

# A SHUFFLE THAT MIXES SETS OF ANY FIXED SIZE MUCH FASTER THAN IT MIXES THE WHOLE DECK

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## ABSTRACT:

Consider an  $n$  by  $n$  array of cards shuffled in the following manner. An element  $x$  of the array is chosen uniformly at random; Then with probability  $1/2$  the rectangle of cards above and to the left of  $x$  is rotated 180 degrees, and with probability  $1/2$  the rectangle of cards below and to the right of  $x$  is rotated 180 degrees. It is shown by an eigenvalue method that the time required to approach the uniform distribution is between  $n^2/2$  and  $cn^2 \ln n$  for some constant  $c$ . On the other hand, for any  $k$  it is shown that the time needed to uniformly distribute a set of cards of size  $k$  is at most  $c(k)n$ , where  $c(k)$  is a constant times  $k^3 \ln(k)^2$ . This is established via coupling; no attempt is made to get a good constant.

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# 1 Introduction

Consider  $n^2$  playing cards, numbered  $1, \dots, n^2$ , in an  $n \times n$  array; the set of positions in this array is denoted by

$$[n \times n] = \{(i, j) : 1 \leq i, j \leq n\}.$$

For  $1 \leq i, j \leq n$ , let  $\pi_{ij}$  be the permutation that sends the card in the  $(r, s)$  position to the  $(i + 1 - r, j + 1 - s)$  position if  $r \leq i$  and  $s \leq j$ , and does not change the position of the card otherwise. In other words the rectangle of size  $i \times j$  in the upper-left corner gets rotated by  $180^\circ$  and the remaining cards are unmoved. (The  $(1, 1)$  position is in the upper left, following matrix rather than Cartesian notation.) Let  $\pi'_{ij}$  denote the shuffle that does the same for the lower right corner, so that the card in the  $(r, s)$  position is moved to position  $(n + i - r, n + j - s)$  if  $r \geq i$  and  $s \geq j$  and is otherwise unmoved. Questions about how rapidly this type of permutation mixes an array were inspired by a Macintosh screensaver.

Suppose first that the cards are shuffled by waiting a mean one exponential amount of time, then picking  $i$  and  $j$  uniformly at random and performing the shuffle  $\pi_{ij}$ . (Setting the problem in continuous time avoids the later use of more complicated versions of theorems in [1] and [2] that take parity into account.) After time  $t$ , the resulting distribution  $\mathcal{S}_0^t$  on permutations of the  $n^2$  positions is given by

$$\mathcal{S}_0^t = \exp(t(\mathcal{S}_0 - 1)) \stackrel{def}{=} \sum e^{-t} \frac{t^k}{k!} \mathcal{S}_0^{(k)}$$

where  $\mathcal{S}_0^{(k)}$  is the  $k$ -fold convolution of the measure  $\mathcal{S}_0 = n^{-2} \sum_{i,j=1}^n \delta_{\pi_{ij}}$ . Here and throughout, random walks on the space of card configurations are identified with random walks on the symmetric group; in particular, when discussing two coupled shuffles, it will be convenient to be able to refer to the positions  $\sigma(x)$  and  $\tau(x)$  of the same card  $x$  in two arrays starting from two arbitrary configurations, one permuted by  $\sigma$  and the other by  $\tau$ .

The card in the  $(n, n)$  position is unlikely to move before time  $cn^2$ , which gives an easy lower bound on the time needed to randomize the layout. More precisely, if  $A$  is the set of permutations fixing  $(n, n)$ , then  $\mathcal{S}_0^t(A) \geq e^{-t/n^2}$  since  $e^{-t/n^2}$  is the probability that the card in position  $(n, n)$  is never moved at all. Thus

$$|\mathcal{S}_0^t - U| \geq e^{-t/n^2} - \frac{1}{n^2},$$

where  $U$  is the uniform measure and  $|\cdot|$  is the total variation distance. When  $t \ll n^2$ , therefore, the total variation distance is near one and the deck is not well shuffled. The same lower bound may be

obtained by counting: the total number of permutations of  $n^2$  cards is

$$n^{2!} = \exp((2 + o(1))n^2 \log n),$$

whereas the set  $A_k$  of permutations reachable in  $k$  shuffles is at most  $n^{2k}$ . Thus, letting  $k = \lfloor (1 + \epsilon)t \rfloor$ ,

$$\begin{aligned} |S_0^t - U| &\geq |\mathcal{S}_0^t(A_k) - U(A_k)| \\ &= 1 + o(1) - \exp[2 \log n(k - (1 + o(1))n^2)], \end{aligned}$$

which is near 1 when  $t \ll n^2$ . It will be seen (Theorem 2 below) that the time to randomization is at most a constant times  $n^2 \ln(n)$ .

The shuffle becomes more interesting if permutations  $\pi'_{ij}$  are also allowed. If each  $\pi_{ij}$  and  $\pi'_{ij}$  occurs at rate  $1/(2n^2)$ , the distribution resulting at time  $t$  will be

$$\mathcal{S}^t \stackrel{\text{def}}{=} \exp(t(\mathcal{S} - 1)) \stackrel{\text{def}}{=} \sum e^{-t} \frac{t^k}{k!} \mathcal{S}^{(k)}$$

where  $\mathcal{S}$  gives probability  $1/(2n^2)$  to each  $\pi_{ij}$  and to each  $\pi'_{ij}$ . (The dependence of  $\mathcal{S}$  and  $\mathcal{S}_0$  on  $n$  is suppressed in the notation.) Now the cards that take the longest to move are in positions  $(1, n)$  and  $(n, 1)$  and these will each be moved by time  $cn$  with probability  $1 - e^{-c/2}$ . Thus the first argument above shows only that the deck is not at all shuffled by time  $t \ll n$ . The counting argument does better: setting  $k = \lfloor (2 + \epsilon)t \rfloor$  shows that  $|\mathcal{S}^t - U| \approx 1$  when  $t \ll n^2/2$ . On the other hand, it will be shown that the positions of any set of cards of any fixed size,  $k$ , will be jointly randomized by time  $cn$  as  $n \rightarrow \infty$ . (By altering the shuffle again so that it may choose rectangles in the lower left and upper right corners as well, this time can be reduced to a constant when  $k = 1$ , but not for  $k \geq 2$ , since a pair of neighboring cards will always be stuck together for expected time  $cn$ .) This is the only shuffle I know of with the property that the time to randomization differs from the time to randomize subsets of any fixed size by factors greater than poly-log( $n$ ). In fact,  $k$  may be allowed to increase with  $n$ , in such a way that the time to randomize any  $k$  cards is still much less than the time to total randomization. To quantify this, say that an event  $A$  is measurable with respect to cards  $x_1, \dots, x_k$  if  $A$  is a set of permutations of the form  $\{\pi : (\pi(x_1), \dots, \pi(x_k)) \in B\}$  for some cards  $x_1, \dots, x_k$ , where  $B$  is a subset of  $k$ -tuples of distinct positions in the array  $[n \times n]$ . Define the  $k$ -set distance to uniformity of a distribution  $\mathcal{R}$ , denoted  $\|\mathcal{R} - U\|_k$ , to be  $\sup_A \mathcal{R}(A) - U(A)$  as  $A$  ranges over events measurable with respect to the positions of some set of  $k$  cards; setting  $k = n$  recovers the total variation distance.

**Theorem 1** *There exists a constant  $c$  such that for any  $n$  and any  $k$  with  $1 < k < n$ ,  $\|\mathcal{S}^t - U\|_k < 1/2^j$  whenever  $t > ck^3(\ln(k))^2 nj$ .*

**Theorem 2** For any  $\epsilon > 0$ ,  $\lim_n |\mathcal{S}^t - U| = 1$  when  $t = (1 - \epsilon)n^2/2$ . On the other hand there is a constant  $c$  for which  $|\mathcal{S}^t - U| < 1/2^j$  whenever  $t > cjn^2 \ln(n)$ . The same is true with  $\mathcal{S}$  replaced by  $\mathcal{S}_0$ .

The proofs of both theorems are based on techniques developed by Diaconis and others [1, 2]. In particular, the second part of Theorem 2 uses eigenvalue machinery (the first part is just a counting argument) and the proof of Theorem 1 is a coupling argument. No new theory is developed in this paper, rather it is hoped that the example is interesting.

## 2 Proof of Theorem 1

Theorem 1 is proved via a series of lemmas that establish it for small values of  $k$ . Do not count on an unsubscripted  $c$  to denote the same quantity from line to line.

**Lemma 3** There exists a constant  $c$  such that for any  $n$ ,  $\|\mathcal{S}^t - U\|_1 < 1/2^j$  whenever  $t > cjn$ .

**Lemma 4** There exists a constant  $c$  such that for any  $n$ ,  $\|\mathcal{S}^t - U\|_2 < 1/2^j$  whenever  $t > cjn$ .

**Lemma 5** There exists a constant  $c$  such that for any  $n$ ,  $\|\mathcal{S}^t - U\|_3 < 1/2^j$  whenever  $t > cjn$ .

To get from each lemma to the next, and thence to the theorem, the following type of coupling argument is used. For each finite set of cards  $(x_1, \dots, x_k)$ , a Markov chain  $\{(\sigma_t, \tau_t) : t \geq 0\}$  is defined on pairs of permutations of  $n^2$  cards. It is a coupling of two copies of the shuffle  $\mathcal{S}$  in the sense that the marginal on either coordinate is Markov with transitions from  $\sigma$  to  $\sigma\pi_{ij}$  or  $\sigma\pi'_{ij}$  at rates  $1/(2n^2)$  each, and that from some point onward  $\sigma(x_i)$  will equal  $\tau(x_i)$  for all  $i$ . (At this time the coupling is said to have succeeded, the initial configurations of cards having been any two arbitrary configurations.) Furthermore, there are constants  $c', \delta > 0$  independent of the cards  $x_1, \dots, x_k$  such that for any pair  $(\sigma_0, \tau_0)$ , the probability that the coupling will succeed by time  $c'n$  is at least  $\delta$ . Repeating this coupling  $j[\log(1/2)/\log(1 - \delta)]$  times and letting  $c = c'[\log(1/2)/\log(1 - \delta)]$  gives a coupling for which the probability that  $\sigma_t(x_i) = \tau_t(x_i)$  for all  $t \geq cjn$  and  $1 \leq i \leq k$  is at least  $1 - 1/2^j$ . Since  $x_1, \dots, x_k$  were arbitrary as were the two initial configurations, this implies the desired conclusion. It remains to exhibit the couplings, which will be done in the notation of this paragraph and without any thrift in choices of

constants. To avoid drowning in a mire of greatest-integer brackets, ignore them, i.e., assume without loss of generality that  $n$  is divisible by all of the integer constants that arise in the proofs. Also, names such as  $A$  and  $B$  will be assigned anew for each lemma.

Proof of Lemma 3: For each starting position  $(i, j) \in [n \times n]$ , consider the set of possible positions to which a card in that position may jump under a single permutation,  $\pi_{rs}$  or  $\pi'_{rs}$ . This is just the set  $\{(a, b) : (n+1-a-i)(n+1-b-j) \geq 0\}$ ; pictorially, rotate by  $180^\circ$  to get the point  $(n+1-i, n+1-j)$ , then divide the array into (unequal) quadrants meeting there and the possible jump set will consist of the upper-left and lower-right quadrants; the jump set is the shaded region in figure 1. Let  $A \subseteq [n \times n]$  be the region  $i, j \leq n/3$  and let  $B$  be the region  $i, j \geq 2n/3$ ; see figure 2. Observe that for any card  $x_1$ , in any position  $(i, j)$ , the rate at which  $x_1$  jumps into the region  $A \cup B$  is at least  $1/(3n)$ . Indeed, the intersection of  $A \cup B$  with the shaded region in figure 1 is minimized when  $(i, j) = (1, n)$  or  $(i, j) = (n, 1)$ . It is therefore possible to construct a coupling where at rate  $1/3n$ , independent of the past, both coordinates,  $\sigma$  and  $\tau$ , simultaneously jump to permutations for which the card  $x_1$  is in  $A \cup B$ . Call the first time this happens  $T$ . From the pictorial description of the jump set, it follows that any two positions in  $A \cup B$  have at least  $n^2/3$  positions in common to which both may jump ( $n^2/9$  suffices for our argument and is more immediate). For any value of  $\sigma_T(x_1), \tau_T(x_1)$ , the coupling may therefore be extended up to time  $T+1$  so that with probability at least  $e^{-1}/6$  each coordinate makes precisely one jump in this time and  $\sigma_{T+1}(x_1) = \tau_{T+1}(x_1)$ . The coupling then succeeds in time  $3n+1$  with probability at least  $\mathbf{P}(T \leq 3n)e^{-1}/6 \geq e^{-1}(1-e^{-1})/6$  which proves the lemma.  $\square$

Proof of Lemma 4: A useful observation is that if cards  $x_1$  and  $x_2$  are both some minimal distance  $d$  from any edge of the array, and some permutation  $\pi_{ij}$  is applied which moves  $x_1$  but not  $x_2$ , then further application of any  $\pi_{kl}$  with  $n-d/2 \leq k, l \leq n-d/4$  sends both cards to positions at least  $d/4$  distant from any edge of the array. Some notation for distance from the set of positions distant from any edge will also be useful. Let  $A_j \subseteq [n \times n]$  be the set of positions

$$\{(i, k) : \frac{n}{5 \cdot 2^j} \leq i, k \leq n - \frac{n}{5 \cdot 2^j}\}.$$

Let  $B \subset [n \times n]^2$  denote the set

$$\{((i_1, j_1), (i_2, j_2)) \in (A_4)^2 : \max(|i_1 - i_2|, |j_1 - j_2|) \geq n/40\};$$

of pairs of positions in  $A_4$  separated by at least  $n/40$  in at least one coordinate. Define  $B_0$  to be the set of pairs of positions, one of which is in  $A_2$  and the other of which has both coordinates less than  $n/40$ .

Let  $C \subset [n \times n]^2$  be the set

$$\{((i_1, j_1), (i_2, j_2)) \in (A_6)^2 : \min(|i_1 - i_2|, |j_1 - j_2|) \geq n/160\}.$$

Finally, let  $D$  be the set of pairs of coordinates  $\{(i_1, j_1), (i_2, j_2) : i_1, j_1 < n/3, i_2, j_2 > 2n/3\}$ .

Pick any distinct cards  $x_1$  and  $x_2$ , and suppose the positions,  $(i_1, j_1)$  and  $(i_2, j_2)$  of both cards are in  $A_2$ . Either  $i_1 \neq i_2$  or  $j_1 \neq j_2$ ; assume without loss of generality that  $i_1 \neq i_2$ , since the argument is symmetric in  $i$  and  $j$ . If we choose  $i = \min\{i_1, i_2\}$  and  $j$  so that  $j_1 \leq j \leq j_1 + n/20$ , then the permutation  $\pi_{ij}$  moves  $x_1$  to a position  $(1, b)$  with  $b \leq n/40$  and does not move  $x_2$ . The positions of the cards now differ by at least  $n/40$  in the second coordinate. Since any permutation  $\pi_{kl}$  with  $k, l > 39n/40$  will move both cards, it will also preserve their separation; applying the observation at the beginning of this proof (with  $d = n/20$ ) shows that there are at least  $n^2/6400$  permutations  $\pi_{ij}$  whose further application will result in the cards  $x_1$  and  $x_2$  having a pair of positions in  $B$ . It has thus been shown that

Whenever  $x_1, x_2 \in A_2$ , the rate of jumping to a pair of positions in  $B_0$  is at least  $1/(160n)$ ;  
when the pair of positions is in  $B_0$  then the rate of jumping to a pair in  $B$  is at least  $1/12800$ .

Similar reasoning shows that whenever the pair of positions of  $x_1$  and  $x_2$  is in  $B$ , the probability that the pair of positions will be in  $C$  two jumps later is at least a constant,  $c$ : there are at least  $n^2/25600$  permutations  $\pi_{ab}$  moving one card into the the region

$$\{(r, s) : 1 \leq r, s \leq n/160\}$$

while keeping the other card fixed; these also separate the cards by at least  $n/80$  in both coordinates; from here, any  $\pi_{rs}$  with  $319n/320 \geq r, s \geq 159n/160$  will land the pair of positions of  $x_1$  and  $x_2$  in  $C$ .

A final observation along these lines is that whenever the pair of positions of  $x_1$  and  $x_2$  is in  $C$ , the probability of finding the pair in  $D$  three jumps later is at least another constant. The three moves which may be necessary are: if  $x_2$  is above and to the left of  $x_1$ , then apply any  $\pi_{ij}$  with  $i, j \geq 159n/160$  (otherwise, skip this step); now if  $(i_1, j_i)$  is the new position of  $x_1$ , then  $i_1, j_1 \leq 319n/360$  and any  $\pi_{kl}$  with  $(i_1, j_1) \leq (k, l) \leq (i_1, j_1) + (n/320, n/320)$  will move  $x_1$  into the upper-left corner without disturbing  $x_2$ ; the separation between the cards is still at least  $n/320$  in at least one coordinate, and the coordinates  $(i_2, j_2)$  of the second card are at least  $n/320$ , so there are at least  $n^2/102400$   $\pi'_{kl}$  moves that will get  $x_2$  into the lower-right corner without disturbing  $x_1$ .

A useful and self-evident principle when coupling two identical copies of a countable recurrent Markov chain is that if the rate to jump from each state in the set  $\Theta$  into the set  $\Xi$  is at least  $\delta$ , then a coupling  $\{X_t, Y_t\}$  and a time  $T$  exist such that  $X_{T-}, Y_{T-} \in \Theta$ ,  $X_T, Y_T \in \Xi$ , and such that the Lebesgue measure of  $\{t < T : X_t, Y_t \in \Theta\}$  has exponential distribution with mean  $1/\delta$ . [One way to establish this is to

define two independent copies  $\{X'_t, Y'_t\}$ , altered in any way that reduces the jump rate into  $\Xi$  by  $\delta$  at each state in  $\Theta$ , to let  $Z$  be an independent poisson process of rate  $\delta$ , to let  $T$  be the first time  $t$  at which  $Z_{t-} \neq Z_t$  while  $X_t, Y_t \in \Theta$ , and to let  $X_t = X'_t$  and  $Y_t = Y'_t$  for  $t' < t$ , while  $X_T$  and  $Y_T$  jump into  $\Xi$  with whatever distribution was subtracted before, and then the two evolve independently.]

Thus the lower bound on the rate of jumping from a pair in  $A_2$  to the set  $B_0$  gives rise via this principle to a coupling  $\{\sigma_t, \tau_t\}$  and a time  $T$  at which  $\sigma$  and  $\tau$  simultaneously jump into  $B_0$ . Use this coupling just up to the time  $T$ , and then for  $T < t < T + 6$ , let  $\sigma$  and  $\tau$  evolve independently. The probability of precisely 6 jumps occurring in  $\sigma_t$  in the interval  $(T, T + 6]$  is  $e^{-6}6^6/6! > 1/7$ ; conditional on this, the probability that the pair of positions of  $x_1$  and  $x_2$  under  $\sigma_{T+6}$  is in  $D$  is at least the product of the three constants above (one constant to get to  $B$  in one jump, one to get to  $C$  in two more jumps and one to get to  $D$  three jumps after that). Since  $\tau_t$  behaves identically, the probability of the event  $G$  is at least a constant, where  $G$  is the event that the pairs of positions of  $x_1$  and  $x_2$  under both  $\sigma_{T+6}$  and  $\tau_{T+6}$  are in  $D$ .

Finally, observe that conditional on  $G$ ,  $\sigma$  and  $\tau$  may be coupled by time  $T + 8$  with probability bounded away from zero: let  $\sigma$  and  $\tau$  both jump exactly twice, using some  $\pi_{i_1, j_1}$  and  $\pi_{i_2, j_2}$  (as in the proof of the preceding lemma) to send  $x_1$  to the same position in  $[n/6 \times n/6]$  and using some  $\pi'_{i_1, j_1}$  and  $\pi'_{i_2, j_2}$  to send  $x_2$  to the same position in the lower-right square of this size. All that remains is to bound the stopping time,  $T$ .

By the previous lemma there is a  $k$  such that  $t > kn$  implies  $\|\mathcal{S}^t - U\|_1 < .01$ . This implies that for  $t > kn$  and any card  $x$ ,  $\mathbf{P}(\mathcal{S}^t(x) \in A_2) \geq U(A_2) - .01 = .8$ . Thus the two independent copies of the Markov chain  $\{\sigma'_t\}$  and  $\{\tau'_t\}$  used to construct the coupling must satisfy

$$\mathbf{P}(\sigma'_t(x_1), \sigma'_t(x_2), \tau'_t(x_1), \tau'_t(x_2) \in A_2) \geq 1 - 4(1 - .8) = .2$$

for any  $t > kn$ . In particular this implies that if  $M \subseteq [kn, 2kn]$  is the set of times  $t$  for which the positions of  $\sigma'_t(x_1), \sigma'_t(x_2), \tau'_t(x_1)$  and  $\tau'_t(x_2)$  are all in  $A$ , then

$$.2kn \leq \mathbf{E}\lambda(M) \leq .1kn + n\mathbf{P}(\lambda(M) > .1kn),$$

where  $\lambda$  is Lebesgue measure, and solving this gives  $\mathbf{P}(\lambda > .1kn) \geq .1$ . The coupling is constructed so that

$$\mathbf{P}(T < 2kn \mid \lambda(M)) \geq 1 - \exp(-\lambda(M)/160n).$$

Thus  $\mathbf{P}(T < 2kn) \geq (.1)(1 - \exp(-k/1600))$ .

This, together with the success of the coupling by time  $T + 8$  with constant probability, proves that the coupling succeeds by time  $2kn + 8$  with some constant probability, which suffices to prove the lemma, since the coupling may be restarted at times that are multiplies of  $2kn + 8$  until it succeeds.  $\square$

Proof of Lemma 5: This proof uses similar moves to the last proof, so only the new part will be described. Let  $x_1, x_2$  and  $x_3$  be any three cards. By the previous lemma, choose a  $k$  for which  $\|\mathcal{S}^t - U\|_2 \leq 1/4$  when  $t \geq kn$ . Construct the coupling by first letting  $\sigma$  and  $\tau$  evolve independently for time  $kn$ . Let  $(a_j^1, a_j^2)$  denote the position of  $\sigma_t(x_j)$  and  $(b_j^1, b_j^2)$  denote the position of  $\tau_t(x_j)$ ; for convenience, define  $a_0^1 = b_0^1 = a_0^2 = b_0^2 = 1$  and  $a_4^1 = b_4^1 = a_4^2 = b_4^2 = n$ . Let

$$M_t = \min\{|a_i^k - a_j^k|, |b_i^k - b_j^k|, |a_i^k - b_j^k|, : k = 1, 2; i \neq j; 0 \leq i, j \leq 4\}.$$

Thus under both  $\sigma$  and  $\tau$ , all cards  $x_1, x_2$  and  $x_3$  are separated in each coordinate by  $M_t$  from each other and from the boundary of the array, and for  $i \neq j$ ,  $\sigma_t(x_i)$  and  $\tau_t(x_j)$  are separated as well.

Under the product uniform distribution,  $(U \times U)$ , observe

$$(U \times U)(M_t \leq n/240) \leq .3;$$

this is because the event  $\{M_t \leq n/240\}$  is the union of 36 events of probability at most  $1/120$ : 12 events that some coordinate of some card under one of  $\sigma_t$  or  $\tau_t$  is within  $n/240$  of 0 or  $n$ , 12 events that some coordinate of  $\sigma_t(x_i)$  is too close to the same coordinate of  $\tau_t(x_j)$ , 6 events that some  $\sigma_t(x_i)$  and  $\sigma_t(x_j)$  are within  $n/240$  in some coordinate, and 6 events that some  $\tau_t(x_i)$  and  $\tau_t(x_j)$  are within  $n/240$  in some coordinate.

Therefore  $\mathbf{P}(M_{kn} \leq n/240) \leq 3/4$ , by choice of  $k$ , since  $M_{kn}$  is an event depending only on the positions of two cards. Conditional on  $M_{kn} > n/240$ ,  $\sigma_{kn+5}$  and  $\tau_{kn+5}$  may be coupled so that the positions of all three cards  $x_1, x_2$  and  $x_3$  are the same under  $\sigma$  and  $\tau$  with probability bounded away from zero. The five moves that may be necessary are: (1) couple  $\sigma(x_1)$  and  $\tau(x_1)$  by moving them both to the upper left  $n/720 \times n/720$  square; (2) move this coupled card into the bottom right  $n/1440 \times n/1440$  square by time  $kn+2$ ; (3) couple  $\sigma(x_2)$  and  $\tau(x_2)$  in an even smaller upper-left region; (4) move  $x_2$  to the region in the lower-right (but not all the way in the corner) defined by  $\{(i, j) : n/360 < i, j < n/720\}$ ; note that this does not disturb  $x_1$ ; (5) couple  $x_3$ .  $\square$

Proof of Theorem 1 from Lemma 5: The method used to prove Lemma 5 may be generalized to any  $k$  but the coupling time is then exponential in  $k$ . To get a power law in  $k$ , it is necessary to construct a less wasteful coupling. When  $k \geq \sqrt{n}$ ,  $k^3 n > n^2 \ln n$ , and Theorem 1 is subsumed in Theorem 2. So no



generality is lost in assuming that  $k < \sqrt{n}$ . Fix any  $k$  cards,  $x_1, \dots, x_k$ . A sequence of stopping times will be defined at which the probabilities of certain “good” events occurring in the near future is large. The stopping times are called  $\{T(u, v) : 1 \leq u \leq k, 1 \leq v \leq l(u)\}$  and  $\{T_j : 0 \leq j \leq k\}$  and when  $j \geq 1$ , they satisfy

$$T_{j-1} < T(j, 1) < T(j, 1) + 1 \leq T(j, 2) < \dots \leq T(j, l(j)) < T(j, l(j)) + 1 = T_j.$$

Informally, at each  $T(u, v)$ , either something good happens one time unit later, in which case  $T_u = T(u, v) + 1$  and  $l(u) = v$ , or else we wait for the next auspicious time,  $T(u, v + 1)$ .

Describing the behavior of the coupling between times  $T(u, v)$  and  $T(u, v) + 1$  takes a little notation, but at all other times the construction is simple. Let  $(\sigma_t, \tau_t)$  evolve independently until time  $T_0$ . For  $t \in [T_j, T(j + 1, 1)]$  and for  $t \in [T(u, v) + 1, T(u, v + 1)]$ ,  $v < l(u)$ , let  $\sigma$  and  $\tau$  evolve in parallel, so that  $\sigma$  jumps to  $\sigma\pi$  if and only if  $\tau$  jumps to  $\tau\pi$ . No technical problems arise in switching between these behaviors as long as the  $T(u, v)$  are honest stopping times and the event  $\{l(u) = v\}$  is in the  $\sigma$ -field of events up to time  $T(u, v) + 1$ .

To handle the remaining times, define  $W(t)$  to be the set  $\{s \leq k : \sigma_t(x_s) = \tau_t(x_s)\}$ . Informally, this is the set of cards whose positions are the same under  $\sigma$  and  $\tau$  at time  $t$ . Since the coupling depends on knowing something about the configurations at times  $T(u, v)$ , we begin by defining those. First, define

$$T_0 = \inf\{t \geq 0 : \sigma_t(x_s) \neq \tau_t(x_{s'}) \text{ for all } s, s' \leq k\}.$$

Clearly this is a stopping time, and  $W(T_0) = \emptyset$ . It will be verified inductively that

$$W(s) \subseteq W(t) \text{ for } T_0 \leq s \leq t, |W(T_j)| = j, \text{ and } |W(T(u, v))| = u - 1. \quad (1)$$

It will also be verified that  $\sigma_t(x_s) \neq \tau_t(x_{s'})$  for all  $t \geq T_0$  and  $s \neq s'$ . Since  $\sigma$  and  $\tau$  move in parallel except on  $t \in [T(u, v), T(u, v) + 1]$  and since these two statements are true at time  $T_0$ , we need only verify that they remain true over the time intervals  $[T(u, v), T(u, v) + 1]$ . For any  $u \leq k$  and  $1 < v \leq l(u)$ , define

$$T(u, v) = \inf\{t \geq T(u, v - 1) + 1 : \begin{array}{l} \exists s = s(u, v) \notin W(T_{u-1}) \text{ s.t. } \sigma_t(x_s), \tau_t(x_s) \in [1, \frac{n}{3\sqrt{k}}] \times [1, \frac{n}{3\sqrt{k}}] \\ \text{and } \sigma_t(x_{s'}), \tau_t(x_{s'}) \notin [1, \frac{n}{2\sqrt{k}}] \times [1, \frac{n}{2\sqrt{k}}] \text{ for } s' \neq s \end{array} \}.$$

Define  $T(u, 1)$  identically, but with  $T_{u-1}$  in place of  $T(u, v - 1) + 1$ . Informally,  $T(u, v)$  is the first time after  $T(u, v - 1) + 1$  (or  $T_{u-1}$  if  $v = 1$ ) that some card  $x_{s'}$  not yet in  $W$  is sent to a square region in the the top-left corner by both  $\sigma$  and  $\tau$ , while all other cards are sent to a region in the lower-right that

is the complement of a slightly larger square region. Clearly, these are stopping times and  $W$  cannot change on  $[T(u, v - 1) + 1, T(u, v)]$  because  $\sigma$  and  $\tau$  are evolving in parallel.

For each  $a, b \leq n/(6\sqrt{k})$ , there are unique  $i(a, b), j(a, b) \leq n/(2\sqrt{k})$  for which  $\pi_{ij}[\sigma_{T(u, v)}(x_s)] = (a, b)$ , while  $\pi_{ij}[\sigma_{T(u, v)}(x_{s'})] = \sigma_{T(u, v)}(x_{s'})$  for  $s' \neq s$ . The same is true with  $\sigma_{T(u, v)}$  replaced by  $\tau_{T(u, v)}$ ; call these  $i^*(a, b)$  and  $j^*(a, b)$ . It is therefore possible to choose a pair  $(\pi, \pi^*)$  in such a way that each of  $\pi$  and  $\pi^*$  is uniform over  $\{\pi_{xy} : 1 \leq x, y \leq n\}$ , that

$$\mathbf{P}(\pi = \pi_{i(a, b), j(a, b)}, \pi^* = \pi_{i^*(a, b), j^*(a, b)}) \geq \frac{1}{36k}, \quad (2)$$

and that with probability one, either  $\pi = \pi^*$  or else

$$\pi = \pi_{xy}, \pi^* = \pi_{x^*y^*} \text{ for some } x, y, x^*, y^* \leq \frac{1}{2\sqrt{k}}. \quad (3)$$

For a single shuffle,  $\mathcal{S}^t$ , the probability of precisely one jump occurring in a unit of time and that jump being a  $\pi_{ij}$  rather than a  $\pi'_{ij}$  is  $1/(2e)$ . By this observation and (2) and (3), we may construct the coupling for  $t \in [T(u, v), T(u, v) + 1]$  so that with probability  $1 - 1/(2e)$  the two processes  $\sigma$  and  $\tau$  evolve in parallel, jumping either zero times, more than once, or jumping exactly once by some  $\pi'_{ij}$ , while with probability  $1/(2e)$  the two processes jump exactly once by some  $\pi$  and  $\pi^*$  picked from the joint distribution described above.

Define  $l(u) = v$  if this last possibility occurs (jumps of  $\pi$  and  $\pi^*$ ) and if furthermore,  $\pi = \pi_{i(a, b), j(a, b)}$  and  $\pi^* = \pi_{i^*(a, b), j^*(a, b)}$  for some  $a, b \leq n/(6\sqrt{k})$ . This is of course measurable with respect to events until time  $T(u, v) + 1$ , and when it occurs,  $W(T(u, v) + 1) = W(T(u, v)) \cup \{x_s\}$ , with  $x_s = x_{s(u, v)}$  being the witnessing card for the stopping time  $T(u, v)$ . In this case,  $T_u$  is defined to equal  $T(u, v) + 1$  and the inductive statement (1) is verified. On the other hand, if  $l(u) > v$ , then  $W(T(u, v) + 1) = W(T(u, v))$ , since either the shuffles evolved in parallel or else (3) guarantees that no card  $x_{s'}$  other than  $x_s$  was moved by either shuffle. Thus again, (1) is verified. In either case (parallel shuffles or no card  $x_{s'}$  other than  $x_s$  moved by either shuffle), it is clear that the statement  $\sigma_t(x_r) \neq \tau_t(x_{r'})$  is preserved for all  $r \neq r'$ .

A consequence of (1) is that all  $k$  cards are coupled by time  $T_k$ . Thus to prove the theorem it suffices to find a constant  $c$  for which

$$\mathbf{P}[T_k > cnk^3(\ln(k))^2] < 1/2. \quad (4)$$

Let  $\mathcal{F}(t)$  denote the  $\sigma$ -field of events up to time  $t$ . We begin by showing that  $\mathbf{E}T_0 < cn \ln(k)$ . Using Lemma 3 for  $t = c_0 n \ln(k)$ , with  $c_0 > 3c/\ln 2$ , gives

$$\|\mathcal{S}^r - U\|_1 < \frac{1}{k^3}.$$

Then for this  $t$ ,  $\mathbf{P}(\sigma_t(x_s) = \tau_t(x_{s'})) \leq 1/k^3 + 1/n^2$  for each fixed  $s, s' \leq k$  and summing gives a probability of at most  $1/k + k^2/n^2$  that some  $\sigma_t(x_s) = \tau_t(x_{s'})$ . Since  $4 \leq k < \sqrt{n}$  in any nontrivial case, this probability is bounded above by  $1/2$ . Repeating this argument at times that are multiples of  $t$  shows  $T_0$  to be stochastically dominated by  $t$  times a geometric of mean two, proving that  $\mathbf{E}T_0 < cn \ln(k)$  for an appropriate  $c$ .

Next, we establish that

$$\begin{aligned} (i) \quad & \mathbf{E}(T(u, v+1) - (T(u, v) + 1) \mid \mathcal{F}(T(u, v) + 1)) \leq cn \frac{k^2 \ln(k)}{k+1-u} \\ (ii) \quad & \mathbf{E}(T(u, 1) - T_{u-1} \mid \mathcal{F}(T_{u-1})) \leq cn \frac{k^2 \ln(k)}{k+1-u}. \end{aligned}$$

By Lemma 5, choose  $r = cn \ln(k)$  so that  $\|\mathcal{S}^r - U\|_3 < 1/(400k^5)$ . Write  $B$  for the region  $[1, n/(3\sqrt{k})] \times [1, n/(3\sqrt{k})]$  and write  $C$  for the region  $[1, n/(2\sqrt{k})] \times [1, n/(2\sqrt{k})]$ . Pick any  $s \notin W(u)$  and let  $y = \sigma_{T(u,v)+1}(x_s)$  and  $z = \tau_{T(u,v)+1}(x_s)$ . The set  $Q$  of permutations  $\pi$  for which  $\pi(y) \in B$  and  $\pi(z) \in B$  has probability

$$U(Q) = \frac{1}{9k} \left( \frac{1}{9k} - \frac{1}{n^2} \right) \geq \frac{1}{100k^2}$$

under the uniform distribution. The permutations  $\sigma_{T(u,v)+1+r}(\sigma_{T(u,v)+1}^{-1})$  and  $\tau_{T(u,v)+1+r}(\tau_{T(u,v)+1}^{-1})$  are equal and their conditional distribution given  $\mathcal{F}(T(u, v) + 1)$  is the distribution of  $\mathcal{S}^r$ . Since  $r$  is chosen to make  $\|\mathcal{S}^r - U\|_2 \leq \|\mathcal{S}^r - U\|_3 < 1/(400k^5)$ , it follows that

$$\mathbf{P}(\sigma_{T(u,v)+1+r}(x_s) \in B \text{ and } \tau_{T(u,v)+1+r}(x_s) \in B \mid \mathcal{F}(T(u, v) + 1)) \geq \frac{1}{100k^2} - \frac{1}{400k^5}. \quad (5)$$

For  $w \neq y, z$ ,

$$U\{\pi : \pi(y) \in B, \pi(z) \in B \text{ and } \pi(w) \in C\} \leq \frac{1}{324k^2}.$$

Setting  $w = \sigma_{T(u,v)+1}(x_{s'})$  for some  $s' \neq s$  and using  $\|\mathcal{S}^r - U\|_3 \leq 1/(400k^5)$  again yields

$$\begin{aligned} & \mathbf{P}(\sigma_{T(u,v)+1+r}(x_s) \in B \text{ and } \tau_{T(u,v)+1+r}(x_s) \in B \text{ and } \sigma_{T(u,v)+1+r}(x_{s'}) \in C \mid \mathcal{F}(T(u, v) + 1)) \quad (6) \\ & \leq \frac{1}{324k^3} + \frac{1}{400k^5}. \end{aligned}$$

If we instead let  $w = \tau_{T(u,v)+1}(x_{s'})$ , we see that the same is true with  $\sigma_{T(u,v)+1+r}(x_{s'}) \in C$  replaced by  $\tau_{T(u,v)+1+r}(x_{s'}) \in C$ . Let  $G(u, v, s)$  be the event that  $\sigma_{T(u,v)+1+r}(x_s) \in B$ , that  $\tau_{T(u,v)+1+r}(x_s) \in B$ , and that for all  $s' \neq s$ ,  $\sigma_{T(u,v)+1+r}(x_{s'}), \tau_{T(u,v)+1+r}(x_{s'}) \notin C$ . Then summing (6) over  $s' \neq s$ , doubling, and subtracting from (5), gives

$$\mathbf{P}(G(u, v, s) \mid \mathcal{F}(T(u, v) + 1)) \geq \frac{1}{100k^2} - \frac{1}{400k^5} - 2k \left( \frac{1}{324k^3} + \frac{1}{400k^5} \right) \geq \frac{1}{400k^2},$$

since  $k \geq 4$ . The events  $G(u, v, s)$  are disjoint as  $s$  varies. Recalling that  $T(u, v + 1)$  has been reached when  $G(u, v, s)$  occurs for some  $s \notin W(T_{u-1})$  and summing over such  $s$  gives

$$\mathbf{P}(T(u, v + 1) \leq T(u, v) + 1 + r \mid \mathcal{F}(T(u, v) + 1)) \geq \frac{k + 1 - u}{400k^2}.$$

Comparing to another geometric random variable, recalling the value of  $r$  and rolling all constants into one gives

$$\mathbf{E}(T(u, v + 1) - T(u, v) - 1 \mid \mathcal{F}(T(u, v) + 1)) \leq cn \frac{k^2 \ln(k)}{k + 1 - u}.$$

This establishes (i) above, the argument for (ii) being identical.

By construction,  $\mathbf{P}(T_u = T(u, v) + 1 \mid \mathcal{F}(T(u, v))) \geq \frac{1}{36k}$  on the event  $l(u) \geq v$ . This implies  $\mathbf{E}l(u) \leq 36k$ . Thus, setting  $T(u, 0) = T_{u-1}$ ,

$$\begin{aligned} \mathbf{E}(T_u - T_{u-1}) &= \mathbf{E} \sum_{v=1}^{l(u)} (T(u, v) - T(u, v - 1)) \\ &= \mathbf{E} \sum_{v=1}^{\infty} \mathbf{1}_{l(u) \geq v} (T(u, v) - T(u, v - 1)) \\ &= \mathbf{E} \left[ \sum_{v=1}^{\infty} \mathbf{1}_{l(u) \geq v} \mathbf{E}(T(u, v) - T(u, v - 1) - 1 \mid \mathcal{F}(T(u, v) + 1)) \right] + \mathbf{E}l(u) \\ &\leq \mathbf{E} \left[ \sum_{v=1}^{\infty} \mathbf{1}_{l(u) \geq v} cn \frac{k^2 \ln(k)}{k + 1 - u} \right] \\ &= \mathbf{E}l(u) cn \frac{k^2 \ln(k)}{k + 1 - u}. \end{aligned}$$

Summing over  $u$  gives  $\mathbf{E}(T_k - T_0) \leq cnk^3(\ln(k))^2$ , and using the earlier estimate on  $\mathbf{E}T_0$  shows that  $\mathbf{E}T_k \leq cnk^3(\ln(k))^2$ . Since  $T_k$  is positive, this implies (4), which proves Theorem 1.  $\square$

### 3 Proof of Theorem 2

The proof of the nontrivial part of Theorem 2, namely the upper bound, is gotten by analyzing the eigenvalues of the random walk on  $S_{n^2}$  whose steps have distribution  $\mathcal{S}$ . To abbreviate the terminology,

say the eigenvalues of a probability distribution  $\mathbf{P}$  are the eigenvalues of its random walk, and if  $\mathbf{P}$  is uniform on some set  $A$ , call these also the eigenvalues of  $A$ .

The eigenvalue analysis is done in three steps. Define another shuffle  $\mathcal{R}$  which chooses a three-cycle uniformly from among all  $2\binom{n^2}{3}$  three-cycles at total rate one. (A three-cycle permutes three cards cyclically and leaves the remaining  $n^2 - 3$  cards untouched.) The first step, Lemma 7 below, compares the eigenvalues of  $\mathcal{S}$  with the eigenvalues of  $\mathcal{R}$ . This relies on a lemma from [2], Lemma 6 below, which bounds the eigenvalues of one shuffle in terms of the eigenvalues of a second, more tractable, shuffle when the permutations in the second shuffle are explicitly written as products of permutations in the first shuffle. The second step is to compute the eigenvalues of  $\mathcal{R}$ . This is done via the representation theory of the symmetric group, and can be read off from known results in [3]. Finally, the information about the eigenvalues of  $\mathcal{S}$  is used to get an upper bound on the difference between  $\mathcal{S}^t$  and  $U$  in total variation, and hence on the time to randomization. This argument closely parallels the proof of Theorem 5 in [1, ch. 3], which does an analogous computation but for transpositions instead of three-cycles.

**Lemma 6 (Diaconis 1992)** *Let  $A_1, A_2 \subseteq S_n$  be sets of permutations that generate  $S_n$  and are symmetric, i.e.  $\pi \in A_i$  if and only if  $\pi^{-1} \in A_i$ . For each  $\pi \in A_2$ , pick a way of writing  $\pi$  as a product of elements of  $A_1$ ; let  $N(\sigma, \pi)$  denote the number of times  $\sigma$  appears in this product and let  $|\pi|$  denote the number of factors in the product. This defines a constant*

$$B = \frac{|A_1|}{|A_2|} \max_{\sigma \in A_1} \sum_{\pi \in A_2} |\pi| N(\sigma, \pi).$$

*Let  $\mathcal{S}_i$  be the uniform distribution on  $A_i$ . Choose any subspace  $V \subseteq \mathbf{C}^{S_n}$  which is invariant for the right regular representation of  $S_n$  and let  $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_k$  be the eigenvalues of  $\mathcal{S}_2$  on the subspace  $V$  in descending order, counted with proper multiplicity. Writing the eigenvalues of  $\mathcal{S}_1$  on the subspace  $V$  as  $\lambda'_1 \geq \lambda'_2 \geq \dots \geq \lambda'_k$ , the relation*

$$1 - \lambda_i \leq B(1 - \lambda'_i) \tag{7}$$

*holds for  $i = 1, \dots, k$ . □*

Proof: Let  $\mathcal{E}$  be the Dirichlet form for  $\mathcal{S}_2$ , namely the symmetric, positive definite form on  $\mathbf{C}^{S_n}$  defined by  $\mathcal{E}(f, f) = \langle (I - \mathcal{S}_2)(f), f \rangle$ , where  $\mathcal{S}_2(f)(z) = |A_2|^{-1} \sum_{x \in A_2} f(zx)$  and  $\langle, \rangle$  is the usual inner product. Let  $\mathcal{E}'$  be the Dirichlet form for  $\mathcal{S}_1$ . Then Theorem 1 of [2] shows that

$$\mathcal{E} \leq B\mathcal{E}'.$$

Lemma 4 of [2] then implies (7) when  $V$  is all of  $\mathbf{C}^{S_n}$ . If  $V$  is not the whole space, then observe that  $V$  has an orthogonal complement  $V^\perp$  which is also an invariant subspace. Thus the Dirichlet forms  $\mathcal{E}$  and  $\mathcal{E}'$  decompose into the direct sums of forms on  $V$  and  $V^\perp$ . The relation  $\mathcal{E} \leq B\mathcal{E}'$  must then hold on  $V$ , and the proof is again finished by Lemma 4 of [2].  $\square$

**Lemma 7** *Let  $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_{n!-2}$  be all the eigenvalues of the shuffle  $\mathcal{R}$  except for the two eigenvalues of  $+1$  which occur on the one-dimensional invariant subspaces  $V_+ = \{f : f(x) = f(y) \text{ for all } x, y\}$  and  $V_- = \{f : f(x)\text{sign}(x) = f(y)\text{sign}(y) \text{ for all } x, y\}$ . Let  $\lambda'_1 \geq \lambda'_2 \geq \dots \geq \lambda'_{n!-2}$  be the eigenvalues of  $\mathcal{S}_0$  on the space  $V_\perp = \{f : \sum f(x) = \sum f(x)\text{sign}(x) = 0\}$  which is the orthogonal complement of  $(V_+ \oplus V_-)$ . There is a constant  $c$  such that for all  $i \leq n! - 2$ ,*

$$(1 - \lambda_i) \leq c(1 - \lambda'_i).$$

*The same holds when  $\mathcal{S}_0$  is replaced by  $\mathcal{S}$ .*

Proof: We first handle the case of  $\mathcal{S}_0$ . To apply Lemma 6, let  $A_1$  be all the  $\pi_{ij}$  and let  $A_2$  be all the three-cycles. Picking ways to write elements of  $A_2$  as products of elements of  $A_1$  requires several steps. Let  $A_3 \subseteq A_2$  be the three-cycles that permute three array elements  $(i_r, j_r) : r = 1, 2, 3$  for which the coordinates  $i_r$  are distinct from each other and the coordinates  $j_r$  are distinct from each other. For  $n \geq i, j \geq 3$ , let  $X_{ij}$  and  $Y_{ij}$  be the following product of elements of  $A_1$  (commas are introduced for clarity and the notation for products is left-to-right, so that  $\pi\sigma$  means first do  $\pi$  then  $\sigma$ ):

$$\begin{aligned} X_{ij} &\stackrel{def}{=} \pi_{i,j} \pi_{i-1,j} \pi_{i-2,j} \pi_{i-1,j} \\ Y_{ij} &\stackrel{def}{=} X_{i,j} X_{i,j-1} X_{i,j-2} X_{i,j-1}. \end{aligned}$$

For  $n \geq i \geq 3 > j$ , let  $X_{ij}$  be defined as above and let  $Y_{ij} = X_{ij}$ . For  $n \geq j \geq 3 > i$ , let  $X_{ij} = \pi_{ij}$  and let  $Y_{ij} = X_{i,j} X_{i,j-1} X_{i,j-2} X_{i,j-1}$  as before. Finally, if  $3 \geq i, j$ , let  $X_{ij} = Y_{ij} = \pi_{ij}$ .

Claim:  $Y_{ij}$  is the permutation that transposes the  $i, j$ -element of the array with the top element  $T$ , and in addition, if  $i, j \geq 2$ , transposes the  $i, 1$ -element with the  $1, j$ -element. The proof of this is omitted, being a case by case verification; the figure illustrates the case  $i = j = 5$ .



Then  $W_{i_1, j_1, i_2, j_2, i_3, j_3}$  cyclically permutes the  $i_3, j_3$ -element, the  $i_2, j_2$ -element and the  $i_1, j_1$ -element. If  $\pi \in A_3$  is a three-cycle that permutes three array elements  $(i_3, j_3), (i_2, j_2)$  and  $(i_1, j_1)$  with  $i_r, j_r \geq 2$ , pick the decomposition of  $\pi$  into elements of  $A_1$  according to the construction of  $W_{i_1, j_1, i_2, j_2, i_3, j_3}$ ; if one of the pairs  $(i_r, j_r)$  is equal to  $(1, 1)$ , then use the appropriate  $Z$  instead of  $W$ . In the obvious notation,  $|\pi| = |Z_{i_1, j_1, i_2, j_2}| + |Z_{i_2, j_2, i_3, j_3}| \leq 128$ . Furthermore, for any  $\sigma = \pi_{ij} \in A_1$ , the number of  $\pi \in A_3$  for which  $N(\sigma, \pi) > 0$  is at most  $27n^4$ , since one of the pairs  $(i_r, j_r)$  must satisfy  $i \leq i_r \leq i + 2$  and  $j \leq j_r \leq j + 2$ . Thus

$$\sum_{\pi \in A_3} N(\sigma, \pi) \leq 32 \cdot 27n^4$$

for any  $\sigma \in A_1$ .

For  $\pi \in A_2 \setminus A_3$ , decompose it into a product of elements of  $A_1$  as follows. If  $\pi$  permutes the  $i_r, j_r$ -elements for  $r = 1, 2, 3$ , choose  $(u_1, v_1)$  and  $(u_2, v_2)$  from among the set  $\{(x, y) : \exists r \text{ with } |x - i_r| + |y - j_r| \leq 6\}$  in such a way that each  $u_s$  is distinct from each  $i_r$ , each  $v_s$  is distinct from each  $j_r$ , and  $u_1 \neq u_2$  and  $v_1 \neq v_2$ . Writing  $a, b, c, d, e$  for  $(i_1, j_1), (i_2, j_2), (i_3, j_3), (u_1, v_1)$ , and  $(u_2, v_2)$  respectively, decompose  $\pi$  as

$$\pi = W_{ade} W_{bde} W_{cde} W_{ade} W_{bde}.$$

It is easy to check that this does indeed give  $\pi$  and that for  $\pi \in A_2 \setminus A_3$ , the decomposition satisfies  $|\pi| \leq 640$ . Furthermore, the number of  $\pi \in A_2 \setminus A_3$  for which  $N(\pi_{ij}, \pi) > 0$  is bounded by the number of ways of choosing three array elements in such a way that some two are in the same row or column and one is within a distance 6 of  $(i, j)$  in the taxicab metric. This is at most  $cn^4$  for some constant  $c$ .

Applying Lemma 6 now gives  $1 - \lambda_i \leq B(1 - \lambda'_i)$  where

$$\begin{aligned} B &= \frac{|A_1|}{|A_2|} \max_{\sigma \in A_1} \sum_{\pi \in A_2} |\pi| N(\sigma, \pi) \\ &\leq \frac{n^2}{2 \binom{n^2}{3}} \left( \max_{\sigma \in A_1} \sum_{\pi \in A_3} |\pi| N(\sigma, \pi) + \max_{\sigma \in A_1} \sum_{\pi \in A_2 \setminus A_3} |\pi| N(\sigma, \pi) \right) \\ &\leq cn^{-4} (128 \cdot (128 \cdot 27n^4) + 640 \cdot (640cn^4)) \end{aligned}$$

which is bounded by some constant  $c$ , proving the lemma for  $\mathcal{S}_0$ . For  $\mathcal{S}$ , use the same decompositions, losing a factor of two in  $|A_1|/|A_2|$ .  $\square$

It has been shown that the eigenvalues of  $\mathcal{S}$  are bounded in terms of the eigenvalues of  $\mathcal{R}$ ; the computation of these latter uses a combinatorial formula from [3]. Let  $\rho$  be any irreducible matrix



representation of  $S_n$ . Since the measure  $\mathcal{R}$  is uniform on conjugacy classes, the matrix  $\mathcal{R}(\rho) \stackrel{def}{=} \mathbf{E}_{\mathcal{R}}(\rho)$  will be a constant multiple of the identity, the constant being  $\chi_\rho(\tau)/d(\rho)$ , where  $\chi_\rho$  is the character of the representation  $\rho$  and  $\tau$  is any element of the conjugacy class, in other words, any three-cycle. This gives  $d(\rho)$  eigenvalues equal to  $\chi_\rho(\tau)/d(\rho)$  in the irreducible representation  $\rho$ , and since this representation appears with multiplicity  $d(\rho)$ , the shuffle  $\mathcal{R}$  will have this eigenvalue with multiplicity  $d(\rho)^2$ . Ingram's formula for the characters of the irreducible representations of  $S_n$  evaluated at a three-cycle yields the following upper bounds:

**Lemma 8** *Let  $\rho$  be the irreducible representation of  $S_n$  corresponding to the partition  $t = (t_1 \geq t_2 \geq \dots)$  of  $n$ . Then the character of  $\rho$  evaluated at a three-cycle is given by*

$$r(\rho) \stackrel{def}{=} \chi_\rho(\tau)/d(\rho) = \frac{3 \sum_{i,j} (i-j)^2}{n(n-1)(n-2)} - \frac{3}{2(n-2)}, \quad (8)$$

where the sum is over all  $(i, j)$  such that  $t_i \geq j$ , or in other words over all squares of the Young tableau for the partition  $t$ . It follows from this that

$$r(\rho) \leq 1 - \frac{3(t_1 - 1)(n - t_1)}{(n - 1)(n - 2)} \text{ when } t_1 \geq n/2$$

and

$$r(\rho) \leq \max\{t_1 - 1, t'_1 - 1\}/(n - 2) \text{ when } t_1, t'_1 \leq n/2,$$

where  $t'_1 = \max\{i : t_i > 0\}$  is the first element of the partition dual to  $t$ .

Proof: The formula (8) is taken directly from [3, (5.2)], where the term  $a(a+1)(2a+1)$  is replaced by  $6 \sum_{i=1}^a i^2$  and the typographical error (a misplaced parenthesis) is corrected. For fixed  $t_1 \geq n/2$ , the sum is maximized by letting  $t_2 = \dots = t_{n+1-t_1} = 1$  and  $t_i = 0$  for  $i > n+1-t_1$ . For the trivial representation,  $t = n, 0, 0, \dots$  and  $r = 1$ . Comparing (8) for the trivial representation and a nontrivial representation  $\rho$  gives

$$\begin{aligned} 1 - r(\rho) &\geq \frac{3}{n(n-1)(n-2)} \left[ \sum_{k=1}^{n-t_1} ((t_1 - 1 + k)^2 - k^2) \right] \\ &= \frac{3}{n(n-1)(n-2)} \left[ \sum_{k=1}^{n-t_1} (t_1 - 1)^2 + 2k(t_1 - 1) \right] \\ &= \frac{3}{n(n-1)(n-2)} [(n-t_1)(t_1-1)^2 - (n-t_1)(n-t_1+1)(t_1-1)] \end{aligned}$$

$$= \frac{3}{(n-1)(n-2)} [(n-t_1)(t_1-1)].$$

On the other hand, when  $t_1, t'_1 \leq n/2$ , then let  $t_0 = \max\{t_1, t'_1\}$ . Ignore the subtracted term in (8) to get

$$r(\rho) < \frac{3 \sum_{i,j} (i-j)^2}{n(n-1)(n-2)}.$$

Partition the  $n$  pairs  $(i, j)$  according to the value of  $i$  and observe that for any  $i$ , the average of the summands with that particular value of  $i$  is

$$\begin{aligned} t_i^{-1} \sum_{j=1}^{t_i} (j-i)^2 &\leq t_0^{-1} \sum_{j=1}^{t_0} (j-1)^2 \\ &= (t_0-1)(2t_0-1)/6. \end{aligned}$$

This is then an upper bound for the average of all the summands; the sum is precisely  $n$  times the average, yielding

$$r(\rho) < \frac{(t_0-1)(2t_0-1)}{2(n-1)(n-2)} \leq \frac{t_0-1}{2(n-2)}.$$

□

The bound (9) below on the time to randomization for the shuffle  $\mathcal{S}$  in terms of its eigenvalues is based on the Upper Bound Lemma (3b.1) from [1]; the evaluation of (9) is based on the analogous computation for random transpositions on pages 41 - 42 of [1]. Accordingly, some details are omitted here.

Proof of Theorem 2: Let the eigenvalues of  $\mathcal{R}$  and  $\mathcal{S}$  be denoted respectively by  $\lambda_i$  and  $\lambda'_i$ , listed in the following order:  $\lambda_1 = \lambda'_1 = 1$  are the eigenvalues on  $V_+$ ;  $\lambda_2, \lambda'_2$  are the eigenvalues on  $V_-$ , with  $\lambda_2 = 1 > \lambda'_2$ ;  $\lambda_3 \geq \dots \geq \lambda_{n!}$  and  $\lambda'_3 \geq \dots \geq \lambda'_{n!}$  are the eigenvalues on  $V_\perp$ . Using the constant  $c$  from Lemma 7 and Lemma 3B.1 of [1] gives

$$\begin{aligned} 4|\mathcal{S}^{ct} - U|^2 &\leq n! \sum |\mathcal{S}^{ct}(\pi) - U(\pi)|^2 \\ &= \sum_{i \geq 2} e^{-2ct(1-\lambda'_i)} \\ &\leq e^{-2ct(1-\lambda'_2)} + \sum_{i \geq 3} e^{-2t(1-\lambda_i)} \\ &= e^{-2ct(1-\lambda'_2)} + \sum_{\rho}^* d(\rho)^2 \exp[-2t(1-r(\rho))], \end{aligned} \tag{9}$$

where  $\sum^*$  denotes a sum is over representations  $\rho$  other than the trivial representation and the alternating representation.

We now bound (9) using Lemma 8. First dispose of the  $e^{-2ct(1-\lambda'_2)}$  term. Since the alternating character is  $\sum \text{sign}(\sigma)\mathcal{S}(\sigma)$  and the sign of  $\pi_{ij}$  is negative when (among other cases)  $i$  is odd and  $j \equiv 2 \pmod 4$ , the alternating character is at most  $3/4$ , and

$$e^{-2ct(1-\lambda'_2)} \leq e^{-ct/2}.$$

For the remaining sum, observe that if  $\rho$  and  $\rho'$  correspond to dual partitions  $t, t'$  then  $d(\rho) = d(\rho')$  and  $r(\rho) = r(\rho')$ . Since the trivial and alternating partitions are dual, this gives

$$\sum_{\rho}^* d(\rho)^2 \exp[-2t(1-r(\rho))] \leq 2 \sum_{\rho}^{**} d(\rho)^2 \exp[-2t(1-r(\rho))]$$

where  $\sum^{**}$  is over nontrivial partitions with  $t_1 \geq t'_1$ . Note that for  $t \geq n/2$ ,

$$\begin{aligned} 1 - \frac{3(t-1)(n-t)}{n(n-1)} &= 1 - \frac{3(t-1)}{n-2} \left(1 - \frac{t-1}{n-1}\right) \\ &\leq 1 - \frac{3}{2} \left(1 - \frac{t-1}{n-1}\right) \\ &\leq \frac{t-1}{n-2} \end{aligned}$$

and thus for any  $\alpha \in (0, 1/2)$ , the above expression involving  $\sum^{**}$  is at most

$$2 \sum_{\rho: t_1 \geq (1-\alpha)n}^{**} d(\rho)^2 \exp[-2t \frac{3(t_1-1)(n-t_1)}{(n-1)(n-2)}] + 2 \sum_{\rho: t_1 < (1-\alpha)n} d(\rho)^2 \exp[-2t \frac{t_1-1}{n-2}].$$

Diaconis now shows [1, proof of Theorem 5, page 42] that  $\alpha \in (0, 1/4)$  may be chosen so that when  $t > (1/2)n \ln(n) + kn$ , both sums together are less than  $ae^{-2k}$  for some universal constant  $a$ . This shows that  $|\mathcal{S}^{ct} - U|$  goes to zero when  $t = (.5 + \epsilon)n \ln(n)$ , proving Theorem 2.  $\square$

## References

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