Generalized Domino-Shuffling

James Propp (propp@math.wisc.edu)*

Department of Mathematics

University of Wisconsin - Madison

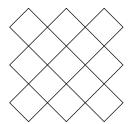
(Dated: September 30, 2001)

The problem of counting tilings of a plane region using specified tiles can often be recast as the problem of counting (perfect) matchings of some subgraph of an Aztec diamond graph A_n , or more generally calculating the sum of the weights of all the matchings, where the weight of a matching is equal to the product of the (pre-assigned) weights of the constituent edges (assumed to be non-negative). This article presents efficient algorithms that work in this context to solve three problems: finding the sum of the weights of the matchings of a weighted Aztec diamond graph A_n ; computing the probability that a randomly-chosen matching of A_n will include a particular edge (where the probability of a matching is proportional to its weight); and generating a matching of A_n at random. The first of these algorithms is equivalent to a special case of Mihai Ciucu's cellular complementation algorithm [2] and can be used to solve many of the same problems. The second of the three algorithms is a generalization of not-yet-published work of Alexandru Ionescu, and can be employed to prove an identity governing a three-variable generating function whose coefficients are all the edge-inclusion probabilities; this formula has been used [3] as the basis for asymptotic formulas for these probabilities, but a proof of the generating function identity has not hitherto been published. The third of the three algorithms is a generalization of the domino-shuffling algorithm presented in [8]; it enables one to generate random "diabolotilings of fortresses" and thereby to make intriguing inferences about their asymptotic behavior.

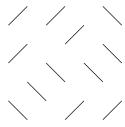
1. INTRODUCTION

1.1. Background

Let L be the rotated square lattice with vertex set $\{(i,j): i, j \in \mathbb{Z}, i+j \text{ is odd}\}$, and with an edge joining two vertices in the graph if and only if the Euclidean distance between the corresponding points in the plane is $\sqrt{2}$. Define the *Aztec diamond graph* of order n (denoted by A_n) as the induced subgraph of L with vertices (i,j) satisfying $-n \le i, j \le n$, as shown below for n = 3.

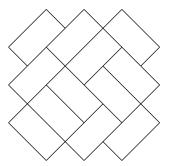


A partial matching of a graph is a set of vertex-disjoint edges belonging to the graph, and a perfect matching is a partial matching with the property that every vertex of the graph belongs to exactly one edge in the matching. Here is a perfect matching of an Aztec diamond graph of order 3:



(Hereafter, the term "matching", used without a modifier, will denote a perfect matching.)

Matchings of Aztec diamond graphs were studied in [8], in the dual guise of domino-tilings (see below for the dominotiling dual to the previously depicted matching).



Note that this is rotated by 45 degrees from the original picture presented in [8]. That article showed, by means of four different proofs, that the number of matchings of an Aztec diamond graph of order n is $2^{n(n+1)/2}$ (as had been conjectured a decade earlier in the physics literature [10]). One of the proofs of this result (developed by authors Kuperberg and Propp) used a geometric-combinatorial procedure

^{*}Supported by grants from the National Science Foundation and the National Security Agency.

dubbed "shuffling" (short for "domino-shuffling"). Shuffling was originally introduced purely for purposes of counting the domino-tilings of the Aztec diamond of order n, but it later turned out to be useful as the basis for an algorithm for sampling from the uniform distribution on this set of tilings. An undergraduate, Sameera Iyengar, was the first person to implement domino-shuffling on a computer, and the output of her program suggested that domino-tilings of Aztec diamonds exhibit a spatially-expressed phase transition, where the boundary between "frozen" and "non-frozen" regions in a random domino-tiling of a large Aztec diamond is roughly circular in shape. A rigorous analysis of the behavior of the shuffling algorithm led to the first proof (by Jockusch, Propp, and Shor [11]) of the asymptotic circularity of the boundary of the frozen region (the "arctic circle theorem").

Meanwhile, Alexandru Ionescu, also an undergraduate at the time, discovered a recurrence relation related to shuffling that permits one to calculate fairly efficiently, for any edge e in an (unweighted) Aztec diamond graph, the probability that a random matching of the graph contains the edge e. This theorem allowed Gessel, Ionescu, and Propp (in unpublished work) to prove a conjecture of Jockusch concerning the value of this probability when e is one of the four central edges in the graph. More significantly, the theorem allowed Cohn, Elkies, and Propp [3] to give a detailed analysis of the asymptotic behavior of this probability as a function of the position of the edge e as the size of the Aztec diamond graph goes to infinity.

During this same period, it had become clear that (weighted) enumeration of matchings of weighted Aztec diamond graphs had relevance to tiling-models other than domino-tiling. Notably, Bo-Yin Yang had shown [22] that the number of "diabolo-tilings" of a "fortress of order n" was given by a certain formula conjectured by Propp (for more on this, see section 8). Yang's proof made use of Kuperberg's reformulation of the problem as a question concerning weighted enumeration of matchings of a weighted version of the Aztec diamond graph in which some edges had weight 1 while other edges had weight $\frac{1}{2}$ (see the end of section 5 of this article and the longer discussion in section 8). It was clearly desirable to try to extend the shuffling algorithm to the context of weighted matchings, or as physicists would call it, the dimer model in the presence of non-uniform bond-weights, but at the time it was unclear how to devise the right extension. Ciucu's work [2] went part of the way towards this, and in particular it gave a very clean combinatorial proof of Yang's result. However, it was not clear whether one could efficiently generate diabolo-tilings using some extension of domino-shuffling.

The purpose of the present article is to give the details of just such a generalization of domino-shuffling into the general context of Aztec diamond graphs with weighted edges. At the same time, my goal is to remove some of the mystery that hung about the shuffling algorithm in the original exposition in [8], and to give a exposition of the work of Ionescu, which up until now has not been described in the literature at any useful level of detail. It should be stressed

• that the counting algorithm (presented in section 2 and analyzed in section 5) is essentially a restatement of Mihai Ciucu's cellular graph complementation algorithm

[2],

- that the probability computation algorithm (presented in section 3 and analyzed in section 6) is a reasonably straightforward generalization of Ionescu's unpublished algorithm for the unweighted case,
- and that the random generation algorithm (presented in section 4 and analyzed in section 7), although algebraically more complicated, represents no conceptual advance over the unweighted version of shuffling presented by Kuperberg and Propp.

I think that the major contribution offered by this paper is not any one of these algorithms in isolation but the way they fit together in a uniform framework.

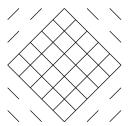
The essential tool that makes generalized shuffling work is a principle first communicated to me by Kuperberg, which is very similar to tricks common in the literature on exactly solvable lattice models. This principle is a lemma that asserts a relationship between the dimer model on one graph and the dimer model on another, where the two graphs differ only in that a small patch of one graph (sometimes called a "city") has been slightly modified in a particular way (a process sometimes called "urban renewal"). Urban renewal is a powerful trick, especially when used in combination with an even more trivial trick called vertex splitting/merging. (Such graph-rewriting rules are not new to the subject of enumeration of matchings; see for instance the article of Colbourn, Provan, and Vertigan [5] for a very general approach that uses the "wye-delta" lemma in place of the "urban renewal" lemma.) Urban renewal, applied in n^2 locations in an Aztec diamond of order n, essentially converts it into an Aztec diamond of order n-1. In this way, a relation is established between matchings of A_n and matchings of A_{n-1} . In particular, one can reduce the weighted enumeration of matchings of a weighted Aztec diamond graph of order n to a (differently) weighted enumeration of matchings of the Aztec diamond graph of order n-1.

The results described in this article were first communicated by means of several long email messages I sent out to a number of colleagues in 1996. I am greatly indebted to Greg Kuperberg, who in the Fall of 2000 turned these messages into the first draft of this article. and who in particular created most of the illustrations (thereby introducing me to the joys of pstricks). Also, Harald Helfgott's program ren (currently available from http://www.math.wisc.edu/~propp/; see the files ren.c, ren.h, and ren.html) was the first implementation of the general algorithm, and it facilitated several useful discoveries, including phenomena associated with fortresses [14]. Helfgott and Ionescu and Iyengar were three among many undergraduate research assistants whose participation has contributed to my work on tilings; the other members of the Tilings Research Group (most of whom were undergraduates at the time the research was done) were Pramod Achar, Karen Acquista, Josie Ammer, Federico Ardila, Rob Blau, Matt Blum, Ruth Britto-Pacumio, Constantin Chiscanu, Henry Cohn, Chris Douglas, Edward Early, Marisa Gioioso,

David Gupta, Sharon Hollander, Julia Khodor, Neelakantan Krishnaswami, Eric Kuo, Ching Law, Andrew Menard, Alyce Moy, Ben Raphael, Vis Taraz, Jordan Weitz, Ben Wieland, Lauren Williams, David Wilson, Jessica Wong, Jason Woolever, and Laurence Yogman. I thank Chen Zeng, who has made use of the generalized shuffling algorithm [23] in his own work on and thereby encouraged me to write up this algorithm for publication. Lastly, I thank the anonymous referee, whose careful reading and helpful comments have made this a better article in every way.

1.2. Two examples

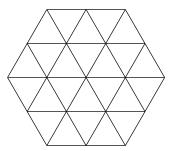
Here are two illustrations of the flexibility of the procedures described in this article. The figure below shows a subgraph of the Aztec diamond graph A_5 . This can be thought of as an edge-weighting of the Aztec diamond graph of order 5 in which the marked edges are assigned weight 1 and the remaining (absent) edges are assigned weight 0.



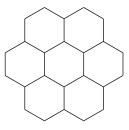
It is easy to see that the twelve isolated edges all are "forced", in the sense that every matching of the graph must contain them. When these forced edges are pruned from the graph, what remains is the 6-by-6 square grid. More generally, for any n, one can assign a 0,1-weighting to the edges of the Aztec diamond graph of order 2n-1 so that the matchings of positive weight (i.e., weight 1) correspond to the matchings of the 2n-by-2n square grid. One can use this correspondence in order to count matchings of the square grid, determine inclusion-probabilities for individual edges, and generate random matchings (for a technical caveat, see section 9, item 1).

The second example concerns matchings of graphs called "hexagon honeycomb graphs". These graphs have been studied by chemists as examples of generalized benzene-like hydrocarbons [6], and they also have connections to the study of plane partitions [4]. To construct such a graph, start with a hexagon with all internal angles measuring 120 degrees and with sides of respective lengths a,b,c,a,b,c, where a,b, and c are non-negative integers, and divide it (in the unique way) into unit equilateral triangles, as shown below with a = b =

c = 2.

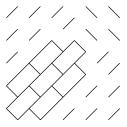


Let V be the set of triangles, and let E be the set of pairs of triangles sharing an edge. (Pictorially, we may represent the elements of V by dots centered in the respective triangles, and the elements of E by segments joining elements of V at unit distance.) The graph (V,E) is the hexagon honeycomb graph $H_{a,b,c}$. Here, for instance, is the hexagon honeycomb graph $H_{2,2,2}$:



Perfect matchings of such a graph correspond to tilings of the a,b,c,a,b,c hexagon by unit rhombuses with angles of 60 and 120 degrees, each composed of two of the unit equilateral triangles.

The following figure shows, illustratively, how $H_{2,2,2}$ can be embedded in the Aztec diamond graph A_5 :



More generally, for any a,b,c, one can assign a 0,1-weighting to the edges of a suitably large Aztec diamond graph so that the matchings of positive weight (i.e., weight 1) correspond to the matchings of $H_{a,b,c}$. One can use this correspondence in order to count matchings of the honeycomb graph, determine inclusion-probabilities for individual edges, and generate random matchings (once again subject to the technical caveat discussed at the beginning of section 9).

1.3. Evaluation and comparison of the algorithms

I have not done a rigorous study of the running-times of these algorithms under realistic assumptions, but if one makes the (unrealistic) assumption that arithmetic operations take constant time (regardless of the complexity of the numbers involved), then it is easy to see that the most straightforward implementation of generalized shuffling, when applied in an Aztec diamond of order n, takes time roughly n^3 (ignoring factors of $\log n$). We have found that in practice, shuffling is extremely efficient. The physicist Zeng has applied the algorithm to the study of the dimer model in the presence of random edge-weights [23].

Alternative methods of enumerating matchings of graphs are legion; the simplest method that applies to all planar graphs is the Pfaffian method of Kasteleyn [12], and there is a variant due to Percus [18] (the permanent-determinant method) that applies when the graph is bipartite. For the special case of enumerating matchings of Aztec diamond graphs, there are close to a dozen different (or at least different-looking) proofs in the literature. One that is particularly worthy of mention is the recent condensation algorithm of Eric Kuo [15]. Kuo's algorithm appears to be closely related to the algorithm presented here, although I have not worked out the details of the correspondence. It is also worth remarking upon the resemblance between Kuo's basic bilinear relation and the bilinear relation that appears in section 6 of this article; both relations are proved in similar ways.

Once one knows how to count matchings of graphs (or, in the weighted case, to sum the weights of all the matchings), there is a trivial way to use this to compute edge-inclusion probabilities: apply the counting-algorithm to both the original graph and the graph from which a selected edge has been deleted (along with its two endpoints). The ratio of these (weighted) counts gives the desired probability. If one wants to compute only a single edge-inclusion probability, this method is quite efficient, and if one uses Kasteleyn's approach, one need only calculate two Pfaffians; however, if one wants to compute all edge-inclusion probabilities, it is wasteful to compute all the Pfaffians independently of one another, since the different subgraphs are all very similar. Wilson [21] shows how one can organize the calculation more efficiently, exploiting the similarities between the subgraphs. I believe that Wilson's algorithm and the approach given here are likely to be roughly equivalent in terms of computational difficulty and numerical stability. The new approach has the virtue of being much simpler to code.

Once one knows how to compute edge-inclusion probabilities, generating a random matching is not hard: one can cycle through the set of edges, making decisions about whether to include or not include an edge in accordance with the associated inclusion-probability (whose value in general depends on the outcome of earlier decisions). The naive way of implementing this, like the naive way of computing all the inclusion probabilities in parallel, requires many determinant evaluations or Pfaffian-evaluations of highly similar matrices; as in the case of the previous paragraph, Wilson [21] has shown how to use this to increase efficiency, resulting in an $O(N^{1.5})$ algorithm, where N is the number of vertices. Note that in the case of Aztec diamonds, $N = O(n^2)$ and $N^{1.5} = O(n^3)$, so this is the same approximate running-time as the algorithm given in this article. No algorithm faster than

Wilson's is known.

1.4. Overview of article

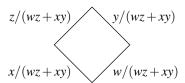
The layout of the rest of the article is as follows. Sections 2 through 7 correspond to the original six installments of the 1996 e-mail version of the article. Sections 2 through 4 give algorithms for weighted enumeration, computation of probabilities, and random generation; sections 5 through 7 give the proofs that these algorithms are valid. The expository strategy is to use examples wherever possible, rather than resort to descriptions of the general situation, especially where this might entail cumbersome notation. Section 8 applies the methods of the article to the study of diabolo-tilings of fortresses. Section 9 concludes the article with a summary and some open problems.

2. COMPUTING WEIGHT-SUMS: THE ALGORITHM

Here is the rule (to be immediately followed by an example) for finding the sum of the weights of all the matchings of an Aztec diamond graph: Given an Aztec diamond graph of order n whose edges are marked with weights, first decompose the graph into n^2 4-cycles (to be called "cells" following Mihai Ciucu's coinage [1]), and then replace each marked cell



by the marked cell

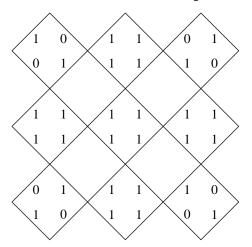


and strip away the outer flank of edges, so that an edge-marked Aztec diamond graph of order n-1 remains. Then (as will be shown in section 5) the sum of the weights of the matchings of the graph of order n equals the sum of the weights of the matchings of the graph of order n-1 times the product of the n^2 (different) factors of the form wz+xy ("cell-factors"). So, if you perform the reduction process n times, obtaining in the end the Aztec diamond of order 0 (for which the sum of the weights of the matchings is 1), you will find that the weighted sum of the matchings of the original graph of order n is just the product of

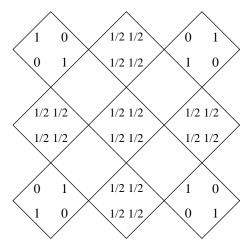
$$n^2 + (n-1)^2 + \ldots + 2^2 + 1^2$$

terms, read off from the cells.

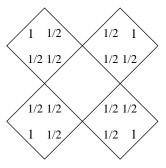
Let us try this with the weighted Aztec diamond graph discussed earlier, in connection with the 4×4 grid:



First we apply the replacement rule described above:



Next we strip away the outer layer (note that some of the values computed at the previous step are simply thrown away, so that it is not in fact strictly necessary to have computed them):



Now we do it again (only this time I will not bother to depict the weights that end up getting thrown away):



We do it one more time, and we obtain the empty Aztec diamond.

Now we multiply together all the cell-factors:

$$2^5 \times (3/4)^4 \times (32/9) = 36.$$

A different example arises when the cells of an Aztec diamond of order n are alternately colored white and black, with all the edges in the white cells being assigned one weight (a) and all the edges in the black cells being assigned another weight (b). In this case, a single application of the algorithm gives an Aztec diamond of order n-1 in which there are again edges of two different weights, only now the different-weighted edges are intermixed in the cells. However, if one repeats the algorithm again, one gets an Aztec diamond of order n-2 in which the alternation of the two weights is as in the original graph. In this fashion, it is possible to express the sum of the weights of all the matchings of the graph in terms of cell-factors equal to $2a^2$, $2b^2$, and $a^2 + b^2$. Indeed, by specializing these weights with a=1 and $b=\frac{1}{2}$, we get a very simple proof of the "powers-of-5" formula proved by Yang [22], similar to the proof given by Ciucu [2].

3. COMPUTING EDGE-INCLUSION PROBABILITIES: THE ALGORITHM

Let us assume that non-negative real weights have been assigned to the edges of an Aztec diamond graph, and let us define the weight of a matching of the graph as the product of the weights of the constituent edges. Assume that the weighting of the edges is such that there exists at least one matching of non-zero weight. Then the weighting of the matchings induces a probability distribution on the set of matchings of the graph, in which the probability of a particular matching is proportional to the weight of that matching. This is most natural in the case where all edges have weight 0 or weight 1; then one is looking at the uniform distribution on the set of all matchings of the subgraph consisting of the edges of weight 1. In any case, the probability distribution is well-defined, so it makes sense to ask, what is the probability that a random matching (chosen relative to the aforementioned probability distribution) will contain some particular edge e? Here we present a scheme that simultaneously answers this question for all edges *e* of the graph.

What we do is thread our way back through the reduction process described in the previous section, starting from order 0 and working our way back up to order n, computing the edge probability in successively larger and larger weighted Aztec diamonds graphs; along the way we make use of the cell-weights that were computed during the reduction process. Suppose we have computed edge probabilities for the weighted graph of order n-1. To derive the edge probabilities for the weighted graph of order n, we embed the smaller graph in the larger (concentrically), divide the larger graph into n^2 cells, and swap the numbers belonging to edges on opposite sides of a cell (the example below will make this clearer). When we have done this, the numbers on the edges are (typically) not yet the true probabilities, but they can be

regarded as approximations to them, in the sense that we can add a slightly more complicated correction term that makes the "approximate" formulas exact. Let us zoom in on a particular cell to see how it works: Consider the typical cell



and suppose that the edges with weights w, x, y, and z (before the swapping has taken place) have been given "approximate" probabilities p, q, r, and s, respectively. Then the *exact* probabilities for these respective edges are

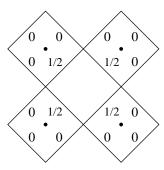
$$s + \frac{(1 - p - q - r - s)wz}{wz + xy} \qquad r + \frac{(1 - p - q - r - s)xy}{wz + xy}$$
$$q + \frac{(1 - p - q - r - s)xy}{wz + xy} \qquad p + \frac{(1 - p - q - r - s)wz}{wz + xy}.$$

The number 1 - p - q - r - s will be called the *deficit* associated with that cell, and in the context of the four preceding inset expressions, it is called the *(net) creation rate*; the numbers wz/(wz+xy) and xy/(wz+xy) are called *(net) creation biases*.

Applying this to the 4×4 grid graph, we find that for the weighted Aztec graphs of orders 1, 2, and 3 that we found (in reverse order) when we *counted* the matchings, the edge-probabilities are as follows: For the order 1 graph, we have

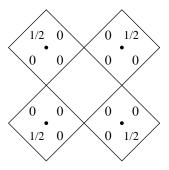


We embed this in the Aztec graph of order 2:



Note that I have put a dot in the middle of each of the four cells. We swap each number with the number opposite it in its

cell:



These are the approximate, inexact edge-probabilities. To find the exact values, we compute that in each of the four cells the deficit 1-p-q-r-s is 1/2. The weights on the edges (all equal to 1 or 1/2 — see second-to-list figure of section 2) give us creation biases

$$(1/2)/(3/4) = 2/3$$

and

$$(1/4)/(3/4) = 1/3.$$

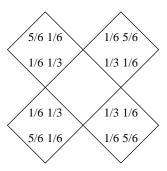
So we increment the 1/2's (and the 0's that are opposite them) by

$$(1/2)(2/3) = 1/3,$$

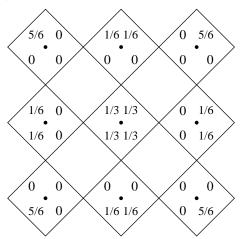
and we increment the other 0's by

$$(1/2)(1/3) = 1/6,$$

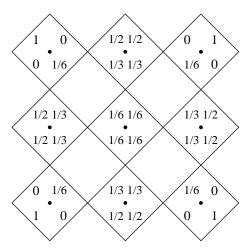
obtaining



Embed this in the graph of order 3, and swap the numbers in each cell:



The four corner-cells have deficit 1/6, the other four outer cells have deficit 2/3 and the inner cell has deficit -1/3 (or surplus +1/3). So we do our adjustments, this time with all creation biases equal to 1/2 (except in the corners, where the creation biases are 0 and 1 — see third-to-list figure of section 2):



These are the true edge-inclusion probabilities associated with the original graph. That is, if we take a uniform random matching of the 4×4 grid, these are the probabilities with which we will see the respective edges occur in the matching.

4. GENERATING A RANDOM MATCHING: THE ALGORITHM

Before one can begin to generate random matchings of a weighted Aztec diamond graph of order n, one must apply the reduction algorithm used in the counting algorithm, obtaining weighted Aztec diamond graphs of orders n-1, n-2, etc. But once this has been done, generating random matchings of the graph is quite easy. The algorithm is an iterative one: starting from a Aztec diamond graph of order 0, one successively generates random matchings of the graphs of orders 1, 2, 3, etc., using the weights that one computed during the reduction-process. At each stage, the probability of seeing any particular matching can be shown to be proportional to the weight of that matching (where the constant of proportionality naturally changes as one progresses to larger and larger Aztec diamond graphs).

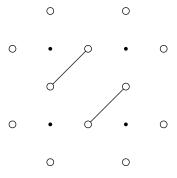
Here is how one iteration of the procedure works. Given a perfect matching of the Aztec diamond graph of order k-1, embed the matching inside the Aztec diamond graph of order k, so that you have a partial matching of an Aztec diamond graph order k. (Note that the 4-cycles that were cells in the small graph become the holes between the cells in the large graph). In the new enlarged graph, find all (new) cells that contain two matched edges and delete both edges. (In [8], this was called "destruction".) Then replace each edge in the resulting matching with the edge opposite it in its cell. (In [8], this was called "shuffling", although in subsequent talks and articles I prefer to call this step of the algorithm "sliding" and to reserve the term "shuffling" for the compound operation

consisting of "creation", "sliding", and "destruction".) It can be shown that the complement of the resulting matching (that is, the graph that remains when the matched vertices and all their incident edges are removed) can be covered by 4-cycles in a unique way (and it is easy to find this covering just by making a one-time scan through the graph). Each such 4-cycle has weights attached to each of its 4 edges, so we can choose a random perfect matching of the 4-cycle using the weights to determine the respective probabilities of the two different ways to match the cycle. (In [8], this was called "creation".) Taking the union of these new edges with the edges that are already in place, we get a perfect matching of the Aztec diamond graph of order *k*.

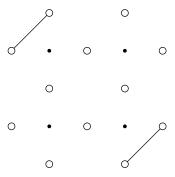
Let us see how this works with the 4×4 grid (for which we have already worked out the reduction process). To generate a random perfect matching, we start with the empty matching of the graph of order 0, embed it in the graph of order 1, and find that the complementary graph of the empty matching is a single 4-cycle, which we match in one of two possible ways. In this case, each of the four edges has weight 4/3, so both matchings have equal likelihood; say we choose



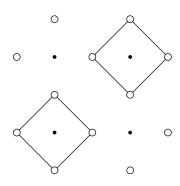
(Here we have used open circles to denote the vertices of the graph.) Now we embed this matching in the Aztec diamond graph of order 2:



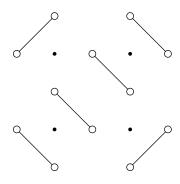
Neither of the two edges needs to be destroyed, because they belong to different cells. Replacing each by the opposite edge in its cell, we get



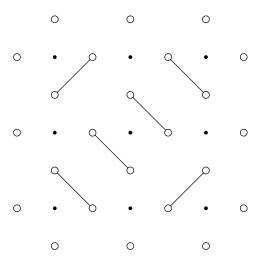
The complementary graph has a unique cover by 4-cycles:



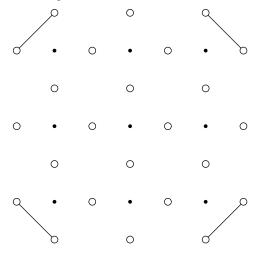
In each 4-cycle, three edges have weight 1/2 and one has weight 1, so we are twice as likely to see the one of the matchings as the other. Let us suppose that when we choose matchings with suitable bias, we get the more likely of the two matchings in both cells (as happens 4/9 of the time). Thus we have



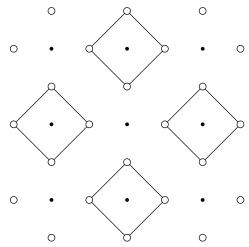
Now we embed the matching in the graph of order 3:



This time we must delete the two central edges, because they belong to the same cell. After we have done this, we replace each of the four remaining edges with the opposite edge of its 4-cycle, obtaining



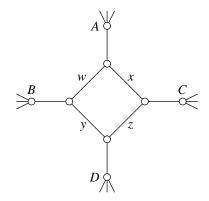
There is a unique cover of the complement by 4-cycles:



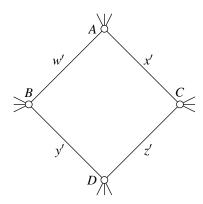
As it happens, each edge in the complement has weight 1 in the (original) weighted Aztec diamond of order 3, so we can use a fair coin to decide how to match each of the 4-cycles.

5. COMPUTING WEIGHT-SUMS: THE PROOF

To prove the claim, we begin with a lemma (the "urban renewal lemma"): If you have a weighted graph G that contains the local pattern



(here A,B,C,D are vertex labels and w,x,y,z are edge weights, with unmarked edges having weight 1) and you define G' as the graph you get when you replace this local pattern by



with

$$w' = z/(wz + xy)$$

$$y' = x/(wz + xy)$$

$$x' = y/(wz + xy)$$

$$z' = w/(wz + xy),$$

then the sum of the weights of the matchings of G equals wz + xy times the sum of the weights of the matchings of G'. The proof will be by verification: For each possible subset S of $\{A,B,C,D\}$, we will check that the total weight of the matchings of G in which the vertices in S are matched with vertices inside the patch and the vertices in $\{A,B,C,D\}\setminus S$ are matched outside the patch equals wz + xy times the total weight of the matchings of G' in which the vertices in S are matched with vertices inside the patch and the vertices in S are matched with vertices inside the patch. As it turns out, S are matched outside the patch. As it turns out, S are related by symmetry, so it comes down to three cases.

- S = {A,B}: In this case our matching of G matches A,B inward and C,D outward, so it must contain the edge of weight z. This matching of G is associated with a matching of G' in which A and B are matched (inward) to each other via an edge of weight w' and C and D are matched outward just as before. The ratio of the weight of the (given) matching of G to the (associated) matching of G' is z/w' = wz + xy.
- S = {A,B,C,D}: In this case our matching of G matches all four vertices A,B,C,D inward. This matching is associated with two matchings of G', one of which matches A with B and C with D and the other of which matches A with C and B with D (all edges outside of the patch remain as before). If we let Q denote the weight of the given matching of G, one of the two derived matchings of G' has weight w'z'Q and the other has weight x'y'Q. The combined weight of the two matchings is

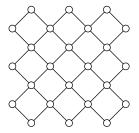
$$(w'z' + x'y')Q = Q/(wz + xy),$$

so the ratio of the weight of the single (given) matching of G to the two (associated) matchings of G' is wz + xy.

• $S = \emptyset$: In this case our matching of G matches all four vertices A, B, C, D outward, and either contains edges w and z or contains edges x and y. These two cases must be lumped together. Let Q denote the product of the edges of all the weights of the other edges of the matching (not counting w, x, y, z). We find that two matchings of G, of weight wzQ and xyQ, are associated with a single matching of G' of weight Q. The ratio of the weights of the two matchings of G to the single matching of G' is wz + xy.

This completes the proof of the lemma.

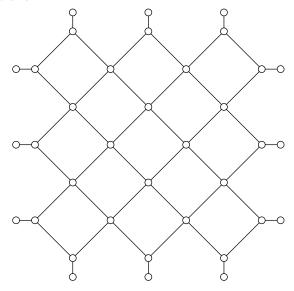
Now, to prove the Aztec reduction theorem, suppose we have a weighted Aztec graph of order n.



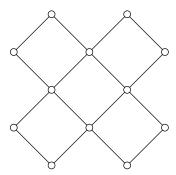
(Here n = 3 and the weights are not shown.) We begin our reduction by splitting each vertex into three vertices:

It is easy to see that this vertex-splitting does not change the sums of the weights of the matchings, as long as the new edges we add are given weight 1.

Now we apply urban renewal in n^2 locations to get a graph of the form

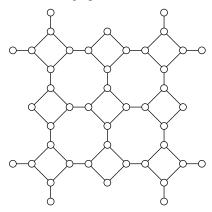


with new weights w', x', y', z' replacing the old weights w, x, y, z. (If one were attempting a literal description of the algorithm, one would want the weight-variables to have subscripts i, j ranging from 1 to n.) Here is the coup de grace: The pendant edges that we see must belong to *every* perfect matching of the graph, so we can delete them from the graph, obtaining an Aztec graph of order n-1:



The theorem now follows.

One can prove the "fortress" theorem (see [2]) by similar means. Here, the initial graph is

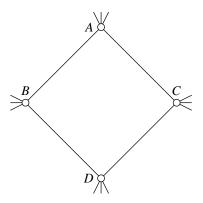


One's first impulse is to remove the pendant edges, but it is better still to apply urban renewal to every *other* "city" in this graph. Then one gets an Aztec diamond graph in which roughly half of the edges have weight 1 and the rest have weight 1/2, with the two sorts of cities alternating in checkerboard fashion. The same techniques that were used above can also be applied here to allow one to conclude that the number of matchings of such a graph is a certain power of 5 (or twice a certain power of 5). The "5" comes from the cell-factor (1)(1) + (1/2)(1/2) (when multiplied by 4), just as (in the unweighted Aztec diamond theorem) the "2" comes from the cell-factor (1)(1) + (1)(1). In short, the proof of Yang's theorem becomes a near-triviality (just as it is for Ciucu's method [2]).

6. COMPUTING EDGE-INCLUSION PROBABILITIES: THE PROOF

In this section I will prove that the iterative scheme for computing these probabilities that was described earlier does in fact work (at least when all edge-weights are non-vanishing). To start things off we will need a lemma: This lemma is a generalization of a proposition originally conjectured by Alexandru Ionescu in the context of Aztec diamond graphs, and was proved by Propp in 1993 (private e-mail communication).

Let G be a bipartite planar graph and let A,B,C,D be four vertices of G that form a 4-cycle ABDC bounding a face of G:



Assume the edges of this graph are weighted in some fashion. Define G_{AB} as the weighted graph obtained by deleting vertices A and B and all incident edges; all other edges have the same weight as in G. Define G_{AC} , G_{BD} , G_{CD} , and G_{ABCD} similarly. For any edge-weighted graph H, let M(H) denote the sum of the weights of the matchings of H. Then the identity we will prove is

$$M(G)M(G_{ABCD}) = M(G_{AB})M(G_{CD}) + M(G_{AC})M(G_{BD}).$$

Note that if we superimpose a matching of G and a matching of G_{ABCD} , we get a multiset of edges of G in which vertices A,B,C,D get degree 1 and every other vertex gets degree 2. The same thing happens if we superimpose a matching of G_{AB} and a matching of G_{CD} , or a matching of G_{AC} and a matching of G_{BD} . Call an edge-multiset of this sort a "near 2-factor" of G. I will prove that equality holds above by showing that each near 2-factor F makes the same contribution to the left side as it does to the right side.

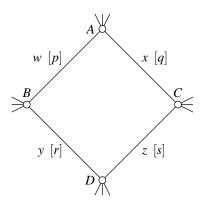
Pick a specific near 2-factor F of G; it consists of k closed loops plus some paths that connect up the four vertices A,B,C,D in pairs. It is impossible that the vertices are paired as $\{A,D\}$ and $\{B,C\}$, since the graph is planar. Hence the vertices pair as either $\{A,B\}$ and $\{C,D\}$ or $\{A,C\}$ and $\{B,D\}$. Without loss of generality, let us focus on the former case. Since G is bipartite, the path from A to B will contain an odd number of edges, as will the path from C to D. It is easy to verify the following three claims:

- 1. There are 2^k ways to split up F as a matching of G together with a matching of G_{ABCD} .
- 2. There are 2^k ways to split up F as a matching of G_{AB} together with a matching of G_{CD} .
- 3. There are *no* ways to split up F as a matching of G_{AC} together with a matching of G_{BD} .

Moreover, one can check that each near 2-factor that pairs the vertices as $\{A,B\}$ and $\{C,D\}$ contributes equal weight to both sides of the equation. Clearly the same is true for the near 2-factors that pair the vertices the other way (A with C and B with D). This completes the proof.

(Note: Another way to prove this lemma is to use the face that the number of perfect matchings of a bipartite plane graph with 2n vertices can be written as the determinant of an n-by-n Kasteleyn-Percus matrix [12] [18]. Then the lemma is seen to be a restatement of Dodgson condensation ([7]; see also [19]).

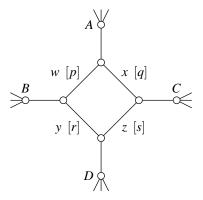
It will be convenient for us to restate this lemma in a somewhat different form. Assume that the graph has at least one matching of positive weight. Let w, x, y, and z denote the respective weights of the edges AB, AC, BD, and CD, and let p, q, r, and s denote the probabilities of these respective edges being included in a random matching of G (where as usual the probability of an individual matching is proportional to its weight):



The probability P^* that a random matching of G has an alternating cycle at face ABDC (i.e., either includes edges AB and CD or includes edges AC and BD) is equal to $M(G_{ABCD})(wz+xy)/M(G)$. Since we have $p=wM(G_{AB})/M(G), q=xM(G_{AC})/M(G), r=yM(G_{BD})/M(G),$ and $s=zM(G_{CD})/M(G)$, the preceding lemma tells us that, in the event that w,x,y,z are all non-zero, the probability P^* is equal to $(psxy+qrwz)(\frac{1}{xy}+\frac{1}{wz})$. It follows from this that the

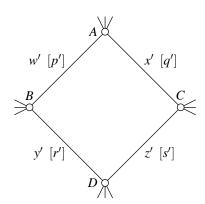
probability that a random matching of G contains both edge AB and edge CD is (psxy+qrwz)/xy, while the corresponding probability for edges AC and BD is (psxy+qrwz)/wz. (To see that this follows from the formula for P^* , note that their sum is indeed $(wz+xy)(ps/wz+qr/xy)=P^*$, and that their ratio is wz/xy, which is the ratio of the weights of any two matchings that differ only in that one contains AB and CD while the other contains AC and BD.)

Now let us go back and give urban renewal a fresh look. Here are the graphs G and G', with edges marked with both their weight and their probability (in the format "weight [probability]"). Here is G:



(The unmarked edges have weight 1, and their probabilities are 1 - p - q, 1 - q - s, et cetera.)

Here is G':



Recall that we are in the situation where we know p', q', r', and s', and are trying to compute p, q, r, and s. Recall also that

$$w' = z/(wz + xy)$$

$$x' = y/(wz + xy)$$

$$y' = x/(wz + xy)$$

$$z' = w/(wz + xy).$$

Here is our plan: First, we will work out the probabilities of all the local patterns in G'. Then we will use the urban renewal correspondence to deduce the probabilities of the local patterns in G. Finally, we will deduce the probabilities of the individual edges in G.

I will write p', q', r', s', w', x', y', z' as P, Q, R, S, W, X, Y, Z, to save eye-strain. I will also write $\Delta' = XYPS + WZQR$.

Let S denote the set of vertices in $\{A,B,C,D\}$ that are matched to a vertex inside the patch. Then here are the respective probabilities of the local patterns in G':

$$S = \{A, B, C, D\} : (WZ + XY)\Delta'/WXYZ$$

$$S = \{A, B\} : P - \Delta'/XY$$

$$S = \{A, C\} : Q - \Delta'/WZ$$

$$S = \{B, D\} : R - \Delta'/WZ$$

$$S = \{C, D\} : S - \Delta'/XY$$

$$S = \{\} : 1 - P - Q - R - S + (WZ + XY)\Delta'/WXYZ$$

(The second formula is obtained by recalling that the probability of edge AB being present in a random matching, which can happen in two ways according to whether or not edge CD is present, must be P; the last formula is obtained by recalling that the probabilities of the six local configurations must sum to 1.)

It follows from the last of these, and the urban renewal correspondence, that the probability that a random matching of *G* contains two edges from the 4-cycle *ABCD* is

$$1 - P - Q - R - S + (WZ + XY)(PS/WZ + QR/XY).$$

The probability that a random matching of *G* contains edges *AB* and *CD* must be equal to this quantity times

$$wz/(wz + xy) = WZ/(WZ + XY),$$

which gives

$$(WZ/(WZ+XY))(1-P-Q-R-S)+PS+QR(WZ/XY).$$

The probability that a random matching of G contains edge AB but not edge CD (by another application of the urban renewal correspondence) equals the probability that a random matching of G' contains edge CD but not edge AB, which is

$$S - PS - QR(WZ/XY)$$
.

Adding, we find that the probability that a random matching of G contains edge AB is

$$S + \frac{wz}{wz + xy}(1 - P - Q - R - S).$$

Thus we conclude that

$$p = S + \frac{wz}{wz + xy}(1 - P - Q - R - S),$$

where wz/(wz+xy) is the creation bias and 1-P-Q-R-S is the deficit. The formulas for q, r, and s follow by symmetry.

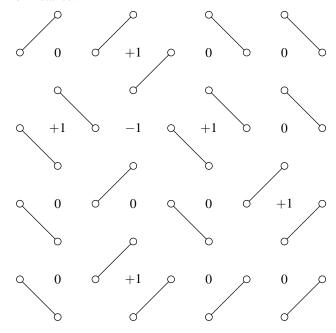
7. GENERATING A RANDOM MATCHING: THE PROOF

Now I will show that (generalized) domino-shuffling works.

First, let us note that the algorithm for generating random matchings that was presented earlier really *is* a generalization

of the domino-shuffling procedure described in [8]. The operation of removing from a matching those matched edges that belong to the same cell as another matched edge corresponds to the process of removing odd blocks to obtain an odd-deficient tiling; the operation of swapping the remaining edges to the opposite side of the cell corresponds to the process of shuffling dominos (resulting in the creation of an odd-deficient tiling of a larger Aztec diamond); and the operation of introducing new edges corresponds to the creation of new 2×2 blocks.

Next, let us recall that a perfect matching of the Aztec diamond graph of order n determines an $n \times n$ alternating-sign matrix, as was first described in [8]. Specifically, for each of the n^2 cells of the graph, write down the number of edges from that cell that participate in the matching and subtract 1. For instance:



Label the weights of the edges of the cell in row i and column j with w_{ij} , x_{ij} , y_{ij} , and z_{ij} , thus:



Define also a "cell-weight"

$$D_{ij} = w_{ij} z_{ij} + x_{ij} y_{ij}$$

(these weights are the same as the cell-factors considered earlier in this article). Call two edges in a matching "parallel" if they belong to the same cell.

The bias in the creation rates for generalized shuffling was chosen so that the ratio between the probabilities of choosing one pair of parallel edges versus another (*wz* versus *xy*) is equal to the ratio of the weights of the resulting matchings. Consequently, if two perfect matchings of the Aztec graph of

order n are associated with the same $n \times n$ alternating-sign matrix, then their *relative* probabilities are correct. So all we need to do is verify that the aggregate probability of these matchings (for fixed alternating-sign matrix A) is what it should be.

To do this, it is convenient to introduce certain partial matchings of Aztec diamond graphs (analogous to the odddeficient and even-deficient domino-tilings considered in [8]). For the Aztec diamond of order n, we consider partial matchings obtained from perfect matchings by removal of all parallel edges; that is, pairs of edges that belong to the same cell. For the Aztec diamond of order n-1, we consider partial matchings obtained from perfect matchings by removal of all pairs of edges that belong to the same "co-cell" (defined as the space between four adjoining cells). The "destruction" phase of generalized shuffling converts a perfect matching of the graph of order n-1 into a partial matching M of the graph of order n-1, the "sliding" phase converts that partial matching into a partial matching M' of the graph of order n, and the "creation" phase converts that partial matching into a perfect matching. Note that M determines M' uniquely, and vice

Define the aggregate cell-weights D_+ , D_0 , and D_- to be the products of those cell-weights $D_{i,j}$ associated with locations in the Aztec diamond at which +1, 0, and -1 appear, respectively (so that $D_+D_0D_-$ is just the product of all the cellweights). The following three claims can be readily checked: the sum of the weights of the perfect matchings of the Aztec diamond of order n that extend the partial matching M' is equal to D_+ times the weight of M' itself (defined as the product of the weights of its constituent edges); the weight of M' is equal to D_0 times the weight of M (defined in terms of the weighting of the graph of order n-1); and the weight of M is equal to D_- times the sum of the weights of the perfect matchings of the Aztec diamond of order n-1 that extend the partial matching M. (This relationship between cell-weights and the entries of alternating-sign matrices was originally made clear in the work of Ciucu [1].)

The upshot is, the sum of the weights of the perfect matchings of the Aztec diamond graph of order *n* that are associated with the alternating-sign matrix *A* equals

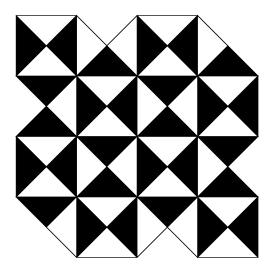
$$D_{1,1}D_{1,2}...D_{n,n}$$

times the sum of the weights of all the perfect matchings of the Aztec diamond graph of order n-1 that are capable of giving rise to it under shuffling. This factor is independent of A. It follows that if one takes a random matching of the smaller graph (in accordance with the edge weights given by urban renewal) and applies destruction, shuffling, and creation, then one will get a random matching of the larger graph.

8. DIABOLO-TILINGS OF FORTRESSES

Consider an n-by-n array of unit squares, each of which has been cut by both of its diagonals, so that there are $4n^2$ isosceles right triangles in all. A region called a *fortress of order n* is obtained by removing some of the triangles that are at the boundary of the array. More specifically, one colors

the triangles alternately black and white, and removes all the black (resp. white) triangles that have an edge on the top or bottom (resp. left or right) boundaries of the array. Here, for instance, is a fortress of order 4:

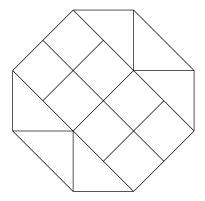


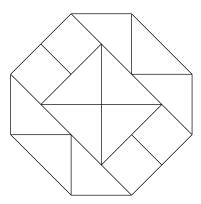
(When n is even, the two ways of coloring the triangles lead to fortresses that are mirror images of one another; however, when n is odd, the two sorts of fortresses one obtains by removing the colored triangles in the specified fashion are genuinely different.) The graph dual to a fortress (with vertices corresponding to the isosceles right triangles) is composed of 4-cycles and 8-cycles. (If one removes the pendant edges from the final figure in section 5 one obtains the graph dual to a fortress of order 3.)

We call the small isosceles right triangles *monobolos*. Given our tiling of the fortress by monobolos, we can (in many different ways) form a new tiling with half as many tiles by amalgamating the monobolos in pairs, where the two monobolos that are paired together are required to be adjacent. These new tiles are *diabolos*, and come in two different shapes: squares and isosceles triangles. (Note: in the literature on tilings, such as [9], a third kind of diabolo is recognized, namely a parallelogram with angles of 45 and 135 degrees with side-lengths in the ratio $1:\sqrt{2}$; however, these diabolos do not arise in the context being discussed here.)

A tiling obtained from the original monobolo-tiling of the fortress by amalgamating adjacent pairs of monobolos will be called, for (comparative) brevity, a diabolo-tiling of a fortress. It should, however, be kept in mind that we are tacitly limiting ourselves to those tilings that can be obtained by the aforementioned process of amalgamation; or, if one prefers to use the dual picture, tilings that correspond to perfect matchings of the "squares and octagons" graph that is dual to the original tiling by monobolos. For instance, the first of the following two tilings of a fortress of order 3 by means of tiles that are diabolos is an example of what we mean by a "diabolo-tiling of a fortress", but the second is not, because the four center

diabolos are not amalgams of the required kind:





To count the diabolo-tilings of a fortress (understood in the above sense), one replaces the underlying monobolo-tiling by its dual graph and adds pendant edges along the boundary, obtaining a graph like the one shown at the end of section 5. One can then apply the urban renewal lemma to turn this into an Aztec diamond graph with edges of weight 1 arranged in cells that alternate, checkerboard-style, with cells whose edges have weight $\frac{1}{2}$. In this fashion one can derive Yang's formula.

Now, however, we set our sights higher. In section 6, we gave a scheme for calculating the probability that a given edge of a weighted Aztec diamond graph is included in a random matching, where the probability of a matching is proportional to its weight. This in fact lets us write down an explicit power series whose coefficients are precisely those inclusion-probabilities. We will show how this goes in a slightly more general setting, where the edges of weight $\frac{1}{2}$ are replaced by edges of weight t.

Here we will find it convenient to use a rotated and shifted version of the Aztec diamond graph of order n, whose edges are all either horizontal or vertical (rather than diagonal). The vertices of this graph are the integer points (i,j) where $|i+\frac{1}{2}|+|j+\frac{1}{2}| \leq n$; the edges of the graph join vertices at distance 1. The horizontal edge joining (i-1,j) and (i,j) is called

"north-going" if i+j+n is odd and "south-going" otherwise, and the vertical edge joining (i,j-1) and (i,j) is called "east-going" if i+j+n is odd and "west-going" otherwise (this nomenclature is taken from [8]). The kind of weighting we are considering can be described as follows:

- 1. Each horizontal edge has weight 1 or weight *t* according to the parity of its *x*-coordinate. (That is, if two such edges are related by a unit vertical displacement, they have same weight, but if they are related by a unit horizontal displacement, their weights differ.)
- 2. Each vertical edge has weight 1 or weight *t* according to the parity of its *y*-coordinate.
- 3. If *n* is 1 or 2 (mod 4), the four extreme-most edges (the northernmost and southernmost horizontal edges and the easternmost and westernmost vertical edges) have weight *t*; if *n* is 0 or 3 (mod 4), those four edges have weight 1.

(These four situations are considered together because each is linked to the next by the shuffling operation. Technically, this scheme only handles fortresses of odd order, and indeed, only handles half of those, but the other case are quite similar.) We define a generating function P(x, y, z) in which the coefficient of $x^i y^j z^n$ (with $k \ge 0$, i + j + k odd, and |i| + |j| < n) is the probability that a random matching of the Aztec diamond graph of order n, chosen in accordance with the probability distribution determined by the weight t, contains a horizontal bond joining vertices (i-1,j) and (i,j), where i+j+nis odd. (We are limiting ourselves to northgoing horizontal bonds but this limitation is unimportant, since by symmetry the other three sorts of bonds have the same behavior.) Note that the coefficients in this generating function (viewed as a power series in the variables x, y, and z) are polynomials in t, and that for each n, only finitely many pairs i, j contribute a non-zero term to P(x, y, z).

The presence of t in the pattern of edge-weighting makes it natural to divide the north-going edges into four classes, according to how they "sit" relative to the weighting (cells are weighted in two patterns when n is odd and in two other patterns when n is even). Correspondingly, we write P(x,y,z)as a sum of four generating functions, each corresponding to one of the four classes of north-going edges. We call these generating functions E, F, G, and H. We also introduce generating functions whose coefficients are the net creation rates of the four kinds of differently-weighted cells, which we denote by e, f, g, and h. E and e are associated with cells in which all edges have weight t; F and f are associated with cells in which all edges have weight 1; G and g are associated with cells in which horizontal edges have weight t and vertical edges have weight 1; and H and h are associated with cells in which horizontal edges have weight 1 and vertical edges have weight t. Generalized shuffling implies the following algebraic relationships among the four generating functions:

$$e = 1 + \frac{t^2}{1 + t^2} z((x + x^{-1})g + (y + y^{-1})h) - z^2 f$$

$$f = \frac{1}{1 + t^2} z((x + x^{-1})h + (y + y^{-1})g) - z^2 e$$

$$g = \frac{1}{2} z((x + x^{-1})f + (y + y^{-1})e) - z^2 h$$

$$h = \frac{1}{2} z((x + x^{-1})e + (y + y^{-1})f) - z^2 g$$

These can be solved simultaneously, giving us four three-variable generating functions e(x,y,z), f(x,y,z), g(x,y,z), h(x,y,z). We can then solve

$$E = Hyz + \frac{1}{2}ez \qquad F = Gyz + \frac{1}{2}fz$$

$$G = Eyz + \frac{t^2}{1 + t^2}gz \qquad H = Fyz + \frac{1}{1 + t^2}hz$$

and obtain (messy!) generating functions E(x,y,z), F(x,y,z), G(x,y,z), H(x,y,z). The sum E+F+G+H, multiplied by z, is the desired generating function P. It is too messy to write down here, but it does at least in principle give one a way to understand what is going on with random diabolo-tilings of large fortresses.

We can also use generalized shuffling to generate a random tiling of a large fortress. Recall that when this was done for Aztec diamonds in the early 1990s, a new phenomenon was discovered: the "arctic circle" effect [11]. Specifically, with probability going to 1 as the size of the Aztec diamond graph increases, a random tiling divides itself up naturally into five regions: four outer, "frozen" regions in which all the dominos line up with their neighbors in a repeating pattern, and a central, "temperate" region in which the dominos are jumbled together in a random-looking way. One feature of the temperate zone, rigorously proved in [3], is that the asymptotic local statistics, expressed as a function of normalized position, are nowhere constant; that is, the probability of seeing a particular local pattern of dominos in a random tiling changes as one shifts one view over macroscopic distances (i.e., distances comparable to the size of the Aztec diamond graph). Strikingly, the boundary of the temperate zone, rescaled, tends in probability to a perfect circle.

One might expect random diabolo-tilings of fortresses to exhibit much the same sort of phenomena, albeit with the circular temperate zone probably replaced by a temperate zone of some other shape. However, when the generalized shuffling algorithm was used to generate random tilings of large fortresses, a startling new phenomenon appeared: within the very inmost part of the fortress, local statistics do *not* appear to undergo variation. That is to say, within this region, dubbed the "tropical astroid", the local statistics of a random tiling appear to be shielded from the boundary, so that the (normalized) position of a tile relative to the boundary does not matter (as long as it stays fairly close to the center of the region). Figure 1 shows a random diabolo-tiling of the fortress of order 200; the square diabolos have been shaded, to highlight the

shape of the curve that separates the tropical zone from the temperate zone.

Suppose we put coordinates on the fortress so that the corners are at (0,2), (0,-2), (2,0), and (-2,0). Then it appears that the boundary of the frozen region is given by one real component of the curve

$$400x^{8} + 400y^{8} + 3400x^{2}y^{6} + 3400y^{2}x^{6} + 8025x^{4}y^{4}$$

$$+ 1000x^{6} + 1000y^{6} - 17250x^{4}y^{2} - 17250x^{2}y^{4} - 1431x^{4}$$

$$- 1431y^{4} + 25812x^{2}y^{2} - 3402x^{2} - 3402y^{2} + 729 = 0$$

(the "octic circle") and that the boundary of the tropical region is given by the other real component. Henry Cohn and Robin Pemantle, as of this writing, are working on a proof of these two assertions, by giving an asymptotic analysis of the coefficients of the generating functions obtained via generalized shuffling.

9. LAST THOUGHTS

Here are some last thoughts concerning urban renewal, domino-shuffling et cetera.

- 1. This article has glossed over an important point, namely, anomalies that arise when one attempts to apply the algorithm to Aztec diamond graphs in which some edges have been assigned weight 0. Even if the weighted Aztec diamond in question has matchings of positive weight, it is possible that somewhere in the reduction process one will encounter cells with cell-weight 0; this leads to blow-up problems when one attempts to divide by the cell-weight. In such a case, one should replace edge-weights equal to 0 in the original graph with edgeweights equal to ε ; the result will be a rational function of ε whose limiting value as ε goes to zero is desired. For this purpose, every rational function of ε can be written as a polynomial or power series in ε and replaced by its leading term, so calculations are not as bad as one might think. This will work as long as the original weighted Aztec diamond graph has at least one matching of positive weight.
- 2. These algorithms arose partly in response to work of Kuperberg (see [16]), which took a more algebraic perspective on enumeration, using the approach pioneered by Kasteleyn [12]. Kasteleyn's method requires making some arbitrary choices that end up not affecting the final answers to meaningful enumerative questions. This new work arose out of an attempt to find the invariant combinatorial core of the Kasteleyn method. In particular, graph-rewriting is a combinatorial substitute for algebraic operations like row-reduction applied to a Kasteleyn matrix. However, this analogy was never worked out in any kind of rigorous detail. It would be helpful to see this explained.
- **3.** Continuing the above remark: One strength of the algebraic approach, exploited by Kenyon [13] and others, is

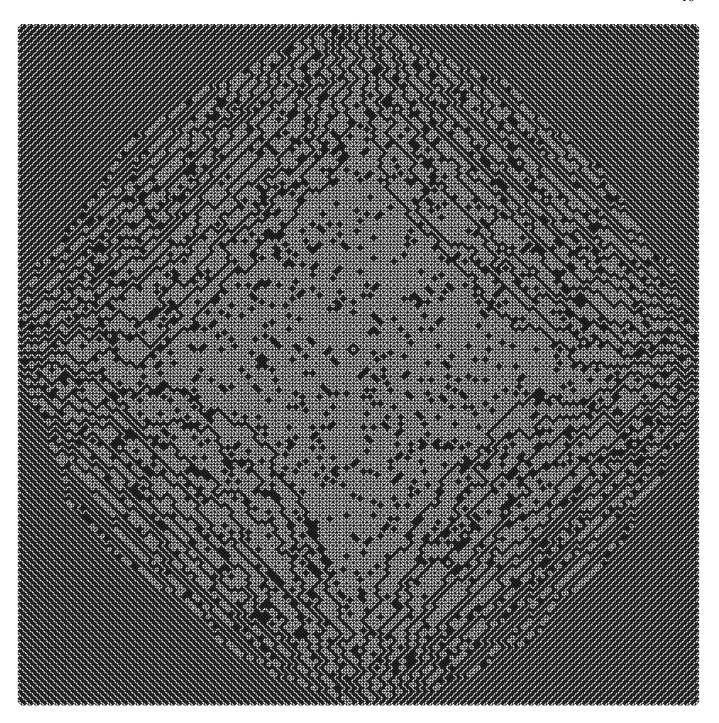


Figure 1: A fortress of order 200 randomly tiled with diabolos

that edge-inclusion probabilities, and, more generally, "pattern-occurrence probabilities", can be expressed in terms of determinants of minors of the inverse of the Kasteleyn matrix. Here again, the answer must be independent of the arbitrary choices that were made in forming the matrix. So it is natural to hope that there will be a similar canonical scheme for calculating such pattern-occurrence probabilities as well. This may be similar to the problem of finding an extension of Dodg-

- son's condensation scheme [7] that permits one to efficiently compute the inverse of a matrix and not just compute its determinant.
- **4.** Generalized shuffling bears a strong resemblance to an algorithm described in recent work of Viennot [20]. I have not studied the matter deeply enough to be able to identify the relationship, but I strongly believe that the resemblance is more than coincidental.

- **5.** It would also be desirable to extend urban renewal to matchings of *non*-bipartite planar graphs. This is equivalent to asking for routinized matrix-reduction schemes for Kasteleyn's Pfaffians.
- **6.** As described in [3], Ionescu's recurrence gives rise to edgeinclusion probabilities for uniformly-weighted perfect matchings of Aztec diamond graphs, and it is observed that if two edges e, e' are close to one another (relative to the overall dimensions of the large Aztec diamond graph they both inhabit), and e and e' occupy identical positions within their respective cells (i.e., both are either the northwest, northeast, southwest, or southeast edges in their cells), then the edge-inclusion probabilities for e and e' are very close numerically. Indeed, this phenomenon is a rigorously-proved consequence of the detailed analysis given in [3]. However, it would be good to have a conceptual explanation for this continuity property. In particular, it seems plausible that the recurrence relation for edge-inclusion probabilities has the property of smoothing out differences. A clear formulation of such a smoothing-out property, and a rigorous proof that it holds, would be very desirable, since it
- might lead to a proof that this kind of continuity property holds for lozenge tilings of hexagons. (Numerical evidence supports this continuity conjecture, but the method used in [4] does not permit one to draw conclusions of this nature.) On the other hand, it should be noted that these issues are subtle; for instance, net creation rates (viewed as a function of position) tend not to vary as smoothly as edge-inclusion probabilities.
- 7. As is explained in [8], enumeration of perfect matchings of Aztec diamond graphs corresponds to "2-enumeration" of alternating-sign matrices, where the weight assigned to a particular ASM is 2 to the power of the number of -1's it contains. One can more generally consider x-enumeration, where 2 is replaced by a general quantity x; ordinary enumeration corresponds to 1-enumeration, and 3-enumeration of ASMs leads to interesting exact formulas (see e.g. [17]). Could shuffling be extended to give a scheme for sampling from the set of ASMs with uniform distribution or more generally an x-weighted distribution?
- [1] Mihai Ciucu, Perfect matchings of cellular graphs, *J. Alg. Combin.* **5** (1996), 87–103.
- [2] Mihai Ciucu, A complementation theorem for perfect matchings of graphs having a cellular completion, *J. Combin. Theory* Ser. A 81 (1998), 34–68.
- [3] Henry Cohn, Noam Elkies and James Propp, Local statistics for random domino tilings of the Aztec diamond, *Duke Math. J.* 85 (1996), 117–166; math.CO/0008243
- [4] Henry Cohn, Michael Larsen and James Propp, The shape of a typical boxed plane partition, *New York J. Math.* 4 (1998), 137–165; math.CO/9801059
- [5] Charles J. Colbourn, J. Scott Provan and Dirk Vertigan, A new approach to solving three combinatorial enumeration problems on planar graphs, *Disc. Appl. Math.* 60 (1995), 119–129.
- [6] S.J. Cyvin and I. Gutman, Kekulé Structures in Benzenoid Hydrocarbons (Lecture Notes in Chemistry 46), Springer-Verlag, 1988.
- [7] C.L. Dodgson, Condensation of determinants, *Proc. Royal Soc. London* 15 (1866), 150–155.
- [8] Noam Elkies, Greg Kuperberg, Michael Larsen and James Propp, Alternating sign matrices and domino tilings *J. Alg. Combin.* 1 (1992), 111–132, 219–234; currently available from http://www.math.wisc.edu/~propp/.
- [9] Martin Gardner, Polyhexes and polyabolos, chapter 11 in: Mathematical Magic Show, Vintage Books, 1978.
- [10] D. Grensing, I. Carlsen and H.C Zapp, Some exact results for the dimer problem on plane lattices with non-standard boundaries, *Phil. Mag. A* 41 (1980), 777–781.
- [11] William Jockusch, James Propp and Peter Shor, Random domino tilings and the arctic circle theorem, preprint 1995; math.CO/9801068
- [12] P.W. Kasteleyn, Graph theory and crystal physics, in: Graph Theory and Theoretical Physics, F. Harary, ed., Academic Press, 1967.

- [13] Richard Kenyon, Local statistics lattice dimers, Ann. Ins. Н. Poincaré Probab. Statist. (1997),591-618; 33 currently available from http://topo.math.u-psud.fr/~kenyon/.
- [14] Richard Kenyon, The planar dimer model with boundary: a survey, Directions in mathematical quasicrystals, 307–328, CRM Monogr. Ser. 13, Amer. Math. Soc. 2000; currently available from http://topo.math.u-psud.fr/~kenyon/.
- [15] Eric Kuo, personal communication; preliminary write-up currently available from http://www.cs.berkeley.edu/~ekuo/.
- [16] Greg Kuperberg, An exploration of the permanent-determinant method; math.CO/9810091.
- [17] Greg Kuperberg, Symmetry class of alternating-sign matrices under one roof, to appear in Ann. of Math.; math.CO/0008184.
- [18] Jerome Percus, One more technique for the dimer problem, J. Math. Phys. 10 (1969), 1881–1888.
- [19] David P. Robbins and Howard Rumsey, Jr., Determinants and alternating sign matrices, Adv. in Math. 62 (1986), 169–184.
- [20] X.G. Viennot, A combinatorial interpretation of the quotient-difference algorithm, in: Formal Power Series and Algebraic Combinatorics, 12th International Conference, D. Krob, A.A. Mikhalev and A.V. Mikhalev, eds., Springer, 2000.
- [21] David Wilson, Determinant algorithms for random planar structures, in: Proceedings of the Eighth Annual ACM-SIAM Symposium on Discrete Algorithms (SODA 1997), 258–267; currently available from http://www.research.microsoft.com/~dbwilson/.
- [22] Bo-Yin Yang, Three enumeration problems concerning Aztec diamonds, Ph.D. thesis, Department of Mathematics, Massachusetts Institute of Technology, Cambridge, Massachusetts, 1991.
- [23] C. Zeng, P.L. Leath and T. Hwa, Thermodynamics of Meso-

scopic Vortex Systems in 1+1 Dimensions, Phys. Rev. Letts. ${\bf 83}$ (1999), ${\bf 4860}$ – ${\bf 4683}$.