

Notes on the number of $m \times n$ binary arrays with all 1's connected and a path of 1's from top row to bottom row.

Chaim Goodman-Strauss

Inspired and egged on by Stan Wagon and POW 1296

We consider the sequences A163029 ($n = 3$) through A163036 ($n = 10$) in the OEIS, which count the number of $m \times n$ binary arrays with all 1's connected and a path of 1's from top row to bottom row, giving a general, if increasingly intractable, method of constructing closed formulas and recurrence relations for arbitrary n . (The Problem of the Week #1296 asked for the number of 12×2 arrays of this kind, rotated 90° — there are 47321.)

We first define a map ψ taking each binary array to a certain integer array; we first assign numbers to the components of the 1's in the bottom row; the first component on the left is numbered ± 1 , the next ± 2 , etc, (+) if the component is connected to the top row, and (−) if not. (A given component may meet the bottom row in more than one range.) We then replace each 1 with the number assigned to its component.

In the same manner, in any given row, we assign values to the components of the subarray formed by deleting all lower rows, and replace the 1's with the values of those components. Note that ψ is one-to-one and well-defined — our conventions produce exactly one integer array from a given binary array.

Here is an example (writing \bar{n} for $-n$ to preserve formatting).

$$\begin{array}{ccccccccc} 1 & 1 & 1 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 1 & 1 & 1 & 1 \\ 0 & 1 & 0 & 1 & 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 1 & 0 & 1 & 0 & 1 \\ 0 & 1 & 1 & 1 & 0 & 1 & 1 & 1 \end{array} \xrightarrow{\psi} \begin{array}{ccccccccc} 1 & 1 & 1 & 0 & 0 & 2 & 0 & 3 \\ 1 & 0 & 0 & \bar{2} & 0 & 3 & 0 & 4 \\ 0 & \bar{1} & 0 & 2 & 2 & 2 & 2 & 2 \\ 0 & \bar{1} & 0 & 2 & 0 & 0 & 0 & 2 \\ 0 & \bar{1} & 0 & 2 & 0 & \bar{3} & 0 & 2 \\ 0 & 1 & 1 & 1 & 0 & 1 & 1 & 1 \end{array}$$

On the first row of the binary array, we have three components, which ψ numbers 1, 2, 3.

Four components reach the bottom row of the subarray $\begin{array}{ccccccccc} 1 & 1 & 1 & 0 & 0 & 1 & 0 & 1 \\ 1 & 0 & 0 & 1 & 0 & 1 & 0 & 1 \end{array}$; which is now numbered $1 \ 0 \ 0 \ -2 \ 0 \ 3 \ 0 \ 4$ — the second component valued -2 does not meet the top row.

The bottom row of the next subarray $\begin{array}{ccccccccc} 1 & 1 & 1 & 0 & 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 & 1 & 1 & 1 & 1 \end{array}$ meets only two components — one has disappeared, a new component has been introduced and three have been connected, and ϕ assigns the values $0 \ -1 \ 0 \ 2 \ 2 \ 2 \ 2 \ 2$. And so on.

We'll call an integer array a **word**, and its rows **letters**, read top to bottom. **Well-formed words** will be those produced by ψ from binary arrays where there is a path of 1's from top to bottom. **Connected well-formed words** will be well-formed words arising from binary arrays with a single component of 1's and a path of 1's from top to bottom.

A letter (p_1, \dots, p_n) in a well-formed $m \times n$ word must satisfy:

- For some integer $k > 0$, $\{|p_1|, \dots, |p_n|\} = \{0, 1, \dots, k\}$
- For some $1 \leq i \leq n$, $p_i > 0$
- For each pair i, j , $p_i \neq -p_j$, unless $p_i = p_j = 0$
- For each $1 \leq i < n$, if $p_i \neq p_{i+1}$, then one or the other of p_i, p_{i+1} equals 0.
- For any $l > 1$, if $|p_i| = l$, then for some $1 \leq j < i$, $0 < |p_j| < |p_i|$.

These conditions simply ensure that our numbering is consistent with the description of ψ as a well-defined map.

Examples of well-formed letters are thus:

$$(0, 1, 1, 0, 2) \quad (0, -1, -1, 0, 2, 2) \quad (1, 1, 0, 0, -2, 0, 3) \quad (1, 1, 0, -2, 0, 1, 1) \quad (1, 0, 2, 0, 1, 0, 2)$$

(Though the last letter can never appear in a word for topological reasons; we could add a condition to rule this out, but won't need to.)

Some tuples that are *not* well-formed letters include:

$$(0, 2, 2, 0, 1) \quad (1, 2) \quad (1, 0, -1) \quad (0, 0, 0) \quad (1, 0, 3)$$

The **values** of a letter (p_1, \dots, p_n) are $\{p_1, \dots, p_n\} \setminus \{0\}$, and each value has **runs** of indices. So for example, the letter $(1, 1, 1, 0, 2, 2, 0, 1)$ has two values, 1 with runs $\{1, 2, 3\}, \{8\}$, and 2 with one run $\{5, 6\}$.

(Note that a value may have more than one run, if a component of 1's in the original binary array meets a row in more than one way.)

An **initial letter** is a letter with only positive values, each with one run. Any well-formed word must begin with an initial letter — each component meeting the top row of an integer array meets the top row in one run.

A letter is a **terminal letter** if and only if 1 is its only value. Any connected well-formed word must end in a terminal letter — exactly one component of 1's meets the bottom row of the corresponding binary array.

We next give conditions on pairs of letters in well-formed words. First we define:

In a pair of letters L and R in a word, a value c of L **meets** a value d of R iff some run of c intersects a run of d .

Two runs of a value of R are **linked** if they each intersect the runs of some value of L . A value is **fully linked** iff there is a sequence of its runs, each linked to the next.

So in the following example, the value 1 of R meets values 1, 2 and 3 of L , and is fully linked:

$$\begin{array}{ll} L & (1 \ 0 \ 2 \ 2 \ 2 \ 0 \ 3 \ 3 \ 3 \ 0 \ 1) \\ R & (1 \ 1 \ 1 \ 0 \ 1 \ 1 \ 1 \ 0 \ 1 \ 0 \ 1) \end{array}$$

(That last 1 in R is linked to the first run of 1's through the value 1 of L .)

Lemma A word is well-formed if and only if it begins with an initial letter, each row is a letter, and each pair of adjacent letters L and R satisfy

- Any value c of L meets exactly one value d of R , and if c has positive value, so too does d .
- Any positive value of R must meet positive value in L .
- Any value of R must be fully linked.

These conditions, essentially, ensure that the numbering of each row is consistent with the conventions of ψ : if a integer array is produced by ψ it must satisfy these conditions; if it satisfies these conditions, it can be produced by ψ . The proof is self-explanatory.

We now calculate:

The following method of counting words in a regular language is well known (see, for example, §4.7 of Richard P. Stanley's *Enumerative Combinatorics*).

Fixing n , let the well-formed letters be enumerated l_1, \dots, l_k . Let s be the binary row vector where the i th entry is 1 if and only if l_i is an initial letter. Let e be the binary row vector where the i th entry is 1 if and only if l_i is a terminal letter. Let T be the binary $k \times k$ matrix with the entry on the i th row and j th column 1 if and only if the letter l_i may be followed by l_j in a well-formed word.

Then the number a_m of complete well-formed words of length m is

$$s \cdot T^m \cdot e \tag{1}$$

This sequence has generating function $g(x) = s(\sum T^m x^m)e = s(I - Tx)^{-1}e$. In practice, for $n = 7$ at least, rather than taking this inverse, it is more efficient to solve $(I - Tx)X = e$ and take $g(x) = s.X$.

This $g(x)$ will be a rational function; the denominator will be a factor of the characteristic polynomial of T ; the denominator of $g(1/x)$ will be the characteristic polynomial of the recurrence. The numerator encodes the initial conditions, but for now we calculate these directly. The closed form of a_m is a linear combination of powers of the eigenvalues (or if any occur with multiplicity, the usual stuff).

We can also guess the characteristic polynomial of the recurrence: it will be a factor of the characteristic polynomial of the matrix, and in each case so far, it has been the largest factor irreducible in \mathbb{Z} . The guess can be checked by hand.

We therefore have:

$n=2$

Letters: 01, 10, 11, with $s = 111, T = \begin{matrix} & 101 \\ 011 & & \\ & 111 & \end{matrix}$ and $e = 111$. The characteristic polynomial of T is $(x - 1)(x^2 - 2x - 1)$. The characteristic polynomial of the recurrence is $(x - 1)(x^2 - 2x - 1)$.

The eigenvector of 1 is $10\bar{1}$, and the factor $(x - 1)$ is not needed. The recurrence is $a_m - 2a_{m-1} - a_{m-2} = 0$. The initial terms are calculated from (1), and we have

$$a_m = ((1 - \sqrt{2})^{n+1} + (1 + \sqrt{2})^{n+1})/2$$

Answering POW 1296, we have the sequence

$$3, 7, 17, 41, 99, 239, 577, 1393, 3363, 8119, 19601, 47321, \text{etc.}$$

n=3, o.e.i.s. A163029

There are ten letters: 001, 010, 011, 100, 101, 102, 10 $\bar{2}$, $\bar{1}02$, 110, 111; with $s = 1111010011$, $e = 1111100011$

1010000101

0110000011

1110000111

0001001011

and $T =$ 1011100011

0000010001

0000001001

0000000101

0111001011

1111100011

The characteristic polynomial is $1 - 8x + 6x^2 + 22x^3 - 41x^4 + 16x^5 + 31x^6 - 52x^7 + 34x^8 - 10x^9 + x^{10}$, but the factor with useful eigenvalues is $(-1 + 7x - x^2 - 6x^3 + 11x^4 - 7x^5 + x^6)$, giving the recurrence relation. Applying (1) we calculate initial terms, and a closed form for the terms a_m . The largest root is $\sim 5.05662\ldots$ so this grows fairly quickly.

A recurrence relation for the sequence is $a_n = 7 a_{(n-1)} - 11 a_{(n-2)} + 6 a_{(n-3)} + 1 a_{(n-4)} - 7 a_{(n-5)} - a_{(n-6)}$

with initial terms

$$\begin{aligned} a_1 &= 6 \\ a_2 &= 28 \\ a_3 &= 144 \\ a_4 &= 730 \\ a_5 &= 3692 \\ a_6 &= 18666 \end{aligned}$$

continuing:

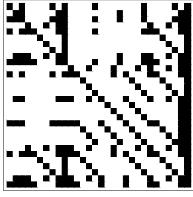
94384, 477264, 2413346, 12203374, 61707810, 312032874, 1577831334, 7978491800, 40344192708, 204005208738, 1031576601204, 5216289773894, 26376789637884, 133377373911160..

n=4, o.e.i.s. A163031

There are thirty letters:

0001, 0010, 0011, 0100, 0101, 0102, 010 $\bar{2}$, 0 $\bar{1}02$, 0110, 0111, 1000, 1001, 1002, 100 $\bar{2}$, $\bar{1}002$, 1010, 1020, 10 $\bar{2}0$, $\bar{1}020$, 1011, 1022, 10 $\bar{2}\bar{2}$, $\bar{1}022$, 1100, 1101, 1102, 110 $\bar{2}$, $\bar{1}\bar{1}02$, 1110, 1111.

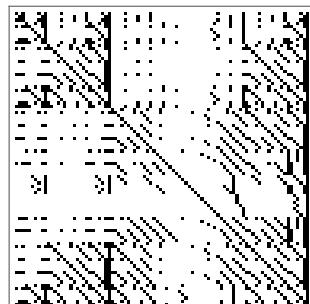
The transition matrix can be drawn as



and **s** and **e** are easily written down. From the sum of the entries of $(I - \mathbf{T}x)^{-1}$ we obtain the characteristic polynomial for the recurrence: $a_n = 15 a_{(n-1)} - 59 a_{(n-2)} + 97 a_{(n-3)} - 19 a_{(n-4)} - 210 a_{(n-5)} + 222 a_{(n-6)} + 22 a_{(n-7)} - 113 a_{(n-8)} + 7 a_{(n-9)} - 71 a_{(n-10)} 13 a_{(n-11)} + a_{(n-12)}$

with initial values 15, 245, 5191, 104989, 2075271, 40792921, 801218515, 15736428305, 309080891641, 6070750256417, 119237718452471, 2341990743046197

n=5, o.e.i.s. A163032



There are 91 letters, and transition matrix . It is nearly intractable to calculate the characteristic polynomial of this recurrence by taking the sum of the entries of $(I - \mathbf{T}x)^{-1}$, but it is still possible:

$$a_n = 39 a_{(n-1)} - 547 a_{(n-2)} + 4079 a_{(n-3)} - 17927 a_{(n-4)} + 44032 a_{(n-5)} - 29646 a_{(n-6)} - 161261 a_{(n-7)} + 507392 a_{(n-8)} - 444090 a_{(n-9)} - 488756 a_{(n-10)} + 980592 a_{(n-11)} - 101650 a_{(n-12)} + 1438895 a_{(n-13)} - 4174679 a_{(n-14)} - 1246016 a_{(n-15)} + 8663468 a_{(n-16)} - 3414959 a_{(n-17)} + 510459 a_{(n-18)} - 1716806 a_{(n-19)} - 2980202 a_{(n-20)} + 5525320 a_{(n-21)} + 331308 a_{(n-22)} - 2267390 a_{(n-23)} + 612301 a_{(n-24)} + 136350 a_{(n-25)} - 115804 a_{(n-26)} + 34459 a_{(n-27)} - 4461 a_{(n-28)} - 99 a_{(n-29)} 49 a_{(n-30)} - a_{(n-31)}$$

a_1	=	15
a_2	=	245
a_3	=	5191
a_4	=	104989
a_5	=	2075271
a_6	=	40792921
a_7	=	801218515
a_8	=	15736428305
a_9	=	309080891641
a_{10}	=	6070750256417
a_{11}	=	119237718452471
a_{12}	=	2341990743046197
a_{13}	=	45999883370408813
a_{14}	=	903500281246849523
with initial terms		
a_{15}	=	17745974522766912147
a_{16}	=	348555078644003475079
a_{17}	=	6846095866027124445869
a_{18}	=	134466635189696499098689
a_{19}	=	2641107622912159591737683
a_{20}	=	51874946271576878120170843
a_{21}	=	1018894507491127148730135725
a_{22}	=	20012474074877644930113119211
a_{23}	=	393072212729683754846248880235
a_{24}	=	7720472933137610629388374092373
a_{25}	=	151640590153599847125992969616893
a_{26}	=	2978427459208370993425603576852157
a_{27}	=	58500366694568952264173125591847767
a_{28}	=	1149026776804104294029040140287666277
a_{29}	=	22568448856157327769860569990286441673
a_{30}	=	443275034189934001489479158801663255597
a_{31}	=	8706524634832323977386720525565332228553

$$a_n = 30 a_{(n-1)} - 376 a_{(n-2)} + 2650 a_{(n-3)} - 11652 a_{(n-4)} + 32450 a_{(n-5)} - 50810 a_{(n-6)} + 8706 a_{(n-7)} + 149633 a_{(n-8)} - 316800 a_{(n-9)} + 178009 a_{(n-10)} + 369410 a_{(n-11)} - 737149 a_{(n-12)} + 227248 a_{(n-13)} + 671802 a_{(n-14)} - 669620 a_{(n-15)} - 180974 a_{(n-16)} + 480124 a_{(n-17)} - 22597 a_{(n-18)} - 149542 a_{(n-19)} - 24135 a_{(n-20)} + 3856 a_{(n-21)} + 42193 a_{(n-22)} + 18994 a_{(n-23)} - 14562 a_{(n-24)} - 8202 a_{(n-25)} + 596 a_{(n-26)} + 714 a_{(n-27)} + 24 a_{(n-28)} - 18 a_{(n-29)} + a_{(n-30)}$$

The initial values are 15, 245, 5191, 104989, 2075271, 40792921, 801218515, 15736428305, 309080891641, 6070750256417, 119237718452471, 2341990743046197, 45999883370408813, 903500281246849523, 17745974522766912147, 348555078644003475079, 6846095866027124445869, 134466635189696499098689,

2641107622912159591737683,
 51874946271576878120170843,
 1018894507491127148730135725,
 20012474074877644930113119211,
 393072212729683754846248880235,
 7720472933137610629388374092373,
 151640590153599847125992969616893,
 2978427459208370993425603576852157,
 58500366694568952264173125591847767,
 1149026776804104294029040140287666277,
 22568448856157327769860569990286441673,
 44327503418993400148947915880166325597,
 8706524634832323977386720525565332228553

The largest eigenvalue is $\sim 19.6414\ldots$ so these grow quickly!

n=6, o.e.i.s. A163033

There are 280 words, and the asymptotic growth rate of the sequence is about 38.091983254166494728...

A recurrence relation for the sequence is $a_n = 87 a_{(n-1)} - 2935 a_{(n-2)} + 54509 a_{(n-3)} - 630711 a_{(n-4)} + 4725868 a_{(n-5)} - 21912987 a_{(n-6)} + 44795035 a_{(n-7)} + 131635076 a_{(n-8)} - 1231668519 a_{(n-9)} + 3347087887 a_{(n-10)} - 125874878 a_{(n-11)} - 24928496115 a_{(n-12)} + 81563842866 a_{(n-13)} - 160982299967 a_{(n-14)} + 120747452752 a_{(n-15)} + 1147666495639 a_{(n-16)} - 5508899106335 a_{(n-17)} + 8203457847402 a_{(n-18)} + 4625801184826 a_{(n-19)} - 31599876220425 a_{(n-20)} - 81813168238665 a_{(n-21)} - 194605304006872 a_{(n-22)} + 63184048989135 a_{(n-23)} + 716710633162786 a_{(n-24)} - 856486093445099 a_{(n-25)} - 362354581913702 a_{(n-26)} - 393977298044241 a_{(n-27)} - 690509074112335 a_{(n-28)} + 8731108200795906 a_{(n-29)} - 241373669285457 a_{(n-30)} - 20193700110690433 a_{(n-31)} - 524705751265555 a_{(n-32)} + 14594940387158102 a_{(n-33)} + 25147421555620198 a_{(n-34)} + 10385936492683462 a_{(n-35)} - 75970214134729814 a_{(n-36)} - 45849742966958689 a_{(n-37)} + 111968910976124101 a_{(n-38)} + 76277143787941271 a_{(n-39)} - 99439767991128856 a_{(n-40)} - 85597630328042471 a_{(n-41)} + 83507383293716287 a_{(n-42)} + 55942147693581038 a_{(n-43)} - 63204746282995117 a_{(n-44)} - 12017304273499040 a_{(n-45)} + 28043935132260787 a_{(n-46)} - 4642597797504952 a_{(n-47)} - 5205634425378807 a_{(n-48)} + 2469318311108919 a_{(n-49)} + 71128200728386 a_{(n-50)} - 274518443415476 a_{(n-51)} - 12445225264285 a_{(n-52)} + 28443838816133 a_{(n-53)} + 17158104144070 a_{(n-54)} - 11581617961905 a_{(n-55)} + 68101531730 a_{(n-56)} + 1377416319025 a_{(n-57)} - 317506957168 a_{(n-58)} - 28351204351 a_{(n-59)} + 15129231663 a_{(n-60)} + 267751156 a_{(n-61)} - 269802619 a_{(n-62)} - 28597095 a_{(n-63)} + 712820 a_{(n-64)} + 674723 a_{(n-65)} + 60461 a_{(n-66)} + 1255 a_{(n-67)} - 109 a_{(n-68)} - a_{(n-69)}$

with initial terms

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$$\begin{aligned}
a_1 &= 21 \\
a_2 &= 639 \\
a_3 &= 27651 \\
a_4 &= 1111283 \\
a_5 &= 42972329 \\
a_6 &= 1642690309 \\
a_7 &= 62618577481 \\
a_8 &= 2385542862643 \\
a_9 &= 90870669971589 \\
a_{10} &= 3461426734215747 \\
a_{11} &= 13185221160935917 \\
a_{12} &= 5022507165784282263 \\
a_{13} &= 191317198008071782069 \\
a_{14} &= 7287650933960562176059 \\
a_{15} &= 277601073047629123048799 \\
a_{16} &= 10574375404737019213183521 \\
a_{17} &= 40279893088941289822764663 \\
a_{18} &= 15343410133313800454710973205 \\
a_{19} &= 584460921912061546176406216583 \\
a_{20} &= 22263275650838141179724286364441 \\
a_{21} &= 848052323281305819580940493471077 \\
a_{22} &= 32303994897145741396178747897157361 \\
a_{23} &= 1230523232665129434509377260190063765 \\
a_{24} &= 46873070372543977015678470469723062507 \\
a_{25} &= 1785488211702293722203272324977040198157 \\
a_{26} &= 68012787060674991334640888919112168789525 \\
a_{27} &= 2590741945784416808967114734931519727303573 \\
a_{28} &= 98686498814686650717886857030406906215771051 \\
a_{29} &= 3759164460261364816554215585561584001394650349 \\
a_{30} &= 143194029669933732611244617603249680145599703043 \\
a_{31} &= 5454544580283735912161638356910086054657935281685 \\
a_{32} &= 20777442081127267988311705893435775586902251031943 \\
a_{33} &= 791453975818714136574152038400745561700886580737773 \\
a_{34} &= 301480515933299527507104219394948523210083970246744185 \\
a_{35} &= 11483990764388720699981330605006682122231801136651949801 \\
a_{36} &= 437447983888097832374001922579555859976422869453615609965 \\
a_{37} &= 16663261276834317223746000512050367624700669571120400624981 \\
a_{38} &= 634736669516973814969149946740134652016884137842475372944539 \\
a_{39} &= 24178378586045979137527617346975559593733578729349297134150255 \\
a_{40} &= 921002392212561207940091050380382355965078895963537682293975243 \\
a_{41} &= 35082807701208163583823605830130619841396570258129252840215838155 \\
a_{42} &= 133637372346356470531893232625278275126879887073496655714417649173 \\
a_{43} &= 509051254954822328137332990975652332431940298555813599931042488905 \\
a_{44} &= 19390771879251530999042917101983685983917675918315417814989322553435 \\
a_{45} &= 7386329577098118901865178972514718195826537055785717256262619992572369 \\
a_{46} &= 2813599425605762320565327579931843086496793538710561853543438236326246869 \\
a_{47} &= 107175582204107166591155869804691508142039810428803739486301914842943690473 \\
a_{48} &= 4082530482574394769188921140494434924090802478756050440996648040510215418943 \\
a_{49} &= 155511682776848104158231286663114358598976764008568993812749593901671511440057 \\
a_{50} &= 592374841616295007777808555361842545067354135658183098822727446512670058411931 \\
a_{51} &= 225647325470374390177587141774462933488018384276155250443623937419316440591719437 \\
a_{52} &= 859535414316495803376987543007197751373544948850818326352719304563287747767620857 \\
a_{53} &= 327414086050701811296915230196673695394982069077164485946295611646521080014671607 \\
a_{54} &= 12471851884330720478121132740315715430868195276010052787316055812004706560591725639233 \\
a_{55} &= 475077573126370647033981352598673539853584986445727536303852461859488152118201400119931 \\
a_{56} &= 18096646959959769023798753234323860420671708032056863908723287979239392675224544283005215 \\
a_{57} &= 689337172955350526476479687654494676339402626914702610334559061919281883484239668838863793 \\
a_{58} &= 26258220048689684949160097260864360151807771844949536082389164237467511213643259380119638761 \\
a_{59} &= 1000227678378906398923340654186099913119151881590470235869554543862109835699132326030631187233 \\
a_{60} &= 38100655975163133049590275978383264003075500010806917480868833018254795961147197969884072029595 \\
a_{61} &= 1451329549378672662385675833916181378017389120103377467110955859777880890336037320508200139985855 \\
a_{62} &= 55284020891209403878497443968511773211301914734463115392538297319337803274395920766646007454967513 \\
a_{63} &= 2105877998010939266352553782363792616443541386818522961345789417539839930782528650128278874596971129 \\
a_{64} &= 8021706943550361426601286685019137874307296332358019452570817954886391414466837099750661687639717583 \\
a_{65} &= 3055627265637295318869850814043643877231726666381223313086616719855110835683243416854348729411941150549 \\
a_{66} &= 116394902633630408753846704256946658458772773706037419823145129697536217842621938228981702385576463535409 \\
a_{67} &= 4433712681990589165098597013252997656202038379768940613991689208054967821531324696689652654463593468607741 \\
a_{68} &= 168888909236171139648302947954975137370570038534366063387145418951942908030267942228789851064575587551522555 \\
a_{69} &= 6433313502438676095519326515454620192131080807242850217068895750986650257553268258876493483103461354537826393
\end{aligned}$$


```

For $n = 7$ the recurrence has 178 terms. For $n = 8$ and beyond, the question is intractable using Mathematica.