Methods in asymptotic statistics for partitions Walter Bridges (Universität zu Köln) October 12, 2023



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Why care about statistics for partitions?

- Structure of the symmetric group S_n .
- Statistical mechanics of ideal gas (Boltzmann, Temperley, Vershik...)
- Partitions serve as a prototype for other *logarithmic* combinatorial structures (Arratia–Tavaré 2000).

Primary Goal. Overview of the Boltzmann model; sketch distributions of small parts, large parts, Young diagrams, asymptotic formula for p(n), etc.

Secondary Goal. Discuss my contributions:

- (with K. Bringmann), Limit shapes for Andrews-Gordon partitions, on-going work
- (with K. Bringmann), Statistics for unimodal sequences, Adv. in Math. 401 (2022)
- Limit shapes for unimodal sequences, Int. J. Number Theory 19 (2023)

Part 1: Boltzmann models for partitions

How many partitions of n contain a 1?

$$\#\{\lambda \vdash n : 1 \in \lambda\} = p(n-1)$$

What is the **probability** that a partition of n contains a 1?

$$\frac{\#\{\lambda \vdash n : 1 \in \lambda\}}{p(n)} = \frac{p(n-1)}{p(n)} \stackrel{n \to \infty}{\to} 1.$$

Answer

As $n \to \infty$, 100% of partitions of n contain a 1.

What is the **probability** that a partition of *n* contains two 1s, one 2 and one 5?

$$\frac{\#\{\lambda \vdash n: 1+1+2+5 \in \lambda\}}{p(n)} = \frac{p(n-1-1-2-5)}{p(n)} \stackrel{n \to \infty}{\to} 1.$$

Answer

As $n \to \infty,~100\%$ of partitions of n contain two 1s, one 2 and one 5.

What is the **probability** that a partition of n contains n 1s?

$$\frac{\#\{\lambda \vdash n: \overbrace{1+\cdots+1}^{n \text{ times}} \in \lambda\}}{p(n)} = \frac{1}{p(n)} \xrightarrow{n \to \infty} 0.$$

Answer

As $n \to \infty$, 0% of partitions of n contain n 1s.

Define $M_1(\lambda) := multiplicity$ of 1s in the partition λ , P_n - uniform measure on $\{\lambda \vdash n\}$.

We have seen:

$$P_n(M_1 \ge 1) \rightarrow 1, \qquad P_n(M_1 \ge n) = P_n\left(\frac{1}{n}M_1 \ge 1\right) \rightarrow 0.$$

Question

What scaling of M_1 yields a non-trivial distribution?

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Theorem (Erdős–Turán, Fristedt, ...)

Let $A := \frac{\sqrt{6}}{\pi}$. As $n \to \infty$, M_1 obeys an exponential distribution at the scale of \sqrt{n} :

$$P_n\left(\frac{1}{A\sqrt{n}}M_1\leq x\right) \to 1-e^{-x}.$$

Proof.

Use
$$p(m) \sim rac{1}{4\sqrt{3}m} e^{\pi\sqrt{rac{2m}{3}}}$$
 in

$$P_n\left(\frac{1}{A\sqrt{n}}M_1\leq x\right)\stackrel{*}{=}1-\frac{p\left(n-A\sqrt{n}x\right)}{p(n)}.$$

Other multiplicities M_k of small parts are similar.

Theorem (Erdős–Turán, Fristedt, ...)

Let $k = o(\sqrt{n})$. As $n \to \infty$, M_k obeys an exponential distribution at the scale of $\frac{\sqrt{n}}{k}$:

$$P_n\left(\frac{k}{A\sqrt{n}}M_k\leq x\right)\to 1-e^{-x}.$$

What about $L_1(\lambda) :=$ the largest part of λ ?

By inclusion-exclusion:

$$P_n(L_1 \le k) = \frac{1}{p(n)} \left(p(n) - \sum_{r_1 \ge 1} p(n - (k + r_1)) + \sum_{r_2 > r_1 \ge 1} p(n - (k + r_1) - (k + r_2)) - \dots \right).$$

The scaling that yields a non-trivial distribution is

$$\frac{L_1 - A\sqrt{n}\log\left(A\sqrt{n}\right)}{A\sqrt{n}}$$

.

What about $L_1(\lambda) :=$ the largest part of λ ?

Theorem (Erdős–Lehner 1941)

$$P_n\left(\frac{L_1 - A\sqrt{n}\log(A\sqrt{n})}{A\sqrt{n}} \le x\right) \to e^{-e^{-x}}.$$

Interpretation

Typically, the largest part is about $A\sqrt{n}\log(A\sqrt{n})$ and the difference varies by an **extreme value distribution**.

Earlier methods (Erdős, Szalay, Szekeres, Turán, ...):

combinatorics/recurrences + asymptotics

An alternative method (Fristedt, Pittel, Vershik, ... 1990s) is to use the **Boltzmann model***, which has the following nice properties.

- * also called Fristedt's conditioning device, the Arratia–Tavaré principle, etc.
 - Avoids intricate combinatorics, recurrences, etc., ... and generalizes to situations which lack nice combinatorics (e.g. unimodal sequences).
 - Offers heuristic insight (e.g. for the asymptotic formula for p(n)).
 - Allows families of distributions to be derived simultaneously.
 - Can be used to quickly generate random partitions.

Key idea 1: product generating function

Sequence of multiplicities $(M_1, M_2, ...)$, which completely determines a partition, is generated *independently* by

$$P(q) := \sum_{n \ge 0} p(n)q^n = \prod_{k \ge 1} \frac{1}{1 - q^k}$$

Key idea 2: saddle-point bound/approximation

Note that $p(n) \leq q^{-n}P(q)$ for $q \in (0,1)$.



Choosing $q = q_n := e^{-\frac{1}{A\sqrt{n}}}$, the RHS is **close enough** to p(n):

 $\log p(n) \sim \log q_n^{-n} P(q_n)$, in particular $\frac{p(n)}{q_n^{-n} P(q_n)} \sim$ Polynomial.

Notation:



Notation: multiplicity

Example $\lambda: 9+6+5+5+4+4+4+2+1+1$ $M_4(\lambda) = 3$

Notation: largest parts



 $L_1 = \sup\{k : M_k > 0\}$ has same distribution as $\sum_{k \ge 1} M_k$.

Notation: size

Example $\lambda: 9+6+5+5+4+4+4+2+1+1$ $S(\lambda) = 41$

Note $S = \sum_{k \ge 1} k M_k$.

Recall
$$P(q) = \prod_{k \ge 1} (1 - q^k)^{-1}$$
.

Boltzmann model: For $q \in (0, 1)$, define

$$oldsymbol{P}_q(\lambda) := rac{q^{S(\lambda)}}{P(q)}.$$

- We get a probability measure on **all** partitions.
- It is uniform when restricted to partitions of *n*:

$$\boldsymbol{P}_q(\cdot|S=n)=P_n(\cdot)$$

• By Key Idea 1, M_k are independent geometric:

$$\boldsymbol{P}_q(M_k = \ell) = q^{k\ell}(1 - q^k).$$

Transfer Principle

By **Key Idea 2** (saddle-point approximation), distributions under P_n coincide with those under P_{q_n} , as $n \to \infty$, for *most* statistics.

 d_{TV} - total variation metric on probability measures.

Proposition (Fristedt, Trans. AMS, 1993)

Suppose X is a random variable determined by $\{M_k : k \leq a_n \text{ or } k \geq b_n\}$. If $a_n = o(\sqrt{n})$ and $b_n = \omega(\sqrt{n})$, then

$$\lim_{n\to\infty} d_{TV}\left(P_n(X^{-1}), \boldsymbol{P}_{q_n}(X^{-1})\right) = 0.$$

What is the joint distribution of (M_1, \ldots, M_{k_n}) under P_n ?

Theorem (Fristedt 1993, *Trans. AMS*)
For
$$k_n = o\left(n^{\frac{1}{4}}\right)$$
. Then
 $P_n\left(\frac{kM_k}{A\sqrt{n}} \le x_k, 1 \le k \le k_n\right) \sim \prod_{k=1}^{k_n} (1 - e^{-x_k})$

Answer

The multiplicities of $k = o(n^{1/4})$, rescaled by $\frac{\sqrt{n}}{k}$, behave as independent exponential random variables.

How is the size S distributed under P_{q_n} ?

Recall
$$S = \sum_{k \ge 1} \underbrace{kM_k}_{independent!}$$
. Here,

Mean: $E_{q_n}(S) = \sum_{k \ge 1} \frac{kq_n^k}{1 - q_n^k} \sim n$ Variance: $Var_{q_n}(S) = \sigma_n^2 = \sum_{k \ge 1} \frac{k^2 q_n^k}{(1 - q_n^k)^2} \sim 2An^{\frac{3}{2}}.$

Remark

Solving for $q \in (0,1)$ in $E_q(S) \sim n$ is equivalent to finding the saddle-point of $q^{-n}P(q)$.

How is the size S distributed under P_{q_n} ?

(Fristedt, 1993): S satisfies a central limit theorem under P_{q_0} :

$$P_{q_n}\left(rac{S-n}{\sqrt{2An^{3/4}}}\leq x
ight)\simrac{1}{\sqrt{2\pi}}\int_{-\infty}^{x}e^{-rac{t^2}{2}}dt.$$

This leads to a **heuristic** derivation of the asymptotic formula for p(n).

$$\boldsymbol{P}_q(S=n) = \sum_{\lambda \vdash n} \frac{q^{S(\lambda)}}{P(q)} = p(n) \frac{q^n}{P(q)}.$$

Equivalently, saddle-point bound is repaired:

$$p(n) = \mathbf{P}_q \, (S=n)q^{-n}P(q).$$

Recalling the normal distribution, we expect a **local central limit theorem**:

$$\begin{aligned} \boldsymbol{P}_{q_n} \left(S = n \right) &= \boldsymbol{P}_{q_n} \left(-1 < S - n < 1 \right) \\ &= \boldsymbol{P}_{q_n} \left(-\frac{1}{\sqrt{2A}n^{3/4}} < \frac{S - n}{\sqrt{2A}n^{3/4}} < \frac{1}{\sqrt{2A}n^{3/4}} \right) \\ &\stackrel{??}{\sim} \frac{1}{\sqrt{2\pi}} \int_{-1/\sqrt{2A}n^{3/4}}^{1/\sqrt{2A}n^{3/4}} e^{-\frac{t^2}{2}} dt \\ &\sim \frac{2}{\sqrt{2A}n^{3/4}}. \end{aligned}$$

Substituting

$$\mathbf{P}_{q_n}(S=n)\sim rac{2}{\sqrt{2A}n^{3/4}},$$

and the asymptotic for $q_n^{-n}P(q_n)$ into

$$p(n) = \boldsymbol{P}_q (S = n) q^{-n} P(q),$$

one recovers

Theorem (Hardy-Ramanujan)

$$p(n)\sim rac{1}{4\sqrt{3}n}q^{\pi\sqrt{rac{2n}{3}}}$$

Application: sampling large partitions

Generate independent sample multiplicities according to M_k ~ Geometric(1 - q^k_n)

2 The size
$$S = \sum_{k>1} kM_k$$
 is very likely $n + O(n^{3/4})$.

Example

Let n = 10,000, so $n^{3/4} = 1000$. I get the following partition of 9599.



Limit shapes

Question

50-

What are the typical shapes of diagrams of partitions of n?



 $\widetilde{\varphi}(\lambda)$ - renormalized shape; rescale by $\frac{1}{\sqrt{n}}$



What are the typical shapes of diagrams of partitions of n?

Theorem (Dembo-Vershik-Zeitouni 1998)

Let N_{ϵ} be an ϵ -strip around $e^{-\frac{x}{A}} + e^{-\frac{y}{A}} = 1$.

$$\lim_{n\to\infty} P_n\left(\widetilde{\varphi}(\lambda)\subset N_\epsilon\right)=1.$$

Also, an explicit large deviation principle holds.

Conjectured/heuristically derived by Temperley (1952), Szalay-Turán (1977), Vershik (1996), ...

Application: Durfee square side length





For any $\epsilon > 0$,

$$P_n\left(\left|\frac{Durfee}{\sqrt{n}} - A\log(2)\right| < \epsilon\right) \to 1.$$

(Canfield-Corteel-Savage, 1998) away from this mean, the Durfee square is normally distributed.



The h-index is an information-less statistic.

C. Krattenthaler, *Was der h-Index wirklich aussagt*, Mitt. Dtsch. Math.-Ver. 29 (2021), 124–128

But why can we use the Boltzmann model here? Limit shape depends on parts of size roughly \sqrt{n} .

Proposition (Fristedt, Trans. AMS, 1993)

Suppose X is a random variable determined by $\{M_k : k \le a_n \text{ or } k \ge b_n\}$. If $a_n = o(\sqrt{n})$ and $b_n = \omega(\sqrt{n})$, then $\lim_{n \to \infty} d_{TV} \left(P_n(X^{-1}), P_{q_n}(X^{-1})\right) = 0.$

Also, largest part depends on all part sizes: $L_1 = \sup\{k : M_k > 0\}$. Why can we use the Boltzmann model here?

"Exponentially-small Principle"

Lemma

If P_{q_n} (Event) is exponentially small, then

$$P_n$$
 (Event) $\rightarrow 0$.

Proof.

$$P_n (\mathsf{Event}) = P_{q_n} (\mathsf{Event}|S = n)$$

=
$$\frac{P_{q_n} (\mathsf{Event} \cap S = n)}{P_{q_n} (S = n)}$$

$$\leq \frac{P_{q_n} (\mathsf{Event})}{P_{q_n} (S = n)}.$$

But $P_{q_n}(S = n) = p(n)q_n^n P(q_n)^{-1}$ decays only **polynomially**.

Application: Largest part

Lemma

If P_{q_n} (Event) is exponentially small, then

 P_n (*Event*) $\rightarrow 0$.

There exists $b_n = \omega(\sqrt{n})$ such that

$$egin{aligned} &oldsymbol{P}_{q_n}(M_k=0,k\geq b_n) ext{ exp. small} \ &\implies & P_n\left(M_k=0,k\geq b_n
ight)
ightarrow 0 \ &\implies & P_n\left(M_k>0 ext{ for some } k\geq b_n
ight)
ightarrow 1. \end{aligned}$$

Thus, $L_1 = \sup\{k \ge 1 : M_k > 0\}$ has the same limiting distribution under P_n as $\sup\{k \ge b_n : M_k > 0\}$. Can now apply the Fristedt's Transfer Principle.

How is
$$(L_1, \ldots, L_{t_n})$$
 distributed under P_n as $n \to \infty$?

Theorem (Fristedt 1993, Trans. AMS) Let $t_n = o(n^{1/4})$ and $v_1 \ge \cdots \ge v_{t_n}$. Then $P_n\left(\frac{L_t - A\sqrt{n}\log(A\sqrt{n})}{A\sqrt{n}} \le v_t, 1 \le t \le t_n\right)$ $\sim \int_{-\infty}^{v_1} \cdots \int_{-\infty}^{v_{t_n}} e^{-u_1 - \cdots - u_{t_n} - e^{-u_{t_n}}} du_{t_n} \cdots du_1.$

Answer

Typically, the largest t_n parts are all about $A\sqrt{n}\log(A\sqrt{n})$ and away from this mean behave as a **Markov chain**.

Unexpected application?

Definition

A partition λ is **graphical** if its parts are the vertex degrees of a simple graph.



Conjecture (Wilf (1982))

 $\lim_{n\to\infty} P_n(\lambda \text{ is graphical}) = 0.$

Proposition (Erdős–Gallai (1960))

 λ is graphical if and only if

$$\sum_{t=1}^{d} L_t(\overline{\lambda}) \ge \sum_{t=1}^{d} (L_t(\lambda) + t) \quad \text{for } d \le \textit{Durfee}(\lambda).$$

Theorem (Pittel (1997), JCTA)

Wilf's conjecture is true.

Theorem (Melczer–Michelen–Mukherjee (2020), *IMRN*)

For some C > 0, we have $P_n(\lambda \text{ is graphical}) \leq Cn^{-.003297210314}$.

Part 2: Boltzmann models for unimodal sequences

Notation: peaks

Example



Notation: multiplicites



Notation: largest parts



Key Ideas

$$U(q) = \sum_{n \ge 0} u(n)q^n = \sum_{m \ge 0} \underbrace{q^m}_{\text{peak}} \prod_{k \le m} \underbrace{\frac{1}{(1 - q^k)^2}}_{\text{left/right parts}}$$

U(q) is not a product, and $M_k^{[\ell]}, M_k^{[r]}$ are **not** independent under the naïve Boltzmann model:

$$oldsymbol{P}_q(\lambda) := rac{q^{S(\lambda)}}{U(q)}, \qquad q \in (0,1),$$

nor is the RHS very tractable. But **conditioning** on the peak we have a product generating function,

$$q^m \prod_{k\leq m} \frac{1}{(1-q^k)^m},$$

and recover independence. We then apply the Boltzmann model **uniformly** for m in the contributing range.

1

Transfer Principle

Let
$$B = \frac{\pi}{\sqrt{3}}$$
, $q_n = e^{-1/B\sqrt{n}}$ and
 $Q_{q,m}(\cdot) := Q_q(\cdot|\mathrm{PK} = m) \qquad P_{n,m}(\cdot) := P_n(\cdot|\mathrm{PK} = m)$

Proposition (B.–Bringmann, Adv. Math. 2022)

Suppose $X: U \to \mathbb{R}^{d_n}$ is a random variable determined by $\{M_k^{[j]}\}_{k \in K_{n,m}, j \in \{\ell, r\}}$ and that

$$\operatorname{Var}_{q_n}\left(\sum_{k\in K_{n,m}} k(M_k^{[\ell]} + M_k^{[r]})\right) = \sum_{k\in K_n} 2\frac{k^2 q_n^k}{(1-q_n^k)^2} = o(n^{3/2}).$$
(1)

Then as $n o \infty$

$$d_{TV}\left((P_{n,m}(X^{-1}), Q_{q_n,m}(X^{-1})) \to 0.$$
 (2)

Furthermore, if (??) is uniform for $a_n \leq m \leq b_n$, then so is (??).

Theorem (B.-Bringmann, Adv. Math. 2022)
Let
$$B := \frac{\sqrt{3}}{\pi}$$
. Then

$$\lim_{n \to \infty} P_n \left(\frac{\operatorname{PK} - B\sqrt{n} \log (2B\sqrt{n})}{B\sqrt{n}} \le v \right) = e^{-e^{-v}}.$$

Note: $n \mapsto \frac{n}{2}$ in Erdős-Lehner's Theorem plus an extra log(2).

Theorem (B.-Bringmann, Adv. Math. 2022)
Let
$$v_0 \ge v_1^{[j]} \ge \cdots \ge v_{t_n}^{[j]}$$
 for $j \in \{\ell, r\}$ and $t \le t_n = o(n^{1/4})$. Then
 $P_n \left(\frac{\operatorname{PK} - B\sqrt{n}\log(2B\sqrt{n})}{B\sqrt{n}} \le v_0 \frac{L_t^{[j]} - B\sqrt{n}\log(2B\sqrt{n})}{B\sqrt{n}} \le v_t^{[j]}, 1 \le t \le t_n, j \in \{L, R\} \right)$
 $\sim \int_{-\infty}^{v_0} \cdots \int_{-\infty}^{v_{t_n}^{[r]}} \frac{1}{2^{2t_n}} e^{-u_0 - \sum_{t=1}^{t_n} (u_t^{[\ell]} + u_t^{[r]}) - \frac{e^{-u_t[\ell]}}{2} - \frac{e^{-u_t[r]}}{2}}{du_{t_n}^{[r]}} \cdots du_0.$

Remark

Away from the mean, the sequences PK, $L_1^{[j]}$, ..., $L_{t_n}^{[j]}$ for $j \in \{\ell, r\}$ behave as **two Markov chains** for for $t = o(n^{1/4})$.

Theorem (B.-Bringmann, Adv. Math. 2022) Let $k \leq k_n = o(n^{1/4})$. Then $P_n\left(\frac{kM_k^{[j]}}{A\sqrt{n}} \leq v_k^{[j]}, 1 \leq k \leq k_n, j \in \{\ell, r\}\right)$ $\sim \prod_{k=1}^{k_n} \left(1 - e^{-v_k^{[\ell]}}\right) \left(1 - e^{-v_k^{[r]}}\right).$

Remark

The left and right multiplicities of $k = o(n^{1/4})$, when rescaled, behave as **independent exponential** random variables with mean 1.

Symmetry

Question

How is
$$\left(M_1^{[\ell]} - M_1^{[r]}, \dots, M_{k_n}^{[\ell]} - M_{k_n}^{[r]}\right)$$
 for $k_n = o(n^{1/4})$ distributed?

 $\chi_P :=$ indicator function of P

Corollary

Let
$$k_n = o(n^{1/4})$$
. Then

$$P_n\left(\frac{k(M_k^{[\ell]} - M_k^{[r]})}{B\sqrt{n}} \le v_k, \text{ for } k \le k_n\right) \sim \prod_{k \le k_n} \left(\left(1 - \frac{e^{-v_k}}{2}\right)\chi_{v_k > 0} + \frac{e^{v_k}}{2}\chi_{v_k \le 0}\right)$$

Answer

The differences $M_k^{[\ell]} - M_k^{[r]}$, when rescaled, have independent Laplace distributions for $k = o(n^{1/4})$. (convolution of geometric)

Application: sampling large unimodal sequences

- **③** Sample a peak according to $PK \sim \text{Gumbel}(0, 1)$.
- **②** Generate **independent** pairs of sample multiplicities according to $M_k^{[\ell]}, M_k^{[r]} \sim \text{Geometric}(1 q_n^k)$ for $k \leq PK$.

Example

Let n = 10,000. I get the following u.s. with size 8393 and peak 915.



Limit shapes

Theorem (B., Int. J. Number Theory 2023)

Let
$$B := \frac{\sqrt{3}}{\pi}$$
. Define

$$f_u(x) := egin{cases} -B\log\left(1-e^{Bx}
ight) & ext{if } x < 0, \ -B\log\left(1-e^{-Bx}
ight) & ext{if } x > 0. \end{cases}$$

Then this is a limit shape for unimodal sequences under the scaling $\frac{1}{\sqrt{n}}$.



Concluding remarks

Boltzmann model useful with other product/sum-of-products generating functions and w.r.t. other *multiplicative* measures:

- partitions under multiplicative measures (Vershik, 1996)
- Rogers-Ramanujan partitions (Bogachev-Yakubovich, 2019)
- distinct parts with bounded largest part (B. 2020)
- concave compositions (Dalal-Lohss-Parry, 2021)
- strongly unimodal sequences (B. 2022)
- :

Boltzmann model not always useful:

• Product gen. fn., but hard combinatorics. E.g. *plane partitions:*

$$\sum_{n\geq 0} pp(n)q^n = \prod_{k\geq 1} \frac{1}{(1-q^k)^k}.$$

But what does each factor count?

Statistic not easily described in terms of *M_k*.
 E.g. the number of *hooks* equal to *t*. [Griffin–Ono–Tsai, 2022] use Method of Moments

Thanks for listening!

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- W. Bridges, "Partitions into distinct parts with bounded largest part," *Research in Number Theory* 6 (2020) arXiv:2004.12036
- W. Bridges, "Limit shapes for unimodal sequences," International Journal of Number Theory (2023), arXiv: 2001.06878