

# Sudoku, Mathematics and Statistics

Peter J. Cameron

Forder lectures  
April 2008

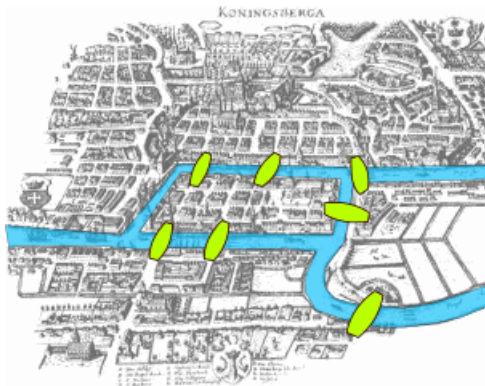
*There's no mathematics involved. Use logic and reasoning to solve the puzzle.*

Instructions in *The Independent*

# Euler

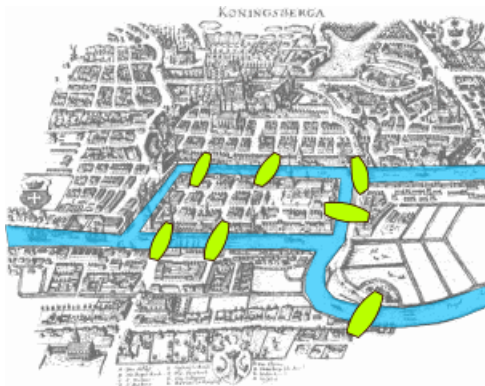


# The bridges of Königsberg



Is it possible to walk around the town, crossing each bridge exactly once?

# The bridges of Königsberg



Is it possible to walk around the town, crossing each bridge exactly once?

Euler showed: **No!**

# What is mathematics?

Leonhard Euler, Letter to Carl Ehler, mayor of Danzig, 3 April 1736:

# What is mathematics?

Leonhard Euler, Letter to Carl Ehler, mayor of Danzig, 3 April 1736:

*Thus you see, most noble Sir, how this type of solution [to the Königsberg bridge problem] bears little relationship to mathematics, and I do not understand why you expect a mathematician to produce it, rather than anyone else, for the solution is based on reason alone, and its discovery does not depend on any mathematical principle . . .*

# What is mathematics?

Leonhard Euler, Letter to Carl Ehler, mayor of Danzig, 3 April 1736:

*Thus you see, most noble Sir, how this type of solution [to the Königsberg bridge problem] bears little relationship to mathematics, and I do not understand why you expect a mathematician to produce it, rather than anyone else, for the solution is based on reason alone, and its discovery does not depend on any mathematical principle . . .*

*In the meantime, most noble Sir, you have assigned this question to the geometry of position, but I am ignorant as to what this new discipline involves, and as to which types of problem Leibniz and Wolff expected to see expressed in this way.*



# Dürer's *Melancholia*



16	3	2	13
5	10	11	8
9	6	7	12
4	15	14	1



## Dürer's *Melancholia*



16	3	2	13
5	10	11	8
9	6	7	12
4	15	14	1

All rows, columns, and diagonals sum to 34. The date of the picture is included in the square.

# Euler's construction

Take a **Graeco-Latin square** of order  $n$ .

$C\beta$	$A\gamma$	$B\alpha$
$A\alpha$	$B\beta$	$C\gamma$
$B\gamma$	$C\alpha$	$A\beta$

## Euler's construction

Take a **Graeco-Latin square** of order  $n$ . Replace the symbols by  $0, 1, \dots, n - 1$ .

$C\beta$	$A\gamma$	$B\alpha$
$A\alpha$	$B\beta$	$C\gamma$
$B\gamma$	$C\alpha$	$A\beta$

21	02	10
00	11	22
12	20	01

## Euler's construction

Take a **Graeco-Latin square** of order  $n$ . Replace the symbols by  $0, 1, \dots, n - 1$ . Interpret the result as a two-digit number in base  $n$ . Add one.

$C\beta$	$A\gamma$	$B\alpha$
$A\alpha$	$B\beta$	$C\gamma$
$B\gamma$	$C\alpha$	$A\beta$

21	02	10
00	11	22
12	20	01

8	3	4
1	5	9
6	7	2

## Euler's construction

Take a **Graeco-Latin square** of order  $n$ . Replace the symbols by  $0, 1, \dots, n - 1$ . Interpret the result as a two-digit number in base  $n$ . Add one.

$C\beta$	$A\gamma$	$B\alpha$
$A\alpha$	$B\beta$	$C\gamma$
$B\gamma$	$C\alpha$	$A\beta$

21	02	10
00	11	22
12	20	01

8	3	4
1	5	9
6	7	2

Some rearrangement may be needed to get the diagonal sums correct.

## Euler's construction

Take a **Graeco-Latin square** of order  $n$ . Replace the symbols by  $0, 1, \dots, n - 1$ . Interpret the result as a two-digit number in base  $n$ . Add one.

$C\beta$	$A\gamma$	$B\alpha$
$A\alpha$	$B\beta$	$C\gamma$
$B\gamma$	$C\alpha$	$A\beta$

21	02	10
00	11	22
12	20	01

8	3	4
1	5	9
6	7	2

Some rearrangement may be needed to get the diagonal sums correct.

So for which  $n$  do Graeco-Latin squares exist?



# Euler's officers

*Six different regiments have six officers, each one holding a different rank (of six different ranks altogether). Can these 36 officers be arranged in a square formation so that each row and column contains one officer of each rank and one from each regiment?*

## Euler's officers

*Six different regiments have six officers, each one holding a different rank (of six different ranks altogether). Can these 36 officers be arranged in a square formation so that each row and column contains one officer of each rank and one from each regiment?*

Trial and error suggests the answer is “No”:



## Latin squares in statistics



Latin squares were introduced into statistics by R. A. Fisher.

# Latin squares in statistics

A Latin square at Rothamsted Experimental Station.



This Latin square was designed by Rosemary Bailey. Thanks to Sue Welham for the photograph.

## Gerechte designs

W. Behrens: What if there is, for example, a boggy patch in the middle of the field?

## Gerechte designs

W. Behrens: What if there is, for example, a boggy patch in the middle of the field?

1	2	3	4	5
4	5	1	2	3
2	3	4	5	1
5	1	2	3	4
3	4	5	1	2

## Gerechte designs

W. Behrens: What if there is, for example, a boggy patch in the middle of the field?

1	2	3	4	5
4	5	1	2	3
2	3	4	5	1
5	1	2	3	4
3	4	5	1	2

This is a **gerechte design** (a “fair design”).



## Critical sets

John Nelder: A **critical set** is a partially filled Latin square which can be completed in a unique way to a Latin square, but if any entry is deleted the completion is no longer unique.

1	2		
2			
			3

# Sudoku

So a Sudoku puzzle is a partial gerechte design for the partition of a  $9 \times 9$  square into nine  $3 \times 3$  subsquares, which contains a critical set.

# Sudoku

So a Sudoku puzzle is a partial gerechte design for the partition of a  $9 \times 9$  square into nine  $3 \times 3$  subsquares, which contains a critical set.

In fact Sudoku was invented by Howard Garns (a retired New York architect) in the 1980s, under the name “number place”, was taken up in Japan and re-named Sudoku, and spread worldwide from there.

# How many Sudoku solutions?

We count Sudoku solutions up to

- ▶ Permuting the numbers  $1, \dots, 9$ ;
- ▶ Permuting rows and columns preserving the partitions into 3 sets of 3;
- ▶ Possibly transposing the grid.

# How many Sudoku solutions?

We count Sudoku solutions up to

- ▶ Permuting the numbers  $1, \dots, 9$ ;
- ▶ Permuting rows and columns preserving the partitions into 3 sets of 3;
- ▶ Possibly transposing the grid.

The number of different solutions of ordinary Sudoku is 5 472 730 538.

# How many Sudoku solutions?

We count Sudoku solutions up to

- ▶ Permuting the numbers  $1, \dots, 9$ ;
- ▶ Permuting rows and columns preserving the partitions into 3 sets of 3;
- ▶ Possibly transposing the grid.

The number of different solutions of ordinary Sudoku is 5 472 730 538.

This was computed by Jarvis and Russell using the **Orbit-counting Lemma** applied to the group  $(S_3 \text{ wr } S_3) \text{ wr } S_2$  of order  $6^8 \cdot 2$ .

# Robert Connelly's Symmetric Sudoku

Each number from 1 to 9 should occur once in each set of the following types:

- ▶ rows;
- ▶ columns;
- ▶  $3 \times 3$  subsquares;
- ▶ broken rows (one of these consists of three “short rows” in the same position in the three subsquares in a large column);
- ▶ broken columns (similarly defined);
- ▶ locations (a location consists of the nine cells in a given position, e.g. middle of bottom row, in each of the nine subsquares).

# Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9



## Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Rows

## Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Columns

## Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Subsquares

# Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Broken rows

## Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Broken columns

## Example

3	5	9	2	4	8	1	6	7
4	8	1	6	7	3	5	9	2
7	2	6	9	1	5	8	3	4
8	1	4	7	3	6	9	2	5
2	6	7	1	5	9	3	4	8
5	9	3	4	8	2	6	7	1
6	7	2	5	9	1	4	8	3
9	3	5	8	2	4	7	1	6
1	4	8	3	6	7	2	5	9

Locations

# Affine geometry

We coordinatise the cells of the grid with  $F^4$ , where  $F$  is the integers mod 3, as follows:

- ▶ the first coordinate labels large rows;
- ▶ the second coordinate labels small rows within large rows;
- ▶ the third coordinate labels large columns;
- ▶ the fourth coordinate labels small columns within large columns.

## Affine geometry

We coordinatise the cells of the grid with  $F^4$ , where  $F$  is the integers mod 3, as follows:

- ▶ the first coordinate labels large rows;
- ▶ the second coordinate labels small rows within large rows;
- ▶ the third coordinate labels large columns;
- ▶ the fourth coordinate labels small columns within large columns.

Now Connelly's regions are cosets of the following subspaces:

Rows	$x_1 = x_2 = 0$	Columns	$x_3 = x_4 = 0$
Subsquares	$x_1 = x_3 = 0$	Broken rows	$x_2 = x_3 = 0$
Broken columns	$x_1 = x_4 = 0$	Locations	$x_2 = x_4 = 0$

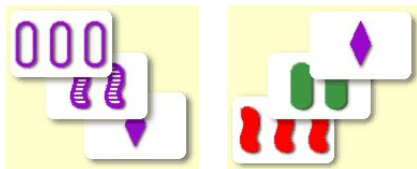


## Affine spaces and SET

The card game SET has 81 cards, each of which has four attributes taking three possible values (number of symbols, shape, colour, and shading). A winning combination is a set of three cards on which either the attributes are all the same, or they are all different.

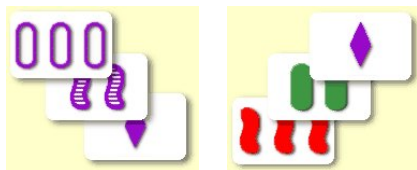
## Affine spaces and SET

The card game SET has 81 cards, each of which has four attributes taking three possible values (number of symbols, shape, colour, and shading). A winning combination is a set of three cards on which either the attributes are all the same, or they are all different.



## Affine spaces and SET

The card game SET has 81 cards, each of which has four attributes taking three possible values (number of symbols, shape, colour, and shading). A winning combination is a set of three cards on which either the attributes are all the same, or they are all different.



Each card has four coordinates taken from  $F$  (the integers mod 3), so the set of cards is identified with the 4-dimensional affine space. Then **the winning combinations are precisely the affine lines!**

## Perfect codes

A **code** is a set  $C$  of “words” or  $n$ -tuples over a fixed alphabet  $F$ . The **Hamming distance** between two words  $v, w$  is the number of coordinates where they differ; that is, the number of errors needed to change the transmitted word  $v$  into the received word  $w$ .

## Perfect codes

A **code** is a set  $C$  of “words” or  $n$ -tuples over a fixed alphabet  $F$ . The **Hamming distance** between two words  $v, w$  is the number of coordinates where they differ; that is, the number of errors needed to change the transmitted word  $v$  into the received word  $w$ .

A code  $C$  is  **$e$ -error-correcting** if there is *at most* one word at distance  $e$  or less from any codeword. [Equivalently, any two codewords have distance at least  $2e + 1$ .] We say that  $C$  is **perfect  $e$ -error-correcting** if “at most” is replaced here by “exactly”.

# Perfect codes and symmetric Sudoku

- ▶ The positions of any symbol in a symmetric Sudoku solution form a perfect code.

# Perfect codes and symmetric Sudoku

- ▶ The positions of any symbol in a symmetric Sudoku solution form a perfect code.
- ▶ So the entire solution is a partition of the affine space into nine perfect codes.

# Perfect codes and symmetric Sudoku

- ▶ The positions of any symbol in a symmetric Sudoku solution form a perfect code.
- ▶ So the entire solution is a partition of the affine space into nine perfect codes.
- ▶ Using the SET test, a perfect code is an affine subspace.



# Perfect codes and symmetric Sudoku

- ▶ The positions of any symbol in a symmetric Sudoku solution form a perfect code.
- ▶ So the entire solution is a partition of the affine space into nine perfect codes.
- ▶ Using the SET test, a perfect code is an affine subspace.
- ▶ So there are only two different symmetric Sudoku solutions.

## How hard is a problem?

We measure the complexity of a problem by the smallest number of steps required by the “best possible” solution method.

# How hard is a problem?

We measure the complexity of a problem by the smallest number of steps required by the “best possible” solution method.

We imagine that an idealised model of a computer (a **Turing machine**) is doing the calculation. A Turing machine is a theoretical computer which is

- ▶ very simple;

## How hard is a problem?

We measure the complexity of a problem by the smallest number of steps required by the “best possible” solution method.

We imagine that an idealised model of a computer (a **Turing machine**) is doing the calculation. A Turing machine is a theoretical computer which is

- ▶ very simple;
- ▶ capable of solving any problem that can be solved on any computer yet built or imagined;

## How hard is a problem?

We measure the complexity of a problem by the smallest number of steps required by the “best possible” solution method.

We imagine that an idealised model of a computer (a **Turing machine**) is doing the calculation. A Turing machine is a theoretical computer which is

- ▶ very simple;
- ▶ capable of solving any problem that can be solved on any computer yet built or imagined;
- ▶ not too much slower (in terms of number of computation steps required) than any computer yet built.

## How hard is a problem?

We measure the complexity of a problem by the smallest number of steps required by the “best possible” solution method.

We imagine that an idealised model of a computer (a **Turing machine**) is doing the calculation. A Turing machine is a theoretical computer which is

- ▶ very simple;
- ▶ capable of solving any problem that can be solved on any computer yet built or imagined;
- ▶ not too much slower (in terms of number of computation steps required) than any computer yet built.

The last statement would become false if a **quantum computer** were to be built.

# Complexity measures

We measure the size of a problem by the number of bits of information needed to specify it.

## Complexity measures

We measure the size of a problem by the number of bits of information needed to specify it.

A type of problem is **polynomial-time**, or in the class P, if an  $n$ -bit instance can be solved in a number of steps polynomial in  $n$ . (Informally these are the problems which can be solved “efficiently”).



## Complexity measures

We measure the size of a problem by the number of bits of information needed to specify it.

A type of problem is **polynomial-time**, or in the class P, if an  $n$ -bit instance can be solved in a number of steps polynomial in  $n$ . (Informally these are the problems which can be solved “efficiently”).

A type of problem is **non-deterministic polynomial time**, or in the class NP, if we can recognise a solution in a polynomial number of steps.

## Complexity measures

It is widely believed that the classes P and NP are not equal, since NP contains some well-known hard problems like the **travelling salesman problem**. The Clay Institute have offered a prize of a million dollars for proof or disproof of  $P = NP$ .

## Complexity measures

It is widely believed that the classes P and NP are not equal, since NP contains some well-known hard problems like the **travelling salesman problem**. The Clay Institute have offered a prize of a million dollars for proof or disproof of  $P = NP$ .

According to **Cook's Theorem**, there is a class of problems called **NP-complete**, which are the “hardest” problems in NP; if one of them could be solved in polynomial time, then all could.

## Complexity measures

It is widely believed that the classes P and NP are not equal, since NP contains some well-known hard problems like the **travelling salesman problem**. The Clay Institute have offered a prize of a million dollars for proof or disproof of  $P = NP$ .

According to **Cook's Theorem**, there is a class of problems called **NP-complete**, which are the “hardest” problems in NP; if one of them could be solved in polynomial time, then all could.

In other words, if a problem is NP-complete, then no known algorithm solves it efficiently, and we suspect that no efficient solution can exist.

## Example

Given a graph  $G$ ,

- ▶ the problem of walking round the graph so that every edge is traversed exactly once is in P (this is Euler's bridges of Königsburg in disguise);

## Example

Given a graph  $G$ ,

- ▶ the problem of walking round the graph so that every edge is traversed exactly once is in P (this is Euler's bridges of Königsburg in disguise);
- ▶ the problem of walking round the graph so that each vertex is visited exactly once is NP-complete (this is Hamilton's **Icosian game**).

# What about Sudoku?

Sudoku seems to be hard:

# What about Sudoku?

Sudoku seems to be hard:

- ▶ Deciding whether a partly filled  $n^2 \times n^2$  Sudoku grid can be completed is an NP-complete problem;



# What about Sudoku?

Sudoku seems to be hard:

- ▶ Deciding whether a partly filled  $n^2 \times n^2$  Sudoku grid can be completed is an NP-complete problem;
- ▶ Deciding whether an **empty** gerechte grid can be filled is an NP-complete problem.

# What about Sudoku?

Sudoku seems to be hard:

- ▶ Deciding whether a partly filled  $n^2 \times n^2$  Sudoku grid can be completed is an NP-complete problem;
- ▶ Deciding whether an **empty** gerechte grid can be filled is an NP-complete problem.

Several problems remain, for example:

- ▶ What about empty gerechte grids where the regions are contiguous?

# What about Sudoku?

Sudoku seems to be hard:

- ▶ Deciding whether a partly filled  $n^2 \times n^2$  Sudoku grid can be completed is an NP-complete problem;
- ▶ Deciding whether an **empty** gerechte grid can be filled is an NP-complete problem.

Several problems remain, for example:

- ▶ What about empty gerechte grids where the regions are contiguous?
- ▶ Is there a test for completability short of actually trying to do it?

# What about Sudoku?

Sudoku seems to be hard:

- ▶ Deciding whether a partly filled  $n^2 \times n^2$  Sudoku grid can be completed is an NP-complete problem;
- ▶ Deciding whether an **empty** gerechte grid can be filled is an NP-complete problem.

Several problems remain, for example:

- ▶ What about empty gerechte grids where the regions are contiguous?
- ▶ Is there a test for completability short of actually trying to do it?
- ▶ What about finding an **orthogonal mate** to a Latin square (one which extends it to a Graeco-Latin square)?