operators. MacMahon was very fond of it, and he nicely described it in the entry Combinatorial Analysis of the eleventh edition of Encyclopaedia Britannica [M].

5. It beautifully illustrates my favorite methodology of rigorous experimental mathematics. You teach the computer how to do the combinatorics, it derives, all by itself, the (symbolic) differential operator (that for $r > 3$ would be too complicated to derive by hand, let-alone apply, even for MacMahon), and then the computer goes on and uses it to crank-out as many terms as desired in the enumerating sequence.

6. It beautifully illustrates the notion of catalytic variables. These are variables corresponding to quantities that we may not care about, but are nevertheless needed in order to facilitate the enumeration. At the end of the day, we set them all equal to 1.

7. Last but not least, it enables me to contribute six new sequences to Sloane, the (beginnings of) the enumerating sequence for the number of ways of reassembling $r$ identical $n$-nested Russian Dolls for $3 \leq r \leq 8$. So far, only $r = 1$ (the Bell numbers, A000110) and $r = 2$ (Comtet’s sequence A020554) are present there.

The Evolution Differential operator

A Baby Example: $r = 1$

For the sake of pedagogy, let’s first treat the classical case of one Russian Doll.

Suppose that you have a set partition of $\{1, 2, \ldots, n-1\}$ with $k$ sets. How can we accommodate a new-comer $n$? Either she is shy (or anti-social), and decides to form her own new set $\{n\}$, or she is outgoing and would like to join an existing set, for which she has $k$ choices. If we call the “number of sets” the “state”, then in the former case the new comer, $n$, caused the set-partition to move to state $k + 1$, while in each of the $k$ latter cases, it stayed in state $k$. If we give state $k$ the weight $z^k$, 
then each and every set-partition of state $k$ (with weight $z^k$) gives rise to the “evolution”

$$z^k \rightarrow z^{k+1} + kz^k.$$ 

In other words

$$z^k \rightarrow (z + z \frac{d}{dz})z^k.$$ 

This is true for each and every monomial $z^k$, and by linearity for each polynomial. So if $P_n(z)$ is the sum of the weights of all set-partitions of $\{1, \ldots, n\}$, then we have the differential-recurrence equation:

$$P_n(z) = D_1 P_{n-1}(z),$$ 

where $D_1$ is the differential operator

$$D_1 f(z) := (z + z \frac{d}{dz})f(z).$$ 

The initial condition is $P_0(z) = 1$. If we are only interested in the total number of set partitions of $\{1, 2, \ldots, n\}$, then at the end of the day we plug-in $z = 1$, getting

$$B_n = P_n(1).$$ 

This gives a quick way to crank-out a table of the first one thousand (or whatever) Bell numbers, that is memory efficient. Once we are at day $n$, and know $P_n(z)$, we can let the computer forget about $P_{n-1}(z)$ (and even about $B_{n-1}$, once it is printed out). Of course, this is not more efficient than using

$$B_n = \sum_{i=0}^{n-1} \binom{n-1}{i} B_i,$$

or

$$\sum_{n=0}^{\infty} \frac{B_n}{n!}z^n = e^{e^z-1},$$ 

but (probably) not less efficient, and besides we only did it as a warm-up.

A Toddler Example: $r = 2$

Suppose that we have $n - 1$ pairs of identical twins, already arranged into sets. The only restriction is that no two identical twins can be in the same set, but sets can be repeated. So we have a multiset of sets, whose union, as a multiset, is $1^2 2^2 \ldots (n-1)^2$.

Of course, no set can be repeated more than twice (why?). Let there be $a$ sets, $A_1, \ldots, A_a$ that show up once, and let there be $b$ sets $B_1, \ldots, B_b$ that show up twice. We say that the state of this arrangement is $(a, b)$, and its weight is $z_1^a z_2^b$.

The school principal has to place the newly-arrived pair of twins $n$ and $n$, but he can’t put them in the same set. There are seven cases.
Case 1: Create two new singleton sets \( \{n\}^2 \). There is only one way of doing it, and the new state is \((a,b+1)\), with weight \(z_1^a z_2^{b+1}\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow z_2 f(z_1, z_2)
\]

Case 2: Create one new singleton set \( \{n\} \), and place the other \( n \) into one of the existing \( A_i \)'s. There are \( a \) ways of doing it, and the new state is \((a+1, b)\), with weight \(z_1^{a+1} z_2^b\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow z_2 \left( z_1 \frac{d}{dz_1} \right) f(z_1, z_2)
\]

Case 3: Create one new singleton set \( \{n\} \), and place the other \( n \) into one of the existing \( B_j \)'s. There are \( b \) ways of doing it, and the new state is \((a+3, b-1)\), since one of the \( B \)'s became two \( A \)'s, with the help of \( n \). The weight of the new state is \(z_1^{a+3} z_2^{b-1}\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow z_1^3 z_2^{-1} \left( z_2 \frac{d}{dz_2} \right) f(z_1, z_2)
\]

Case 4: Place the two twins \( n \) and \( n \) into two (different, of course) \( A_i \)'s. There are \( \binom{a}{2} \) ways of doing it, and the new state is \((a, b)\), with weight \(z_1^a z_2^b\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow \frac{1}{2} \left( z_2^2 \frac{d^2}{dz_2^2} \right) f(z_1, z_2)
\]

Case 5: Place one of the new twins \((n \text{ or } n)\) into one of the \( A_i \)'s, and the other one into one of the \( B_j \)'s. There are \( ab \) ways of doing it, and the new state is \((a+2, b-1)\), since one of the doubletons \( B \)'s, let’s call it \( B_i \), was lost, and it became the two distinct sets \( B_i \) and \( B_i \cup \{n\} \). The new weight is \(z_1^{a+2} z_2^{b-1}\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow z_1^{a+1} z_2^{-2} \left( z_1 \frac{d}{dz_1} \right) \left( z_2 \frac{d}{dz_2} \right) f(z_1, z_2)
\]

Case 6: Place the twins \((n \text{ and } n)\) into two different \( B_j \)'s. There are \( \binom{b}{2} \) ways of doing it, and the new state is \((a+4, b-2)\), since two of the doubletons \( B \)'s, let’s call them \( B_i \) and \( B_j \), were lost, and they became the four distinct new sets \( B_i, B_i \cup \{n\}, B_j \) and \( B_j \cup \{n\} \). The new weight is \(z_1^{a+4} z_2^{b-2}\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow z_1^4 z_2^2 \frac{1}{2} \left( z_2^2 \frac{d^2}{dz_2^2} \right) f(z_1, z_2)
\]

Case 7: Place both of the new twins \((n \text{ and } n)\) into each of the two copies of the same \( B_i \). There are \( b \) ways of doing it, and the new state is the same, \((a, b)\), since single sets stay single and doubletons stay doubletons. The new weight is \(z_1^a z_2^b\). The corresponding operation on monomials is

\[
f(z_1, z_2) \rightarrow \left( z_2 \frac{d}{dz_2} \right) f(z_1, z_2)
\]
Combing, we have just proved:

**Fact:** Let \( P_n^{(2)}(z_1, z_2) \) be the sum of the weights of all multiset set-partitions of the multiset \( \{1^2 \ldots n^2\} \), with the weight being \( z_1 \) to the power the number of sets that show up once times \( z_2 \) to the power the number of sets that show up twice. Let \( D_2 \) be the partial-differential operator (where \( D_1 := \frac{d}{dz_1}, D_2 := \frac{d}{dz_2} \)),

\[
D_2 := z_2 D_2 + 1/2 z_1^4 D_2^2 + z_1^3 D_1 D_2 + 1/2 z_1^2 D_1^2 + z_1^2 D_2 + z_1^2 D_1 + z_2 ,
\]

then

\[
P_n^{(2)}(z_1, z_2) = D_2 P_{n-1}^{(2)}(z_1, z_2) .
\]

The Comtet numbers are \( P_n^{(2)}(1, 1) \).

**The general case**

Suppose that we already have a multiset set-partition of \( \{1^r \ldots (n-1)^r\} \), with \( a_1 \) sets that show-up once, \( a_2 \) sets that show-up twice, \ldots, \( a_r \) sets that show-up \( r \) times. The state of this particular multiset set-partition is \( (a_1, a_2, \ldots, a_r) \), and its weight is \( z_1^{a_1} \ldots z_r^{a_r} \).

We have to place the \( r \) identical new comers \( n^r \).

We must make the following decisions

1. How many of them would start their own singleton sets, say, \( c_0 \)

2. For the remaining \( r - c_0 \) new members \( n \), for \( i = 1, 2, \ldots, r \), how many of them, let’s call it \( c_i \), would be placed in sets that show up \( i \) times.

After these decisions we have a vector of non-negative integers \([c_0, c_1, \ldots, c_r]\), such that \( c_0 + c_1 + \ldots + c_r = r \).

Once we decided that \( c_i \) of the new \( n \)'s would go to sets that show up \( i \) times, we have to decide, amongst those \( c_i \) siblings which sets should be asked to invite them. These sets can be all different, but they could all be different copies of the same set (if \( c_i \leq i \)). This naturally leads to an integer partition \( \lambda_i = 1^{m_1} 2^{m_2} 3^{m_3} \ldots i^{m_i} \) (written in multiplicity notation).

We have to place \( m_1 \) of these siblings such that each of them goes to different sets. These make \( m_1 \) of the formerly \( a_i \)-repeated sets become \( (a_i - 1) \)-repeated sets and creates \( m_1 \) new singleton sets. So \( a_1 \rightarrow a_1 + m_1 \), and \( a_{i-1} \rightarrow a_{i-1} + m_1 \) and \( a_i \rightarrow a_i - m_1 \). In terms of differential operators it is

\[
f(z_1, \ldots, z_r) \rightarrow (1/m_1!)(z_1 z_{i-1} D_i)^{m_1} f(z_1, \ldots, z_r) .
\]

Similarly for \( 2^{m_2} \) we have

\[
f(z_1, \ldots, z_r) \rightarrow (1/m_2!)(z_2 z_{i-2} D_i)^{m_2} f(z_1, \ldots, z_r) ,
\]
and so on.

So every possible scenario of placing the new identical $r$ siblings of the $n$ family corresponds to an $r+1$ tuple:

$$T = [c_0, \lambda_1, \ldots, \lambda_r] ,$$

where $c_0$ is an integer, $\lambda_1, \lambda_2, \ldots, \lambda_r$ are integer partitions such that the largest part of $\lambda_i$ is $\leq i$, and

$$c_0 + |\lambda_1| + |\lambda_2| + \ldots + |\lambda_r| = r .$$

For each such scenario corresponds the “monomial” operator

$$\mathcal{P}[T] := z^{c_0} \prod_{i=1}^{r} Q[\lambda_i] ,$$

where, writing $\lambda_i = 1^{m_1}2^{m_2}3^{m_3} \ldots i^{m_i}$ ($m_1, m_2$ are now local variables, i.e. they are different, of course, for each $\lambda_i$),

$$Q[\lambda_i] = \prod_{j=1}^{i} \frac{1}{m_j!} (z_j z_{i-j} D_i)^{m_j} .$$

Here $D_i := \frac{d}{dz_i}$ and $z_0 := 1$.

Finally, we can write down the evolution operator $\mathcal{D}_r$:

$$\mathcal{D}_r := \sum_{T \; \text{scenario}} \mathcal{P}[T] ,$$

and we have the

**Theorem:** Let $P^{(r)}_n(z_1, z_2, \ldots, z_r)$ be the sum of the weights of all multiset set-partions of the multiset $\{1^r \ldots n^r\}$, with the weight being $z_1$ to the power the number of sets that show up once times $z_2$ to the power the number of sets that show up twice times ... times $z_r$ to the power the number of sets that show up $r$ times, then

$$P^{(r)}_n(z_1, z_2, \ldots, z_r) = D_r P^{(r)}_{n-1}(z_1, z_2, \ldots, z_r) .$$

The number of such multi-set set partitions is of course $P^{(r)}_n(1, 1, \ldots, 1)$.

**Non-Identical Russian Dolls**

The operators $\mathcal{D}_r$ can be combined to yield the

**Main Theorem:** The number of ways of partitioning into sets a multiset consisting of $m_1$ elements that appear once, $m_2$ elements that appear twice, ..., $m_r$ elements that appear $r$ times, or equivalently, the multiset

$$1 \ldots m_1(m_1 + 1)^2 \ldots (m_1 + m_2)^2 \ldots (m_1 + \ldots + m_{r-1} + 1)^r \ldots (m_1 + \ldots + m_{r-1} + m_r)^r$$

$$6$$
is computed as follows. First compute the polynomial in $z_1, \ldots, z_r$:

$$P(z_1, z_2, \ldots, z_r) = \left( \prod_{i=1}^{r} D_i^{m_i} \right)(1),$$

and then plug-in $z_1 = 1, \ldots, z_r = 1$.

Random Generation

Going back to the Stirling-Bell case, $r = 1$, the “differential recurrence” $P_n(z) = (z + \frac{d}{dz})P_{n-1}(z)$ is equivalent to the famous recurrence

$$S(n, k) = S(n - 1, k - 1) + kS(n - 1, k).$$

This can be used, according to Wilf\[W2\], to generate uniformly at random, a set-partition with $k$ sets as follows.

First pre-compute a table of $S(n, k)$ using the recurrence. Now roll a loaded coin with probability of Heads being $S(n - 1, k - 1)/S(n, k)$ and probability of Tails being $kS(n - 1, k)/S(n, k)$. If it lands Heads, recursively generate a random set-partitions of $\{1, 2, \ldots, n - 1\}$ with $k - 1$ sets, and adjoin the singleton $\{n\}$ to it, otherwise generate recursively a random set-partition of $\{1, 2, \ldots, n - 1\}$ with $k$ sets, and then roll a fair $k$-sided die, and accordingly decide which of the $k$ members of the set-partition should invite $n$ to join it.

If we want a (uniformly) random set partition, then decide on the number of sets $k$, by rolling a loaded $n$-faced die with probabilities of it landing $k$ equalling $S(n, k)/B_n$, and then proceed as before.

The differential-recurrence of the Theorem yields to a partial recurrence for the quantity, let’s call it $S^{(r)}(n; a_1, \ldots, a_r)$ for the number of multiset set-partitions of $1^r \ldots n^r$ with $a_1$ sets that show up once, $\ldots$, $a_r$ sets that show up $r$ times. Using this the computer (all by itself!) can use the Wilf Methodology to create a random-generation algorithm. The programming details are a bit daunting, so we leave it as a challenge to the reader.

The Maple package BABUSHKAS

Everything here (except for the random-generation, for which we only have the simple $r = 1$ case) is implemented in the Maple package BABUSHKAS available, via a link, from the webpage of this article: [http://www.math.rutgers.edu/~zeilberg/mamarim/mamarimhtml/babushkas.html](http://www.math.rutgers.edu/~zeilberg/mamarim/mamarimhtml/babushkas.html) or directly from: [http://www.math.rutgers.edu/~zeilberg/tokhniot/BABUSHKAS](http://www.math.rutgers.edu/~zeilberg/tokhniot/BABUSHKAS). That webpage also contains sample input and output, including the sequences for $1 \leq r \leq 8$.

The main procedure is $\text{SeqBrn}(r,n)$ that uses the present approach to generate the first $n$ terms of the enumerating sequence for the number of ways of reassembling $r$ identical Russian Dolls. $\text{SeqBrnDJ}(r,n)$ does the same thing using the Devitt-Jackson approach. We are glad to report
that they agree! As yet another check, we have the program SSP, that actually constructs the set of all multi-set set partitions of any given multiset, and enables checking, for small values, with the naive count. Procedure $B(L)$ handles the case of non-identical Russian Dolls, or equivalently, an arbitrary multiset, using the Main Theorem.

$\text{SeqCrn}$ and $\text{SeqCrnDJ}$ handle set-partitions of the multiset $1^r \ldots n^r$, in other words, each set can only show up once. This is simply $P_n^{(r)}(1,0,\ldots,0)$, in the above notation.

Full details are available on-line by typing $\text{ezra()}$.

The sequences

Even though much more data is available in the above-mentioned webpage, and these sequences will soon be submitted to Sloane, let us cite the first ten terms for $r = 1, 2, 3, 4$.

$r = 1 : 1, 2, 5, 15, 52, 203, 877, 4140, 21147, 115975$ (the Bell Numbers).

$r = 2 : 1, 3, 16, 139, 1750, 29388, 624889, 16255738, 504717929, 18353177160$ (the Comtet numbers)

$r = 3 : 1, 4, 39, 862, 35775, 2406208, 238773109, 32867762616, 6009498859909, 1412846181645855$

$r = 4 : 1, 5, 81, 4079, 507549, 127126912, 55643064708, 38715666455777, 40095856807088486, 5890188472416079571$. 

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