

Constrained Codes as Networks of Relations

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Abstract—We address the well-known problem of determining the capacity of constrained coding systems. While the one-dimensional case is well understood to the extent that there are techniques for rigorously deriving the exact capacity, in contrast, computing the exact capacity of a two-dimensional constrained coding system is still an elusive research challenge. The only known exception in the two-dimensional case is an exact (however, not rigorous) solution to the $(1, \infty)$ -RLL system on the hexagonal lattice. Furthermore, only exponential-time algorithms are known for the related problem of counting the exact number of constrained two-dimensional information arrays.

We present the first known rigorous technique that yields an exact capacity of a two-dimensional constrained coding system. In addition, we devise an efficient (polynomial time) algorithm for counting the exact number of constrained arrays of any given size. Our approach is a composition of a number of ideas and techniques: describing the capacity problem as a solution to a counting problem in networks of relations, graph-theoretic tools originally developed in the field of statistical mechanics, techniques for efficiently simulating quantum circuits, as well as ideas from the theory related to the spectral distribution of Toeplitz matrices.

Using our technique we derive a closed form solution to the capacity related to the Path-Cover constraint in a two-dimensional triangular array (the resulting calculated capacity is 0.72399217...). Path-Cover is a generalization of the well known one-dimensional $(0, 1)$ -RLL constraint for which the capacity is known to be 0.69424...

Index Terms—capacity of constrained systems, capacity of two-dimensional constrained systems, holographic reductions, networks of relations, FKT method, spectral distribution of Toeplitz matrices

I. INTRODUCTION

WHILE most storage devices record information on a two-dimensional surface, they emulate a one-dimensional environment by spacing tracks or recorded data. The distance between adjacent tracks in common devices is an order of magnitude larger than the distance between adjacent symbols along the track. The next big leap in storage density may be achieved by reducing the distance between tracks. This in turn, requires a two-dimensional constrained-coding scheme to be employed.

A two-dimensional constrained system $\mathcal{S}_{n,m}$ is simply a set of $n \times m$ arrays over some specified alphabet. The common example of such a system is the (d, k) -RLL constraint in which each row and each column of the array has runs of zeroes whose length is at least d and at most k . Other two-dimensional

constraints forbid certain patterns in the arrays, such as the no-isolated-bit constraint in which every bit agrees with at least one of its four neighbors in the two-dimensional array.

An important measure associated with a constrained system is its *capacity*. Introduced by Shannon [30], the capacity of a constrained system \mathcal{S} is defined as

$$\text{cap}(\mathcal{S}) \stackrel{\text{def}}{=} \lim_{n,m \rightarrow \infty} \frac{\log_2 |\mathcal{S}_{n,m}|}{nm}.$$

While the capacity of one-dimensional constraints is well understood, amazingly, there is still very little known about the capacity of two-dimensional systems.

In the case of two-dimensional (d, k) -RLL systems, Ito et al. [16] characterized the values of d and k for which the capacity is zero. General bounds on the capacity of (d, k) -RLL were given by Kato and Zeger [19], constructive lower bounds for (d, ∞) -RLL by Halevy et al. [15], and non-constructive asymptotically-tight bounds for $(0, k)$ -RLL by Schwartz and Vardy [29]. For the specific case of $(1, \infty)$ -RLL, Calkin and Wilf [6] gave a numerical estimation method for the capacity using the transfer matrix method. Only for the $(1, \infty)$ -RLL constraint on the hexagonal lattice, Baxter [3] gave an exact *but not rigorous*¹ analytical solution for the capacity using the corner transfer matrix method.

Other two-dimensional constraints do not fare any better. Several estimates for the capacity of the two-dimensional no-isolated-bit constraint exist. Halevy et al. [15] considered bit stuffing encoders to constructively estimate this capacity. Non-constructively, Forchhammer and Laursen [12], estimated this capacity using random fields.

The method we present in this work is general enough to encompass a wide variety of constraints (both local and global), however, its expressive power is yet undetermined. We use only *mathematically-rigorous* tools to obtain exact capacity solutions and polynomial-time algorithms, while pointing out places where non-rigorous practices were common. The method is based on a series of reductions:

- 1) A constrained system is first reduced to a network of relations in a way which enables us to connect the number of satisfying assignments to the network with the number of constrained arrays. Though this is usually done in a one-to-one manner, it is not mandated.
- 2) This network of relations is transformed to a weighted graph using holographic reductions in such a way that the number of satisfying assignments to the network equals the weighted perfect matching of the graph. This is a many-to-many reduction in which the individual perfect matchings do not correspond in any one-to-one

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¹As Baxter notes in [4] page 409: "It is not mathematically rigorous, in that certain analyticity properties ... are assumed, and the results ... (which depend on assuming that various large-lattice limits can be interchanged) are used. However, I believe that these assumptions ... are in fact correct."

way to satisfying assignments, and the “interference” and cancellations between different matchings is the reason for the name *holographic* reductions.

- 3) Finally, the weighted perfect matching of the graph is expressed as a Pfaffian (or a linear combination of Pfaffians) of a certain skew-symmetric matrix, completing the series of reductions. Using the theory of spectral distribution of Toeplitz matrices, a limit involving the Pfaffian gives a closed form solution for the capacity. The Pfaffian itself also provides a polynomial-time algorithm for counting the exact number of constrained arrays of any given size.

The paper is written with the goal of explaining our new method in a self-contained manner. We start by providing the background needed for the three key steps in Section II, starting with networks of relations, going through holographic reductions, and ending with the Fisher-Kasteleyn-Temperley (FKT) method. In Section III we apply this background to an example constrained coding system and demonstrate how to derive its exact capacity using the theory of spectral distribution of Toeplitz matrices. We continue in Section IV by presenting a polynomial-time algorithm for counting the number of constrained arrays while taking the opportunity to introduce two generalizations to the method involving constraints on a torus and generalized relations. We conclude in Section V with a summary of the results and a list of open questions.

II. BACKGROUND AND DESCRIPTION OF THE NEW TECHNIQUE

The background we are about to provide is described in a relatively self-contained manner, and is therefore quite lengthy. It is divided into three sub-sections, for which the following tiny example is an appetizer and also serves as a table of contents.

Suppose we are given a graph whose edges may be assigned either a $\mathbf{0}$ or a $\mathbf{1}$. Only not any assignment is possible: every vertex implements a local constraints on the values assigned to edges incident to it. Such graphs are called *networks of relations* and are described in Section II-A. In Figure 1 we see a simple network whose three outer vertices are satisfied with any assignment to their single incident edge, while the middle vertex forbids all three incident edges to be assigned the same value. Obviously, the number of *satisfying assignments* in this example is 6.

Counting the number of satisfying assignments seems to be difficult when stated this way. But we can reduce this problem to a problem of finding the weighted perfect matching of some other graph. This is done using *holographic reductions* which are described in Section II-B. For this tiny example, the resulting weighted graph is shown in Figure 2. The weighted perfect matching of the graph, which is the sum over all perfect matchings of the product of the weights of edges in the perfect matching, is indeed 6, as is the number of satisfying assignments to the original network of relations.

Finally, the weighted perfect matching of the graph is calculated using the *Fisher-Kasteleyn-Temperley (FKT) method*,

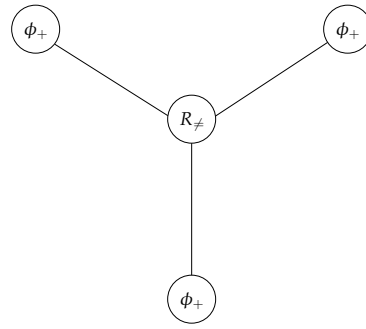


Figure 1. A simple network of relations

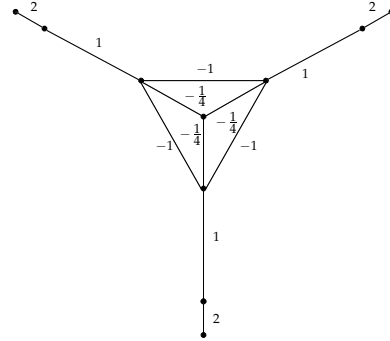


Figure 2. The weighted graph corresponding to the network of relations from Figure 1

which is described in Section II-C. Loosely speaking, the adjacency matrix of the graph is modified by changing the signs of the entries to make it skew-symmetric:

$$A = \begin{pmatrix} 0 & -1 & 1 & -\frac{1}{4} & 0 & -1 & 0 & 0 & 0 & 0 \\ 1 & 0 & -1 & -\frac{1}{4} & 0 & 0 & 0 & -1 & 0 & 0 \\ -1 & 1 & 0 & -\frac{1}{4} & 0 & 0 & 0 & 0 & 0 & -1 \\ \frac{1}{4} & \frac{1}{4} & \frac{1}{4} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 \\ 0 & 0 & 1 & 0 & 0 & 0 & 0 & 0 & -2 & 0 \end{pmatrix}$$

The weighted perfect matching is then the Pfaffian of the modified matrix, which is (up to a sign) the square root of the determinant of the matrix. As if by magic, we again get

$$|\text{Pf}(A)| = \sqrt{\det(A)} = 6.$$

A. Networks of Relations

We start our journey by introducing networks of relations. Those were used in the context of relational databases and constraint-satisfaction problems, see for example [14], [8], [9]. For more on the subject the reader is referred to [7] and references therein.

Given some ground set Ω , a *relation on n variables* is a subset $R \subset \Omega^n$. As will be apparent later on, by abuse of notation we will also consider a relation to be a function $R : \Omega^n \rightarrow \{0, 1\}$ which is simply the characteristic function

associated with the subset R . We also define the *signature* of the relation to be the column vector

$$\text{sig}(R) \stackrel{\text{def}}{=} \begin{pmatrix} R(0, \dots, 0, 0) \\ R(0, \dots, 0, 1) \\ R(0, \dots, 1, 0) \\ R(0, \dots, 1, 1) \\ \vdots \\ R(1, \dots, 1, 0) \\ R(1, \dots, 1, 1) \end{pmatrix}.$$

A *network of relations* is a graph $G = (V, E)$ where we associate with each vertex $v \in V$ a relation R_v on $\text{deg}(v)$ variables being the ordered set of incident edges on v . We can now assign every edge $e \in E$ a value from Ω and check whether all the relations are satisfied. For every such assignment of values to edges $A : E \rightarrow \Omega$, every vertex $v \in V$, and edges incident on v denoted $e_1, \dots, e_{\text{deg}(v)}$, we define A_v to be

$$A_v \stackrel{\text{def}}{=} (A(e_1), \dots, A(e_{\text{deg}(v)})).$$

We say that assignment A is a *satisfying assignment* if for every $v \in V$, the relation R_v is satisfied, i.e., $A_v \in R_v$. If we denote $E = (e_1, \dots, e_{|E|})$, we will usually specify A by the vector of assignments to e_1 through $e_{|E|}$. Throughout the paper we will be interested in counting the number of satisfying assignments to networks of relations.

Example 1. Let us take as a running example the network of relations shown in Figure 3. We use the ground set $\Omega = \{0, 1\}$, define R_{\neq} to be the not-all-equal relation on three variables, and ϕ_+ to be the accept-all relation on one variable:

x_1	x_2	x_3	R_{\neq}
0	0	0	0
0	0	1	1
0	1	0	1
0	1	1	1
1	0	0	1
1	0	1	1
1	1	0	1
1	1	1	0

x_1	ϕ_+
0	1
1	1

We can easily see that there are exactly 18 distinct satisfying assignments to this network which we list below:

$$A \in \{(0, 0, 1, 0, 0), (0, 0, 1, 0, 1), (0, 0, 1, 1, 0), (0, 1, 0, 0, 1), (0, 1, 0, 1, 0), (0, 1, 0, 1, 1), (0, 1, 1, 0, 0), (0, 1, 1, 0, 1), (0, 1, 1, 1, 0), (1, 0, 0, 0, 1), (1, 0, 0, 1, 0), (1, 0, 0, 1, 1), (1, 0, 1, 0, 0), (1, 0, 1, 0, 1), (1, 0, 1, 1, 0), (1, 1, 0, 0, 1), (1, 1, 0, 1, 0), (1, 1, 0, 1, 1)\}.$$

If we wanted to be completely accurate, we should have included a numbering of the incident edges to each vertex of Figure 3. However, since all the relations in this example are symmetric, this is unnecessary. \square

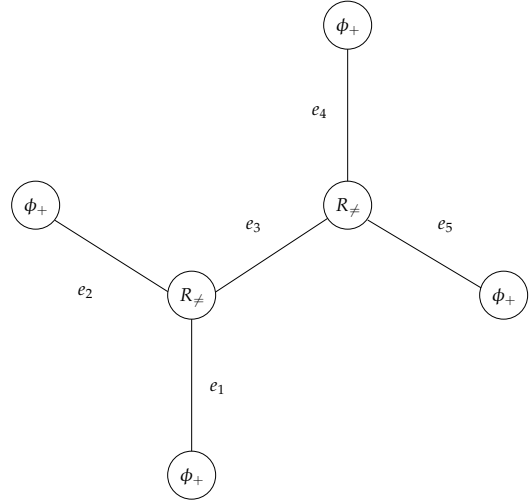


Figure 3. The network of relations of Example 1

B. Holographic Reductions

Holographic reductions were introduced by Valiant in [36] and [37] to show certain counting problems may be solved in polynomial time. In a slightly different version they were introduced also by Valiant [35] to simulate quantum circuits efficiently in polynomial time. Though the notion of networks of relations does not appear as such in his work, Valiant shows a many-to-many reduction from such networks to weighted graphs. This reduction preserves the total number of solutions, i.e., the number of satisfying assignments to the original network of relations equals the weighted perfect matching of the resulting graph. The reduction itself is realized by replacing each of the vertices of the original network with a small gadget. In what follows we will describe this reduction in practical terms. For a rigorous treatment of the method the reader is encouraged to read [36].

Let $G = (V, E)$ be a graph. A *perfect matching* is a subset of edges $M \subseteq E$ such that every vertex $v \in V$ is incident to exactly one of the edges in M . The set of all perfect matchings will be denoted $\text{PM}(G)$. We can now assign complex weights² to the edges $w : E \rightarrow \mathbb{C}$, and define the *weighted perfect matching* of G to be

$$\text{PerfMatch}(G) \stackrel{\text{def}}{=} \sum_{M \in \text{PM}(G)} \prod_{e \in M} w(e).$$

Our aim is to replace vertices in the network of relations, with gadgets which somehow capture the original relations. The gadgets are called *matchgates* and the resulting graph is called a *matchgrid*. At this point, just like in [36], we require the graph G to be planar as well as all the matchgates we use, resulting in a planar matchgrid graph. This is perhaps the most restrictive requirement we face during the process. We are, however, able to use non-planar graphs, though at a cost of increased computational complexity. Such a non-planar matchgrid will be introduced in Section IV. For now, however, we assume all graphs are planar.

²Throughout the paper we use complex weights, though the method applies equally well to other fields.

A matchgate is defined as a graph $G = (V, E, X, Y)$ with vertex set V , edge set E , a set of input nodes $X \subseteq V$, and a set of output nodes $Y \subseteq V$, where X and Y are disjoint and $|X| + |Y|$ equals the number of variables in the original relation. For convenience, we can think of X and Y as drawn on the outer face of the graph. The edges in the network of relations are copied to the matchgrid with weight 1, and are placed so as to connect input vertices of gadgets with output vertices of gadgets such that every input/output vertex is incident to exactly one of those edges.

The interaction of the matchgate with the outside world, i.e., the matchgrid, which should encapsulate the original relation, is given by a $2^{|X|} \times 2^{|Y|}$ matrix, called the *signature* of the matchgate, in the following manner: for each possible $Z \subseteq X \cup Y$ there is an entry containing $\text{PerfMatch}(G - Z)$. This is meant to simulate all possible ways of a global perfect matching interacting with the matchgate, where the subset Z depends on whether edges between matchgates are chosen to be part of the global perfect matching. Such chosen edges already cover some of the interfacing input/output vertices of the matchgate, and so these are removed from G and a perfect matching of the remaining uncovered vertices in G is calculated. For convenience, we index the rows and columns by binary vectors in the obvious way, where for example for the rows, $(0, \dots, 0, 0)$ means no input vertex was removed (i.e., no input vertex is in Z), $(0, \dots, 0, 1)$ means the last input vertex was removed, up to $(1, \dots, 1, 1)$ which means all input vertices were removed.

Matchgates with only input vertices are called *recognizers*, those with only output vertices are called *generators*, and those with both are called *transducers*. The examples we show in this paper will only use recognizers and generators. This obviously restricts our networks of relations to be bipartite since we may only connect inputs with outputs. This, however, is not a severe restriction since most useful networks are bi-partite by their nature, and when they are not, we could add auxiliary vertices on the edges (equality on two variables) to make them bi-partite. By definition, the signature of a recognizer is a column vector, while the signature of a generator is a row vector.

Example 2. *The recognizer matchgate seen in Figure 4 contains four vertices and six edges. Three of the vertices (depicted as white circles) are input vertices and lie on the outer face of the graph. The shaded area is just used to show the outer face of the graph and has no mathematical meaning to it. The signature of the matchgate is the following column vector:*

$$\begin{array}{l} \text{index} \\ (0, 0, 0) \\ (0, 0, 1) \\ (0, 1, 0) \\ (0, 1, 1) \\ (1, 0, 0) \\ (1, 0, 1) \\ (1, 1, 0) \\ (1, 1, 1) \end{array} \begin{array}{l} \text{signature} \\ \left(\begin{array}{c} w_1 w_5 + w_2 w_6 + w_3 w_4 \\ 0 \\ 0 \\ w_4 \\ 0 \\ w_5 \\ w_6 \\ 0 \end{array} \right) \end{array} .$$

At this point we note that had we said the matchgate was a generator instead of a recognizer, we would have gotten the

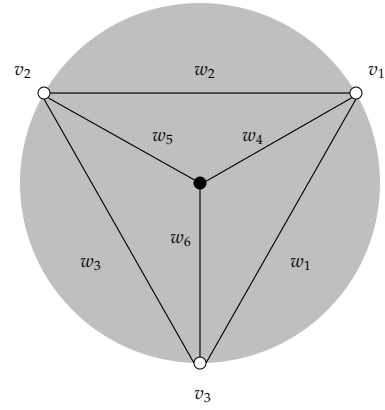


Figure 4. The matchgate of Example 2

exact same signature only as a row vector.

Let us examine a few of the entries in the signature. For the entry indexed by $(1, 1, 0)$ we have $Z = \{v_1, v_2\}$ which simulates a global perfect matching which already covers v_1 and v_2 , so $G - Z$ contains only two surviving vertices which are v_3 and the inner vertex. Thus, $\text{PerfMatch}(G - Z) = w_6$ because there is exactly one perfect matching covering v_3 and the inner vertex, and it contains just the edge with weight w_6 .

For the entry indexed by $(0, 0, 0)$ we have $Z = \emptyset$ and it follows that there are three different perfect matchings covering the four vertices of $G - Z$. For each perfect matching we take the product of the weights of its edges, and sum over all perfect matchings to get $\text{PerfMatch}(G - Z) = w_1 w_5 + w_2 w_6 + w_3 w_4$.

Finally, for the entry indexed by $(0, 0, 1)$ we have $Z = \{v_3\}$ and so $G - Z$ contains three surviving vertices. Obviously, there is no perfect matching in a graph with an odd number of vertices and thus this entry is 0, as are the entries indexed by $(0, 1, 0)$, $(1, 0, 0)$, and $(1, 1, 1)$. \square

Now, if only we could get matchgates with signatures which equal the signatures of the relations we aim to replace, then our work would be done. However, by Example 2, it is clearly seen that entries with an index of odd (even) weight are forced to be 0 if the matchgate has an even (odd) number of vertices. Unfortunately for us, a quick glance at the signature of a relation such as the not-all-equal relation on three variables seen in Example 1 reveals that it contains non-zero entries in both odd-weight and even-weight indices. To extend the expressive power of matchgates we now introduce a change of basis.

Without knowing it, all our examples thus far used the standard basis. A *basis* is an ordered set of vectors. In what follows we will restrict ourselves to bases made up of two vectors of length 2 which are also linearly independent. It should be noted though, that in the general case those restrictions are unnecessary, and a basis should not be confused with the linear-algebra notion of a basis. The *standard basis* is defined as $\mathbf{b} = [(1, 0), (0, 1)]$. We will always denote the first vector in the basis as \mathbf{n} which will play the role of a “logical” 0, and the second vector as \mathbf{p} which will be a “logical” 1.

Let $\beta = [\mathbf{n}, \mathbf{p}] = [(n_0, n_1), (p_0, p_1)]$ be some basis. We

define the *basis translation matrix* as

$$T_{\beta} \stackrel{\text{def}}{=} \begin{pmatrix} n_0 & n_1 \\ p_0 & p_1 \end{pmatrix}.$$

Let Γ be some matchgate with n input/output vertices. Using this matrix we can define the signature of Γ under the basis β , which we denote as $\text{sig}_{\beta}(\Gamma)$, using two different equations depending on whether the matchgate is a generator or a recognizer:

$$\text{sig}_{\beta}(\Gamma) \cdot T_{\beta}^{\otimes n} = \text{sig}_{\mathbf{b}}(\Gamma) \quad \text{for } \Gamma \text{ a generator} \quad (1)$$

$$T_{\beta}^{\otimes n} \cdot \text{sig}_{\mathbf{b}}(\Gamma) = \text{sig}_{\beta}(\Gamma) \quad \text{for } \Gamma \text{ a recognizer} \quad (2)$$

where $X^{\otimes n} \stackrel{\text{def}}{=} X \otimes \dots \otimes X$ is n times the Kronecker product.

We can also query the value of individual entries in $\text{sig}_{\beta}(\Gamma)$ using the valG and valR operators for generators and recognizers respectively. Given some $x \in \{n, p\}^{\otimes n}$, we associate with it an index vector by substituting 0 for n and 1 for p . For example, with $n \otimes p \otimes n$ we associate the index vector $(0, 1, 0)$. We now define $\text{valG}_{\beta}(\Gamma, x)$ to be the entry in $\text{sig}_{\beta}(\Gamma)$ with the index associated with x . By (1) this is simply the coefficient of x in the linear combination making up $\text{sig}_{\mathbf{b}}(\Gamma)$. Similarly, $\text{valR}_{\beta}(\Gamma, x)$ is defined as the entry in $\text{sig}_{\beta}(\Gamma)$ with the index associated with x . By (2) this is simply the dot product $x \cdot \text{sig}_{\mathbf{b}}(\Gamma)$.

Example 3. Returning to our running example we shall build a generator matchgate for R_{\neq} and also a recognizer matchgate for R_{\neq} . We have already noted that using the standard basis will not work in this case since the signature of R_{\neq} has non-zero entries in both odd-weight and even-weight indices.

We will choose a basis β and set $\text{sig}_{\beta}(\Gamma)$ to be equal to the signature of the relation we want to replace. We will then calculate $\text{sig}_{\mathbf{b}}(\Gamma)$ using (1) or (2) (depending on whether we want a generator or a recognizer) and hope that all the non-zero entries fall in either the even-weight indices, or the odd-weight indices.

We choose a basis which works well for self-dual relations (as is R_{\neq}) which is

$$\beta = [n, p] = [(1, 1), (1, -1)]. \quad (3)$$

We notice that $T_{\beta}^{\otimes n}$ is a Hadamard matrix. We start by building a generator for R_{\neq} . Substituting the values in (1) we get

$$(0, 1, 1, 1, 1, 1, 0) \cdot T_{\beta}^{\otimes 3} = (6, 0, 0, -2, 0, -2, -2, 0).$$

Indeed, as seen on the right, all the non-zero entries are in even-weight indices. Choosing values for w_1, \dots, w_6 so that the matchgate of Example 2 realizes this signature is easy:

$$w_1 = w_2 = w_3 = -1 \quad \text{and} \quad w_4 = w_5 = w_6 = -2.$$

There is more than one solution to this under-constrained set of equations, but any solution will do.

We also want a recognizer for R_{\neq} and using (2),

$$T_{\beta}^{\otimes 3} \cdot \begin{pmatrix} 3/4 \\ 0 \\ 0 \\ -1/4 \\ 0 \\ -1/4 \\ -1/4 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}$$

we again see all the non-zero values move to even-weight indices. We can now choose weights for the matchgate:

$$w_1 = w_2 = w_3 = -1 \quad \text{and} \quad w_4 = w_5 = w_6 = -\frac{1}{4}.$$

It is interesting to note that using this Hadamard basis we get signatures that contain the Walsh transform of the signatures of the original relations (up to a missing normalizing factor).

The weighted graphs for the generator matchgate for R_{\neq} and the recognizer matchgate for R_{\neq} are shown in Figure 5. \square

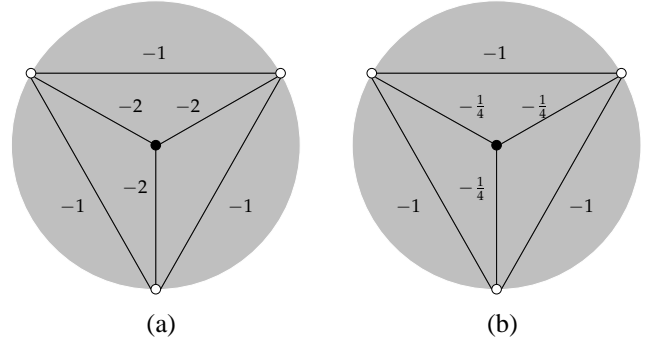


Figure 5. Using the basis $\beta = [(1, 1), (1, -1)]$ we get weighted graphs for (a) a generator for R_{\neq} , and (b) a recognizer for R_{\neq} .

Finally, we zoom out to examine the entire matchgrid. Let \mathcal{M} be some matchgrid made up of r recognizers A_1, \dots, A_r , and g generators B_1, \dots, B_g , and let it contain a total of f connecting edges between the matchgates. We can think of each edge as carrying a value from $\beta = [n, p]$, and so each possible assignment to edges is of the form $x \in \beta^{\otimes f}$. By abuse of notation, let $\text{valR}_{\beta}(A_i, x)$ and $\text{valG}_{\beta}(B_i, x)$ stand for the normal valR and valG operators when we restrict x to the edges incident to A_i or B_i appropriately. We define a global property of the matchgrid called the *Holant*,

$$\text{Holant}(\mathcal{M}) \stackrel{\text{def}}{=} \sum_{x \in \beta^{\otimes f}} \left(\prod_{1 \leq j \leq g} \text{valG}_{\beta}(B_j, x) \right) \left(\prod_{1 \leq i \leq r} \text{valR}_{\beta}(A_i, x) \right).$$

We now have all the necessary definitions in place to state the main result of Valiant [36]:

Theorem 4. For any matchgrid \mathcal{M} over any basis β , if \mathcal{M} has weighted graph G then

$$\text{Holant}(\mathcal{M}) = \text{PerfMatch}(G).$$

While the connections between matchgrids and perfect matchings have been evident throughout this section, the

connection to satisfying assignments for networks of relations is a little more subtle. Given a matchgrid built using this method, we can view edges between matchgates as carrying values from the basis $\beta = [n, p]$, which we can think of as “logical” 0 and “logical” 1. The operators valG and valR in this basis, query the signatures of the matchgates over β which are simply the signatures of the original relations. Thus, the Holant goes over all possible assignments of “logical” 0’s and 1’s to the edges between matchgates (which are the edges of the original network of relations), and queries the signatures of the relations for that assignment getting a value of either 0 or 1 for being unsatisfied or satisfied respectively. Since we take the product of valG and valR , only if all relations are satisfied we get a contribution of 1 to the sum, thus counting exactly the satisfying assignments.

On the other hand, Theorem 4 is invariant under a change of bases, and it is the different handling of generators and recognizers which makes this possible. Thus, if we choose to view the same matchgrid using the standard basis, then by definition, valG and valR depend on the perfect matchings of the graph. This establishes a connection between $\text{PerfMatch}(G)$ and the number of satisfying assignments to the original network of relations. For the rigorous proof of Theorem 4 the reader is referred to [36].

Example 5. We complete the matchgrid for the network of relations of Example 1. From Example 3, under the basis $\beta = [(1, 1), (1, -1)]$ we already have a generator matchgate for R_{\neq} and a recognizer matchgate for R_{\neq} . The remaining relation is ϕ_+ , but we note that we need both a generator and a recognizer for it. The resulting matchgrid is shown in Figure 6. The skeptical reader is encouraged to verify that the weighted perfect matching of this graph is indeed 18, as is the total number of satisfying assignments to the original network of relations. \square

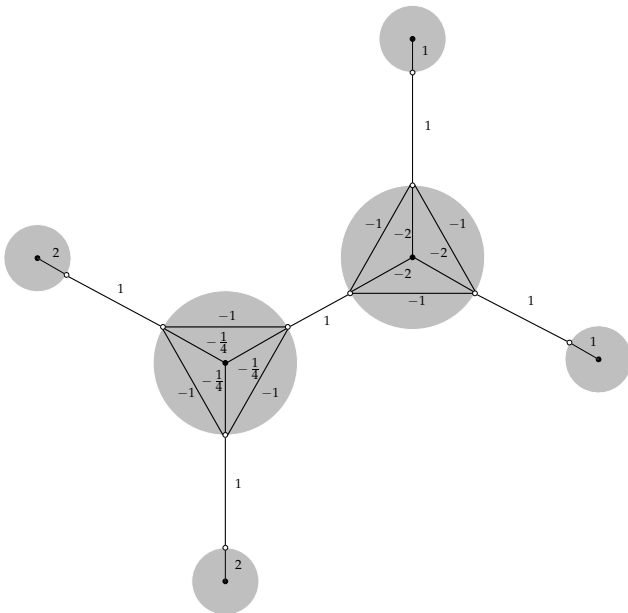


Figure 6. The matchgrid for the network of relations from Example 1

C. The FKT Method

Unless weighted perfect matchings are easier to handle, the reduction described in the previous section is useless. Fortunately for us, the FKT method gives a simple expression for the weighted perfect matching of certain graphs which is also computable efficiently. The method was developed independently and concurrently by Fisher and Temperley [31], [10], and by Kasteleyn [17]. The motivation for their work was to find an alternative solution to the Ising problem, simpler than the original solution given by Onsager [26]. The solution more commonly used today and the one we describe in this work, is due to the general method developed by Kasteleyn in [17] and in more detail in [18]. It is also interesting to note that very simple gadgets were employed in some occasions [11], [2] without reaching the general treatment given by Valiant which we described in the previous section.

Let G be a graph with weights on the edges, and let $A = (a_{i,j})$ be its $n \times n$ adjacency matrix where $a_{i,j}$ is the weight of the edge between vertices i and j . Since we are interested in graphs with perfect matchings we assume n is even. A perfect matching can obviously be described by the unordered partition π of the numbers $\{1, 2, \dots, n\}$ into pairs, which we denote by $| p_1 p_2 | p_3 p_4 | \dots | p_{n-1} p_n |$. Using this notation it follows that

$$\text{PerfMatch}(G) = \sum_{\pi} a_{p_1, p_2} a_{p_3, p_4} \dots a_{p_{n-1}, p_n}$$

where π goes over all such unordered partitions. Since we only consider unordered partitions, we select for each partition a canonical representation in which $p_1 < p_2$, $p_3 < p_4$, up until $p_{n-1} < p_n$, as well as $p_1 < p_3 < \dots < p_{n-1}$. Using this convention we note that we only use the entries strictly above the main diagonal of the matrix A .

This expression seems very similar to another expression known as the Pfaffian which is defined as

$$\text{Pf}(A) \stackrel{\text{def}}{=} \sum_{\pi} \text{sgn}(\pi) a_{p_1, p_2} a_{p_3, p_4} \dots a_{p_{n-1}, p_n}$$

where again π goes over all the canonical partitions and $\text{sgn}(\pi)$ is the sign of π when considered as the permutation sending $i \rightarrow p_i$. This in itself is again reminiscent of the more widely used determinant. Indeed, since we only use the entries above the main diagonal, if we complete A so as to make it skew-symmetric, that is $a_{i,j} = -a_{j,i}$, then we get the well-known identity

$$[\text{Pf}(A)]^2 = \det(A).$$

Thus, the Pfaffian of a skew-symmetric matrix is easily computed up to its sign by taking the square root of the determinant.

Returning to our problem of calculating the weighted perfect matching, we are faced with the problem caused by the added $\text{sgn}(\pi)$ in the expression for the Pfaffian. This causes some of the perfect matchings to be counted with the wrong sign. It was the ingenious solution of Kasteleyn [17] to flip the signs of some of the entries of the original matrix A to compensate

for $\text{sgn}(\pi)$ and make the Pfaffian count all the original perfect matchings with the same sign³.

An *orientation* of the an undirected graph G is simply an assignment of a direction to each of the edges of the graph. The solution given by Kasteleyn [17] requires a special orientation which we will now describe. Let M and M' be two perfect matchings in the graph G , and let \oplus denote the symmetric difference operation between sets. Then $M \oplus M'$ is a set of cycles of even length in G . If we traverse any of those cycles in some direction, then some of the edges will be oriented in agreement with our traversal direction, and some will not. A *Pfaffian orientation* of a graph G is an orientation such that for each M and M' , any cycle in $M \oplus M'$ has an odd number of edges oriented in agreement with the traversal direction. Note that since the cycles are always of even length, the traversal direction does not change the parity of the number of edges agreeing with it.

Given a weighted graph G , and a Pfaffian orientation of its edges, we build a modified skew-symmetric adjacency matrix $A = (a_{i,j})$ as follows:

$$a_{i,j} = \begin{cases} 0 & \text{no edge between } i \text{ and } j \\ w(e_{i,j}) & \text{if } i \rightarrow j \\ -w(e_{i,j}) & \text{if } j \rightarrow i \end{cases}$$

where $i \rightarrow j$ denotes the edge between vertices i and j is oriented from i to j . Note that A is not the adjacency matrix of the graph G in the usual sense. Using this construction Kasteleyn [17] showed that

$$\text{PerfMatch}(G) = \pm \text{Pf}(A)$$

where, using the Pfaffian orientation, either all perfect matchings are counted with a positive sign or all with a negative sign, depending on the chosen Pfaffian orientation only. Since in most cases we know the sign of the outcome, this unknown degree of freedom may be easily fixed.

It now remains a matter of finding out which graphs allow a Pfaffian orientation. Such graphs are called *Pfaffian orientable*. In his later work, Kasteleyn [18] showed that all planar graphs are Pfaffian orientable, which is the reason we required matchgrids to be planar in the previous section. For planar graphs, it was shown in [18], that if we orient the edges such that every clockwise walk on a face of the graph has an odd number of edges agreeing, then that orientation is a Pfaffian orientation. As a result, a simple polynomial time algorithm which finds such an orientation was also shown by Kasteleyn.

For further reading on generalized dimer problems with boundary conditions the reader is referred to the excellent survey in [20] (and references therein). Planar graphs are not the only Pfaffian orientable graphs. More results on Pfaffian-orientable graphs are given by the survey in [33], and the work in [25]. Advances in Pfaffians and perfect matchings may be found in [21]. Pfaffian orientations are also used to efficiently calculate some permanents, see [38], [27].

³The reader may notice at this point that $\text{PerfMatch}(G)$ is simply the Hafnian of the matrix A , i.e., the Pfaffian without $\text{sgn}(\pi)$. In fact, the Hafnian is to the Pfaffian as the permanent is to the determinant. However, both the Hafnian and the permanent are notoriously hard to handle and so it is worth the trouble to work with the Pfaffian and correct the sign problems.

Example 6. For the last part of our running example we orient the edges of the graph to create a Pfaffian orientation. The resulting oriented graph is shown in Figure 7. If we write down the modified adjacency matrix for the graph (after fixing some arbitrary ordering of the vertices) we get:

$$A = \begin{pmatrix} 0 & -1 & 1 & -\frac{1}{4} & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & -1 & -\frac{1}{4} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & -\frac{1}{4} & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ \frac{1}{4} & \frac{1}{4} & \frac{1}{4} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & -1 & 1 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & -1 & 2 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & -1 & 1 & 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & -2 & -2 & -2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -2 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

Again, the skeptical reader will find out that

$$|\text{Pf}(A)| = \sqrt{\det(A)} = 18$$

which is both the weighted perfect matching of the graph and the total number of satisfying assignments to the network of relations. \square

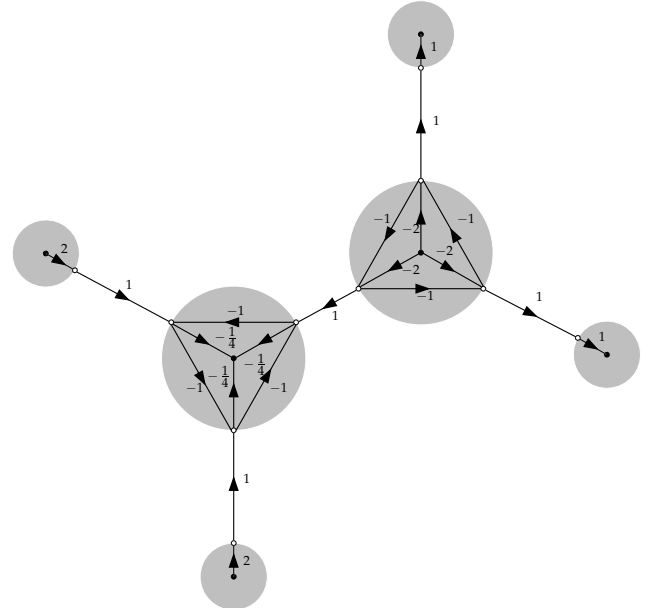


Figure 7. The matchgrid for the network of relations from Example 1 with a Pfaffian orientation of the edges

III. EXACT CALCULATION OF THE CAPACITY OF THE PATH-COVER CONSTRAINED SYSTEM

In this section we address a specific two-dimensional constrained coding system and demonstrate how to apply our new technique (described in Section II) to derive an expression for

its exact capacity. The derivation consists of the following steps:

- A. Definition of the constrained system.
- B. Reduction to a network of relations.
- C. Holographic reduction to a matchgrid.
- D. Pfaffian orientation of the graph.
- E. Derivation of a Closed form expression for the exact capacity.

A. The Path-Cover Constrained System

Most constrained systems are easily defined by a finite set of forbidden patterns. For example, the *no-isolated-bit constraint* forbids a bit to be surrounded on all four sides by its complement. The famous $(1, \infty)$ -RLL constraint, a variant of which will be discussed in the next section, forbids two adjacent 1's. For our example we choose a constraint we call the *Path-Cover Constraint (PC Constraint)*, and which we motivate by first examining its one-dimensional version. If we are given a graph $G = (V, E)$, a path-cover for the graph is a set of simple paths (open or closed) of positive length, which are vertex disjoint, and which cover all the vertices. An alternative way of stating this constraint is that given a graph, we assign either a **0** or a **1** to each of the edges, such that when removing the edges with a **0**, all the vertices remain with degree of either one or two.

In the one-dimensional case the graph G is simply the one-dimensional lattice with vertices $V = \{v_0, v_1, \dots, v_n\}$ and edges $E = \{(v_i, v_{i+1}) \mid 0 \leq i \leq n-1\}$. It is easily seen that a valid PC assignment of values to edges is any assignment which does not contain two adjacent **0**'s. Thus, the one-dimensional PC constraint is the famous one-dimensional $(0, 1)$ -RLL constraint (and with bit-flipping, the $(1, \infty)$ -RLL constraint). The capacity in this case is known to be $\log_2[(1 + \sqrt{5})/2] = 0.69424 \dots$

Turning to two-dimensions, we choose the two-dimensional triangular grid as the graph G : we tile the plane with regular triangles, place a vertex at the center of each triangle, and draw an edge between vertices whose triangles share a face. Again, we assign either a **0** or a **1** to the edges of the graph such that after removing the edges assigned a **0**, all the remaining vertices are of degree either 1 or 2. We note that this time, the PC constraint is different from the usual two-dimensional RLL constraint. Also, unlike the two-dimensional RLL and the no-isolated-bit constraints where values are assigned to vertices, in the PC constraints values are assigned to edges. See Figure 8 for an illustration of the forbidden patterns in the three discussed constraints.

B. The Network of Relations

There is a multitude of possible reductions of a constrained two dimensional array on the plane to a network of relations. We show a simple reduction for which the constrained arrays are in an "almost" one-to-one correspondence with the satisfying assignments to the network.

We think of the triangular grid as drawn on a plane. We replace each vertex of the grid with the relation R_{\neq} on three variables. This relation makes sure that the three adjacent cells

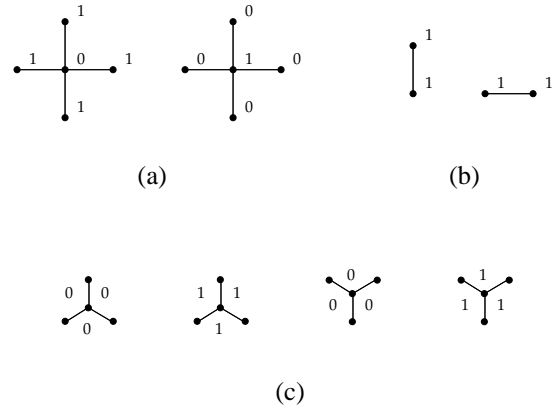


Figure 8. The forbidden patterns of (a) the no-isolated-bit constraint, (b) the $(1, \infty)$ -RLL constraint on the square lattice, and (c) the PC constraint on the triangular lattice

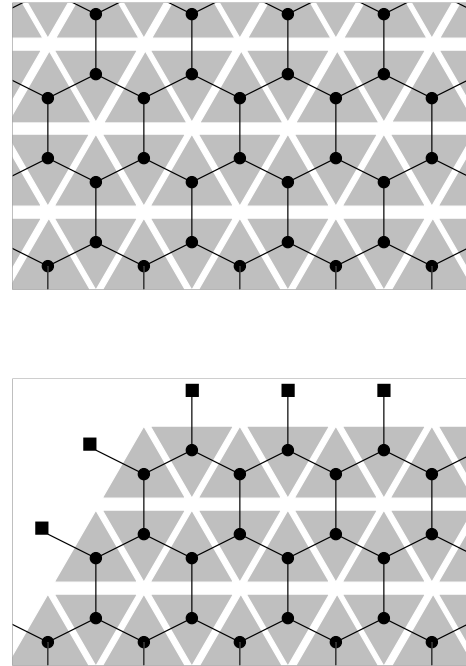


Figure 9. The top image shows part of a network of relations for the PC constraint. Each filled circle represents the R_{\neq} relation. The gray triangles show the original cells of the triangular grid. The bottom image shows the top left corner of the array with the filled squares representing the ϕ_+ relation.

do not contain the same bit, i.e., the forbidden pattern of PC. It is easy to be convinced that, if we ignore the perimeter of the array, every constrained array induces exactly one satisfying assignment and vice versa. The resulting network of relations is shown in Figure 9.

We do however have to take care of the perimeter of the array as well. To do so, we connect dangling edges to extra vertices of the accept-all relation ϕ_+ . Each such vertex has the potential of multiplying the number of satisfying assignments by a factor of 2. But since we have only $O(n)$ such vertices, this does not change the capacity as calculated by counting the total number of satisfying assignments. The extra accept-all vertices are also shown in Figure 9.

C. The Matchgrid

It is easily seen that the network of relations we built in the previous section is bi-partite graph by noting that the upright triangles are connected only to the inverted triangles, and vice versa. Conveniently for us, for the main bulk of the network, we have just one type of relation, but we do have to specify some as recognizers and some as generators. We arbitrarily choose to build a generator R_{\neq} in inverted triangles, and a recognizer R_{\neq} in upright triangles. Those were already realized in Example 3 using the basis given in (3).

For the perimeter of the network we need to implement ϕ_+ both as a generator and as a recognizer. Again, this was already realized in Example 3.

D. The Pfaffian Orientation

Finding a Pfaffian orientation for the graph is an easy task. The orientation is not necessarily unique and some may in fact be quite complex to describe. However, the extremely regular nature of the graph suggests the existence of a simple orientation.

If we closely examine the network of relations in Figure 9, we see that, apart from the perimeter of the array, it is made up of a single *basic block* and its translations. The simplest basic block is just a recognizer R_{\neq} vertex and a generator R_{\neq} vertex. This basic block may be oriented as shown in Figure 10. It is also easy to verify Kasteleyn's orientation rule for planar graphs: every clockwise walk on an inner face has an odd number of edges agreeing. This may be verified both for the inner faces of the block, and the inner faces created by the joining of a few blocks.

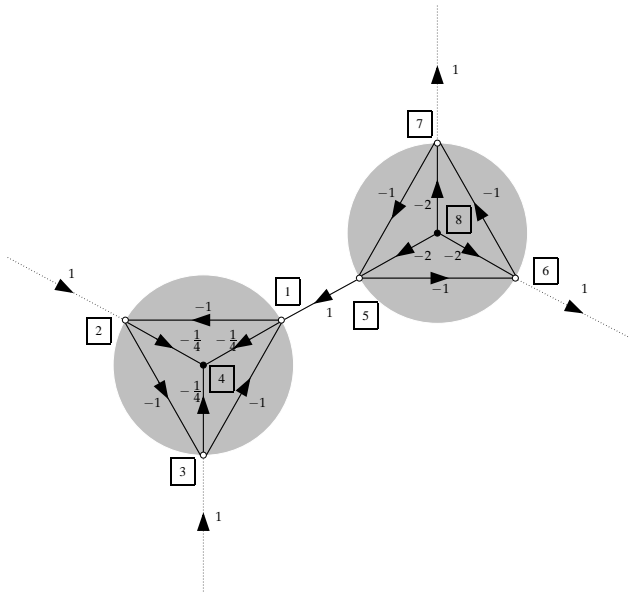


Figure 10. A Pfaffian orientation of the basic block. The dotted edges denote the edges between translations of the basic block. The numbers in squares index the vertices.

Finally, we also have to orient the edges which correspond to the ϕ_+ matchgates which lie on the perimeter of the array. Those matchgates do not contain any inner face themselves,

and do not form an inner face with the rest of the graph. Thus, they may be oriented arbitrarily.

E. The Exact Capacity

For mathematical convenience, from now on when we say “an $n \times n$ array” we mean an $n \times n$ set of basic blocks. In our case, the basic block depicted in Figure 10 contains two R_{\neq} vertices and (when viewed periodically) three edges from the original network which are to be assigned either a $\mathbf{0}$ or a $\mathbf{1}$. In light of the previous sections, the capacity of the constrained system S we are now examining is given by

$$\text{cap}(S) = \lim_{n \rightarrow \infty} \frac{\log_2 |\text{Pf}(A)|}{3n^2} = \lim_{n \rightarrow \infty} \frac{\log_2 \sqrt{\det(A)}}{3n^2}$$

where A is the skew-symmetric adjacency matrix of the matchgrid corresponding to the $n \times n$ constrained array. The 3 in the denominator comes from the fact that a basic block contains three bit storage positions (three edges from the original network to be assigned a value).

A derivation of an expression for the exact capacity largely depends on the ease of manipulating the matrix A . The first simplification we do is note that the matchgates for ϕ_+ contain just one edge which must be taken in any perfect matching, which also forces the edge connecting the matchgate to its single neighboring matchgate to be dropped. Since the weight of the edge is a constant (depending on whether it is a generator or a recognizer), and since we have only $O(n)$ such matchgates along the perimeter, we may ignore them altogether without changing the resulting capacity calculation. So from now on, by abuse of notation, let A denote the skew-symmetric adjacency matrix with the ϕ_+ matchgates and their connecting edges removed.

The components for a compact representation of A are the skew-symmetric matrix for the basic block (where the vertices are indexed as in Figure 10),

$$B = \begin{pmatrix} 0 & -1 & 1 & -\frac{1}{4} & -1 & 0 & 0 & 0 \\ 1 & 0 & -1 & -\frac{1}{4} & 0 & 0 & 0 & 0 \\ -1 & 1 & 0 & -\frac{1}{4} & 0 & 0 & 0 & 0 \\ \frac{1}{4} & \frac{1}{4} & \frac{1}{4} & 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 & -1 & 1 & 2 \\ 0 & 0 & 0 & 0 & 1 & 0 & -1 & 2 \\ 0 & 0 & 0 & 0 & -1 & 1 & 0 & 2 \\ 0 & 0 & 0 & 0 & -2 & -2 & -2 & 0 \end{pmatrix},$$

and the matrix $\Delta_{i,j}$ (of the same dimensions as B) which is all zeroes except for position (i,j) which is 1. Furthermore, we need I_n the $n \times n$ identity matrix, and the $n \times n$ matrix

$$U_n \stackrel{\text{def}}{=} \begin{pmatrix} 0 & 1 & & & & & & \\ & 0 & 1 & & & & & \\ & & & \ddots & & & & \\ & & & & \ddots & & & \\ & & & & & 0 & 1 & \\ & & & & & & & 0 \end{pmatrix}$$

with the unspecified positions being zero as well.

We have an $n \times n$ array of basic blocks which we order in the natural way. This part of the graph is represented by the

skew-symmetric adjacency matrix

$$I_n \otimes I_n \otimes B.$$

We still have to represent the edges between basic blocks in the same row,

$$I_n \otimes U_n \otimes \Delta_{6,2} - I_n \otimes U_n^T \otimes \Delta_{6,2}^T,$$

and the edges between basic blocks in different rows,

$$U_n \otimes I_n \otimes \Delta_{7,3} - U_n^T \otimes I_n \otimes \Delta_{7,3}^T.$$

Thus, we get an expression for the skew-symmetric adjacency matrix A ,

$$A = I_n \otimes I_n \otimes B + I_n \otimes U_n \otimes \Delta_{6,2} - I_n \otimes U_n^T \otimes \Delta_{6,2}^T + U_n \otimes I_n \otimes \Delta_{7,3} - U_n^T \otimes I_n \otimes \Delta_{7,3}^T. \quad (4)$$

For the last step we rely on the theory of spectral distribution of Toeplitz matrices (see Tilli [34]). Let us denote $Q \stackrel{\text{def}}{=} [-\pi, \pi]$. For natural numbers $p, k \geq 1$, let an integrable p -variate function $f : Q^p \rightarrow \mathbb{C}^{k \times k}$ and a multi-index $n = (n_1, \dots, n_p)$, $n_i \geq 1$ be given. The p -level Toeplitz matrix $T_n(f)$ is defined as

$$T_n(f) \stackrel{\text{def}}{=} \sum_{j_1=-n_1+1}^{n_1-1} \dots \sum_{j_p=-n_p+1}^{n_p-1} J_{n_1}^{(j_1)} \otimes \dots \otimes J_{n_p}^{(j_p)} \otimes a_{j_1, \dots, j_p}(f)$$

where $J_m^{(l)}$ denotes the matrix of order m whose i, j entry equals 1 if $j - i = l$ and equals zero otherwise, and where

$$a_{j_1, \dots, j_p}(f) \stackrel{\text{def}}{=} \frac{1}{(2\pi)^p} \int_{Q^p} f(\phi) e^{-i(j_1\phi_1 + \dots + j_p\phi_p)} d\phi$$

is a matrix in $\mathbb{C}^{k \times k}$ and $\mathbf{i} = \sqrt{-1}$. The following theorem is due to Tilli [34].

Theorem 7. *If $f : Q^p \rightarrow \mathbb{C}^{k \times k}$ is an integrable Hermitian matrix-valued function, then for any function F , uniformly continuous and bounded over \mathbb{R} it holds*

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{1}{n_1 \dots n_p} \sum_{j_1=1}^{kn_1 \dots n_p} F[\lambda_j(T_n(f))] &= \\ &= \frac{1}{(2\pi)^p} \int_{Q^p} \sum_{j=1}^k F[\lambda_j(f(\phi))] d\phi \end{aligned}$$

where $\lambda_j(M)$ denotes the j -th eigenvalue of M .

To apply this theorem to our needs we notice the following: First, for an $n \times n$ matrix X we have $\log_2 |\det(X)| = \sum_{i=1}^n \log_2 |\lambda_i(X)|$. Second, we notice that A from (4) is a 2-level Toeplitz matrix, but it is skew-symmetric and not Hermitian as required. This is easily fixed by noting that $\mathbf{i}A$ is Hermitian, and since the order of A is a multiple of 4, then $\det(A) = \det(\mathbf{i}A)$. Thus, $\mathbf{i}A = T_n(f)$ where we define

$$f(\phi_1, \phi_2) = \mathbf{i}[B + e^{i\phi_1} \Delta_{6,2} - e^{-i\phi_1} \Delta_{6,2}^T + e^{i\phi_2} \Delta_{7,3} - e^{-i\phi_2} \Delta_{7,3}^T].$$

Before we continue we need a lemma to connect the eigenvalues of f with those of $T_n(f)$.

Lemma 8. *If $f : Q^p \rightarrow \mathbb{C}^{k \times k}$ is an integrable Hermitian matrix-valued function, and $m, M \in \mathbb{R}$ are constants such that*

$$m \leq \lambda_j(f) \leq M$$

for all $1 \leq j \leq k$, then

$$m \leq \lambda_j(T_n(f)) \leq M$$

for all $1 \leq j \leq kn_1 \dots n_p$.

Proof: First, it is an easy exercise to show that when f is Hermitian then $T_n(f)$ is Hermitian as well. Since the eigenvalues of a Hermitian matrix are all real, let $\underline{\lambda}(\cdot)$ and $\bar{\lambda}(\cdot)$ denote the minimal and maximal eigenvalues respectively. It is well known that for a Hermitian matrix H ,

$$\underline{\lambda}(H) = \min_{x \neq 0} \frac{x^* H x}{x^* x} \quad \text{and} \quad \bar{\lambda}(H) = \max_{x \neq 0} \frac{x^* H x}{x^* x} \quad (5)$$

where x^* denotes the conjugate transpose of x .

Let $m \in \mathbb{R}$ be a lower bound on the eigenvalues of f . By (5), for every vector x (including the 0 vector), $x^* f x \geq m x^* x$. From now on it is a matter of keeping track of the indices properly. Let $i = (i_1, \dots, i_p)$ and $j = (j_1, \dots, j_p)$ be multi-indices. By the definition of $T_n(f)$ we have $(T_n(f))_{i,j} = a_{j-i}(f)$. Let $x \neq 0$ be a vector of length $kn_1 \dots n_p$ which we divide into contiguous blocks of length k we index by the same multi-indices. Thus,

$$\begin{aligned} x^* T_n(f) x &= \sum_i \sum_j x_i^* a_{j-i}(f) x_j \\ &= \sum_i \sum_j x_i^* \left[\frac{1}{(2\pi)^p} \int_{Q^p} f(\phi) e^{-i(j-i) \cdot \phi} d\phi \right] x_j \\ &= \frac{1}{(2\pi)^p} \int_{Q^p} \sum_i \sum_j e^{-i(j-i) \cdot \phi} x_i^* f(\phi) x_j d\phi \\ &\geq \frac{m}{(2\pi)^p} \int_{Q^p} \sum_i \sum_j e^{-i(j-i) \cdot \phi} x_i^* x_j d\phi \\ &= \frac{m}{(2\pi)^p} \int_{Q^p} \left| \sum_j e^{-ij \cdot \phi} x_j \right|^2 d\phi. \end{aligned} \quad (6)$$

We also have

$$x^* x = \sum_j |x_j|^2 = \frac{1}{(2\pi)^p} \int_{Q^p} \left| \sum_j e^{-ij \cdot \phi} x_j \right|^2 d\phi. \quad (7)$$

Combining (6) and (7) it now follows that

$$\underline{\lambda}(T_n(f)) = \min_{x \neq 0} \frac{x^* T_n(f) x}{x^* x} \geq m$$

as we wanted to prove. The proof for the upper bound is symmetric. ■

Getting back to our problem, since we are interested in $\log_2 |\det(\mathbf{i}A)| = \sum_i \log_2 |\lambda_i(\mathbf{i}A)|$, we want to bound the *magnitude* of the eigenvalues of $\mathbf{i}A = T_n(f(\phi_1, \phi_2))$. We do this by bounding the magnitude of the eigenvalues of $f(\phi_1, \phi_2)$ and using Lemma 8. We do not really need to find the exact values of $m, M \in \mathbb{R}$ such that $m \leq |\lambda_i(f(\phi_1, \phi_2))| \leq M$, but show that $M < \infty$ and $m > 0$.

Our first observation is that there exists $M \in \mathbb{R}$ such that $\bar{\lambda}(f(\phi_1, \phi_2)) \leq M < \infty$, since $f(\phi_1, \phi_2)$ is a matrix of

constant size and bounded magnitude entries. Thus, using standard bounding techniques (for example, Gershgorin circle theorem), the maximal magnitude of an eigenvalue is bounded by a constant. To continue, a simple calculation shows that

$$\begin{aligned} \det(f(\phi_1, \phi_2)) &= \\ &= 21 - 4 \cos \phi_1 - 4 \cos \phi_2 - 4 \cos(\phi_1 - \phi_2). \end{aligned}$$

Thus, we have $\det(f(\phi_1, \phi_2)) \geq 9$. Since we also know that $\det(f(\phi_1, \phi_2)) = \prod_i \lambda_i(f(\phi_1, \phi_2))$ and $|\lambda_i(f(\phi_1, \phi_2))| \leq M$ and we have a constant number of elements in the product, it follows that there is a constant $m \in \mathbb{R}$, $m > 0$, such that $|\lambda_i(f(\phi_1, \phi_2))| \geq m$.

Now that we have bounded the magnitude of the eigenvalues of $f(\phi_1, \phi_2)$, and by Lemma 8, those of $T_n(f(\phi_1, \phi_2))$, we are ready to use Theorem 7. Let us define the function $F : \mathbb{R} \rightarrow \mathbb{R}$ as

$$F(x) \stackrel{\text{def}}{=} \begin{cases} \log_2 |m| & |x| < m \\ \log_2 |x| & m \leq |x| \leq M \\ \log_2 |M| & |x| > M. \end{cases}$$

The function F is uniformly continuous and bounded over \mathbb{R} . Furthermore,

$$\begin{aligned} \log_2 |\det(f(\phi_1, \phi_2))| &= \sum_i \log_2 |\lambda_i(f(\phi_1, \phi_2))| \\ &= \sum_i F(\lambda_i(f(\phi_1, \phi_2))) \end{aligned}$$

and also

$$\begin{aligned} \log_2 |\det(T_n(f))| &= \sum_i \log_2 |\lambda_i(T_n(f))| \\ &= \sum_i F(\lambda_i(T_n(f))). \end{aligned}$$

By Theorem 7 it now follows that

$$\begin{aligned} \text{cap}(S) &= \lim_{n \rightarrow \infty} \frac{\log_2 \sqrt{\det(A)}}{3n^2} \\ &= \lim_{n \rightarrow \infty} \frac{1}{6n^2} \log_2 |\det(T_n(f))| \\ &= \frac{1}{24\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \log_2 |\det(f(\phi_1, \phi_2))| d\phi_1 d\phi_2 \\ &= \frac{1}{24\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} \log_2 |21 - 4 \cos \phi_1 - 4 \cos \phi_2 \\ &\quad - 4 \cos(\phi_1 - \phi_2)| d\phi_1 d\phi_2 \\ &= 0.72399217 \dots \end{aligned}$$

As far as we know, the number that we just calculated, namely, $0.72399217 \dots$, is the first known nontrivial exact capacity of a 2 dimensional constrained system.

A couple of remarks regarding the calculation: If the eigenvalues of $\mathbf{i}A$ were *not* bounded away from 0, then we could not set $F(x)$ from Theorem 7 to behave like $\log_2 |x|$ on the interval containing the eigenvalues and still be bounded and uniformly continuous. This creates a problem⁴ in using

⁴It should be noted that physicists have been using this claim without rigorous proof for over 40 years. The earliest examples to our knowledge are [24], and also [23] in which an early incorrect form of asymptotic matrix equivalence is used as proof.

Theorem 7. It might be possible to get an equivalent result to Theorem 7 for $f(\phi)$ which are trigonometric polynomials of degree 1 (see [5]). If all else fails and the eigenvalues are not bounded away from 0, we can convert the equality of Theorem 7 to an inequality, stating that the limit is less than or equal to the integral. This is done by choosing the sequence of functions $F_\ell(x) \stackrel{\text{def}}{=} \max\{-\ell, \log_2 |x|\}$ (where obviously $F_\ell(x) \geq \log_2 |x|$), using Theorem 7, and finally using monotone convergence as $\ell \rightarrow \infty$.

IV. A POLYNOMIAL-TIME ALGORITHM FOR COUNTING CONSTRAINED ARRAYS

In this section we describe an algorithm for counting the exact number of constrained arrays of size $n \times n$ that runs in time polynomial in n . Though this algorithm applies to the example from the last section, we use the opportunity to switch examples and show two generalizations which extend the reach of our method. The first one we call *generalized relations*, and the second is the use of non-planar graphs.

The constraint we use throughout this section may seem contrived, but it is instrumental in showing the added degrees of freedom provided by being able to count constrained arrays on other surfaces, such as a torus in this case, and the benefit of generalized relations. It is also interesting in the sense that local constraints enforced by the relations result in a global constraint. The constraint we examine is similar to the $(1, \infty)$ -RLL constraint defined by the forbidden patterns shown in Figure 8. A *violation* of the $(1, \infty)$ -RLL constraint is a pair of adjacent 1's where we have two kinds of violations: horizontal and vertical. We define the *balanced-violation $(1, \infty)$ -RLL constraint* as the set of all binary $n \times n$ arrays such that the number of horizontal violations equals the number of vertical violations.

We will consider arrays which are placed on a torus. To be mathematically exact, we index the $n \times n$ array by $\mathbb{Z}_n \times \mathbb{Z}_n$, and since we are now working on the square grid, the positions adjacent to (x, y) are (working modulo n of course)

$$\{(x+1, y), (x-1, y), (x, y+1), (x, y-1)\}.$$

Thus, an $n \times n$ array A is balanced-violation $(1, \infty)$ -RLL constrained, if

$$|\{A_{x,y} = A_{x+1,y} = 1\}| = |\{A_{x,y} = A_{x,y+1} = 1\}|,$$

where all indices are taken modulo n . We note that the famous $(1, \infty)$ -RLL constraint is a subset of this constraint in which the number of violations is further constrained to be zero.

A. Generalized Relations

Given a network of relations on a graph $G = (V, E)$, with every vertex $v \in V$ representing a relation $R_v \subseteq \Omega^{\deg(v)}$, we have considered assignments of values to the edges $A : E \rightarrow \Omega$. We called assignment A a satisfying assignment if every relation was satisfied, i.e., for every v , $A_v \in R_v$.

If we remember that we can think of a relation on n variables as a function $R : \Omega^n \rightarrow \{0, 1\}$, then the number

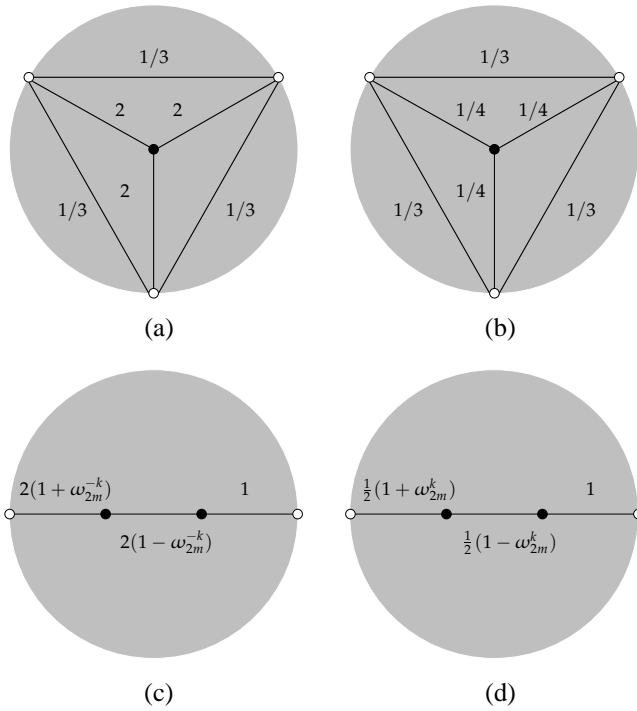


Figure 12. Using the basis $\beta = [(1, 1), (\omega_{2m}^{-k}, -\omega_{2m}^{-k})]$ we get weighted graphs for (a) a generator for R_+^+ , (b) a recognizer for R_-^- , (c) a generator for R_{nand}^+ , and (d) a recognizer for R_{nand}^- .

In our case, a torus is a surface with genus 1, and the linear combination takes on a very simple form. First, it is a well-known fact that any graph G of genus 1 we can draw on the plane with no edges crossing, except for a set of horizontal wrap-around edges E_H and vertical wrap-around edges E_V which do cross⁵. See Figure 13 for a sketch.

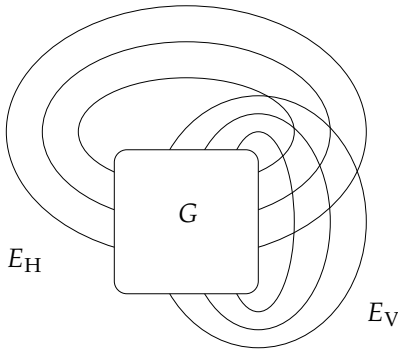


Figure 13. A drawing of a graph G of genus 1 on the plane with only the horizontal wrap-around edges E_H crossing the vertical wrap-around edges E_V

It was shown in [32], that for any graph G there exists what is called a *crossing orientation* of the edges such that

$$\text{Pf}(A) = \pm \sum_{M \in \text{PM}(G)} (-1)^{\kappa(M)} \prod_{e \in M} w(e), \quad (9)$$

where A is the skew-symmetric adjacency matrix of G and $\kappa(M)$ is the number of crossings in the perfect matching

⁵In the general genus g case this is called a *plane model* or a *pasting map* (see [32] and references therein).

M . If not for $(-1)^{\kappa(M)}$, this would be the expression for $\text{PerfMatch}(G)$. Since the only possible crossings occur in the wrap-around edges, for a perfect matching M let h_M denote the number of horizontal wrap-around edges in M , and v_M the number of vertical wrap-around edges in M . Obviously, the number of crossings in M is $\kappa(M) = h_M v_M$. We partition all the perfect matchings according to the parity of h_M and v_M calling them (e, e) , (e, o) , (o, e) , (o, o) , where e stands for even, and o stands for odd, while the first entry is the parity of h_M .

The crossing orientation for a torus was shown in [32] to take on a very simple form. We orient all the edges of G except for those in $E_H \cup E_V$. This is always possible since no other edges are crossing. Then we orient the edges of E_H as if E_V did not exist. Again this is possible since $G - E_V$ is planar. To complete the orientation, we also orient the edges of E_V as if E_H did not exist. We call the resulting skew symmetric adjacency matrix A_1 . By (9), $\text{Pf}(A_1)$ counts all the perfect matchings with the correct sign except for those of type (o, o) since that is the only case with an odd number of crossings. We may now flip the signs of the weights on E_H while keeping the orientation (hence, keeping the same \pm as in (9)), and get a matrix A_2 . If we just flip the signs of the weights on E_V we get A_3 . And finally, if we flip the signs of the weights on both E_H and E_V we get A_4 . In Table I we see how the different Pfaffians count the four types of perfect matchings of the original graph G . It is easily seen now that

$$\begin{aligned} \text{PerfMatch}(G) &= \\ &= \pm \frac{1}{2} [\text{Pf}(A_1) + \text{Pf}(A_2) + \text{Pf}(A_3) - \text{Pf}(A_4)]. \end{aligned}$$

TABLE I

THE SIGNS GIVEN TO PERFECT MATCHINGS OF G BY $\text{Pf}(A_1), \dots, \text{Pf}(A_4)$

type	$\text{Pf}(A_1)$	$\text{Pf}(A_2)$	$\text{Pf}(A_3)$	$\text{Pf}(A_4)$
(e, e)	+	+	+	+
(e, o)	+	+	-	-
(o, e)	+	-	+	-
(o, o)	-	+	+	-

It follows that each of the σ_k , $0 \leq k \leq m - 1$, may be calculated up to a sign by a linear combination of four Pfaffians. Moreover, we note that the Pfaffian orientation of the graph is the same for G_0, \dots, G_{m-1} which correspond to the networks N_0, \dots, N_{m-1} . Thus, the \pm is the same for all and the linear combination of $4m$ Pfaffians will give us $\sum_{k=0}^{m-1} \sigma_k$ up to a sign.

C. Algorithm Complexity

Our task is now to show that we can calculate the linear combination of $4m$ Pfaffians in time polynomial in n . We choose the smallest possible m , i.e., $m = n^2 + 1$, and then we have $4(n^2 + 1)$ Pfaffians of matrices of size $cn^2 \times cn^2$ where c is the number of vertices in the basic block, a constant. Thus, if we can show that we can calculate a Pfaffian of an $\ell \times \ell$ matrix in time polynomial in ℓ , then we are done.

algorithm, the maximal error in modulus when multiplying the corresponding values is bounded by taking

$$\begin{aligned} & (U + \epsilon_{i-1})(V + \epsilon_{i-1}) + 2^{-g} - UV \\ &= (U + V)\epsilon_{i-1} + \epsilon_{i-1}^2 + 2^{-g} \\ &\leq 2F_{i-1}\epsilon_{i-1} + \epsilon_{i-1}^2 + 2^{-g} \stackrel{\text{def}}{=} e'. \end{aligned}$$

Thus, after ℓ^2 summations (which incur an added 2^{-g} error) we get the maximal absolute error in the modulus of an entry after the i -th round to be at most $\ell^2(e' + 2^{-g})$, i.e.,

$$\begin{aligned} \epsilon_i &\stackrel{\text{def}}{=} \ell^2(2F_{i-1}\epsilon_{i-1} + \epsilon_{i-1}^2 + 2 \cdot 2^{-g}) \\ &\leq 5\ell^2 F_{i-1}\epsilon_{i-1} \leq (5\ell^2)^i F_{i-1}F_{i-2} \dots F_0 \epsilon_0 \\ &\leq (5\ell^2)^i (D\ell^2)^{2^i} 2^{-g} \end{aligned}$$

where we used the fact that $\epsilon_{i-1}^2 \leq F_{i-1}\epsilon_{i-1}$ and $2^{-g} \leq \epsilon_{i-1} \leq F_{i-1}\epsilon_{i-1}$.

Since we are interested in $2 \log_2 \ell + O(1)$ rounds, then for $g = O(\ell^2)(\log_2 D + \log_2 \ell)$ binary places after the binary point, the absolute error in modulus in any of the entries is small, $\epsilon_i \leq \frac{1}{4c^\ell}$. Furthermore, since no entry is larger in magnitude than $F_i = (D\ell^2)^{2^i}$, then $g = O(\ell^2)(\log_2 D + \log_2 \ell)$ binary places to the left of the binary point will suffice as well. It now follows that the sum of $c^\ell \ell$ Pfaffians, each computed to within an absolute error of $\frac{1}{4c^\ell}$, has an absolute error of magnitude at most $\frac{1}{4}$. Since we know the sum of the Pfaffians should be an integer, we can easily round the result to the nearest one and get the correct value.

Finally, we have to consider whether we can compute the entries of the initial matrices, whose Pfaffians we want to compute, to g digits of precision in polynomial time. The entries which contain integer constants or even rational numbers, are obviously easy to compute to within a polynomial number of binary digits in polynomial time. The slightly more complicated case is that of the entries which contain $\sin(2\pi k/m)$ and $\cos(2\pi k/m)$. The constant π is easily computed to within a polynomial number of digits using, for example, the BBP algorithm [1]. Then $\sin(2\pi k/m)$ may be computed using a simple Maclaurin series, only we have to consider two sources for error: the error in the approximation of π , and the error caused by computing only the first n terms in the series.

Let $0 < x = 2\pi k/m < 2\pi$, and let us examine $\sin(x + \delta)$ where δ is a function of the absolute error introduced by the computation of π .

$$\sin(x + \delta) = (x + \delta) - \frac{(x + \delta)^3}{3!} + \frac{(x + \delta)^5}{5!} + \dots \pm R_n,$$

where

$$|R_n| \leq \frac{(x + \delta)^n}{n!}.$$

We can assume $|\delta| \leq x$ and so by the Stirling approximation, for $n > 4\pi e$ we have $|R_n| = 2^{-\Omega(n)}$. Now,

$$\frac{(x + \delta)^i}{i!} \leq \frac{x^i}{i!} + \left| \frac{2^i x^{i-1} \delta}{i!} \right|$$

since $|\delta| \leq x$. Thus, the absolute error ϵ in computing $\sin(x)$ is at most

$$\begin{aligned} \epsilon &= 2^{-\Omega(n)} + 2|\delta| \sum_{i=1,3,5,\dots} \frac{(2x)^{i-1}}{i!} \\ &\leq 2^{-\Omega(n)} + 2|\delta| \sum_{i=1}^{\infty} \frac{(4\pi)^{i-1}}{(i-1)!} \\ &= 2^{-\Omega(n)} + 2|\delta| e^{4\pi} \end{aligned}$$

but since δ may be made exponentially small in polynomial time, so is ϵ . A similar analysis applies to $\cos(2\pi k/m)$ as well.

V. CONCLUSION AND OPEN PROBLEMS

We presented a general method that enables the calculation of the exact capacity of some two-dimensional constrained systems, as well as a polynomial-time algorithm for counting the exact number of constrained arrays in the system. The method uses a series of reductions, from a given constrained system to a network of relations and then to a weighted graph. It is the theory of spectral distribution of Toeplitz matrices that allows us to find the limit of the determinant of the modified adjacency matrix of that weighted graph and in turn yields the capacity of the system.

While we were able to rigorously compute the exact capacity of the Path-Cover constraint in a two-dimensional system, sadly, we have not been able thus far to come up with an exact and rigorous closed-form solution to the hard-square entropy constant, i.e., the capacity of the two-dimensional $(1, \infty)$ -RLL constraint. This raises the key open question: What is the expressive power of our proposed method?

While performing the reductions associated with the proposed method, one may “get stuck” at two different stages: (i) not being able to find a basis for the holographic reduction, or (ii) getting a modified adjacency matrix with eigenvalues not bounded away from 0. Without knowing the expressive power of this method we do not know whether we reached a dead end, or simply took the wrong path in fixing some of the many degrees of freedom the method offers. Those degrees of freedom generate some more open problems:

- Is there a systematic or best way of reducing a constrained system to a network of relations (perhaps generalized relations)? The wrong reduction may lead to a dead end in any of the next stages of the reduction.
- Given a certain basis, what are the sets of matchgates that are realizable together?
- Can we generalize holographic reductions to non-binary alphabets? This would perhaps enable us to create planar networks of relations for “wider” constraints such as the currently binary non-planar no-isolated-bit and the general (d, k) -RLL constraints.
- How do we choose generators, recognizers, or transducers? Can we break down relations on a large number of variables, to smaller relations (perhaps creating generator/recognizer conflicts)? For example, the 4-cycles in Figure 11 are essentially emulating a transducer matchgate with 2 inputs and 2 outputs. Replacing it with a

single equality matchgate which is either a generator or a recognizer eliminates all possible bases for a holographic reduction.

We trust and hope that these interesting open problems will be the subject of future research.

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