Subsquares in random Latin rectangles

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Abstract

Suppose that k is a function of n and $n \to \infty$. We show that with probability $1 - O(1/n)$, a uniformly random $k \times n$ Latin rectangle contains no proper Latin subsquare of order 4 or more, proving a conjecture of Divoux, Kelly, Kennedy and Sidhu. We also show that the expected number of subsquares of order 3 is bounded and find that the expected number of subsquares of order 2 is $\binom{k}{2}(1/2 + o(1))$ for all $k \leqslant n$.

1   Introduction

Throughout this paper, n and k will denote positive integers with $k \leqslant n$ and all asymptotics are as $n \to \infty$, with k some function of n. All probability distributions will be discrete and uniform, with $\Pr(\cdot)$ denoting probability.

A $k \times n$ *Latin rectangle* L is a $k \times n$ matrix on n symbols, each of which occurs at most once in each row and column. If $k = n$ then L is a *Latin square* of order n. A *subsquare* of L is a submatrix of L which is itself a Latin square. Every $k \times n$ Latin rectangle has kn subsquares of order 1, and every Latin square of order n has a single subsquare of order n. A *proper* subsquare of L is a subsquare which has order in the set $\{2, 3, \ldots, n-1\}$. The order of any proper subsquare of L is at most $\min\{k, n/2\}$. An *intercalate* is a subsquare of order 2.

Let m be an integer satisfying $2 \leqslant m \leqslant n/2$ and define $\mathbb{E}_m(k, n)$ to be the expected number of subsquares of order m in a random $k \times n$ Latin rectangle. The main result of this paper is the following theorem.

Theorem 1.1. *If m, k are integer functions of n satisfying $4 \leqslant m \leqslant \min\{k, n/2\}$ then $\mathbb{E}_m(k, n) = O(n^{-2})$ as $n \to \infty$.*

We also show that $\mathbb{E}_3(k, n) = O(k/n)$. An immediate corollary of Theorem 1.1 is the following result, proving a conjecture of Divoux, Kelly, Kennedy and Sidhu [3], which generalises a conjecture by McKay and Wanless [9].

Corollary 1.2. *With probability $1 - O(1/n)$, a random $k \times n$ Latin rectangle has no proper subsquare of order 4 or more.*

The structure of this paper is as follows. In §2 we discuss some of the literature regarding subsquares in random Latin squares and rectangles, as well as giving some definitions which we require to prove Theorem 1.1. We prove Theorem 1.1 in §3, and in §4 we show that $\mathbb{E}_3(k, n) = O(k/n)$ and $\mathbb{E}_2(k, n) = (1/2 + o(1))\binom{k}{2}$ for all $k \leqslant n$.

2 Background

A seminal paper by Godsil and McKay [5] used switching to count substructures in random Latin rectangles. A special case of their Theorem 4.7 is that if $k \leqslant n/6$ then the probability that a random $k \times n$ Latin rectangle contains a specific subsquare of order m is $\exp(-m^2 \log n + O(m^2 k/n))$. There are less than $\binom{k}{m}\binom{n}{m}^2 \leqslant (en/m)^{3m}$ ways to choose the rows, columns and symbols for a potential subsquare of order m and less than m^{m^2} Latin squares with those rows, columns and symbols. It follows that if $k \leqslant n/6$ then

$$\mathbb{E}_m(k, n) \leqslant \exp((m^2 - 3m)\log(m/n) + O(m) + O(m^2 k/n))$$

and, using precise values rather than approximations,

$$\mathbb{E}_2(k, n) = \frac{1}{2}\binom{k}{2}\exp(O(k/n)). \tag{2.1}$$

In particular, if $k = o(n)$ then a random $k \times n$ Latin rectangle almost surely has no subsquare of order 4 or larger.

The first researchers to study subsquares of random Latin squares were McKay and Wanless [9]. They provided some estimates for the number of intercalates and conjectured that asymptotically almost surely there will be no proper subsquare of order 4 or more. They also conjectured that $\mathbb{E}_3(n, n) = 1/18 + o(1)$. They proved that with probability $1 - o(1)$, a random Latin square of order n has no subsquare of order $n/2$. Estimates of the number of intercalates were subsequently improved in [2, 6, 7, 8], leading to the following result.

Theorem 2.1. *Let* **N** *denote the number of intercalates in a random Latin square of order n.*

- *The expected value of* **N** *is* $(1 + o(1))n^2/4$,

- $\Pr(\mathbf{N} \leqslant (1 - \delta)n^2/4) = \exp(-\Theta(n^2))$ *for every* $\delta \in (0, 1]$,

- $\Pr(\mathbf{N} \geqslant (1 + \delta)n^2/4) = \exp(-\Theta(n^{4/3}\log n))$ *for every* $\delta > 0$.

After two decades of no progress on the McKay-Wanless conjectures, two research groups recently managed to settle the case of large subsquares. Divoux, Kelly, Kennedy and Sidhu [3] proved that there is a constant $K > 0$ such that asymptotically almost all Latin squares of order n contain no proper subsquare of order $K(n \log n)^{1/2}$ or more. They also showed that for $k \leqslant (1/2 - o(1))n$, a random $k \times n$ Latin rectangle contains no proper subsquare of order 4 or more with probability $1 - o(1)$, and that $\mathbb{E}_3(k, n) = (1 + o(1))\binom{k}{3}/(3n^3)$ and $\mathbb{E}_2(k, n) = \binom{k}{2}(1/2 + o(1))$. They conjectured that these results hold for all $k \leqslant n$, generalising the conjectures made by McKay and Wanless [9].

Independently, Gill, Mammoliti and Wanless [4] showed that for any $\varepsilon > 0$, asymptotically almost all Latin squares contain no proper subsquare of order $n^{1/2}\log^{1/2+\varepsilon} n$ or more. They also proved that their result implies that isomorphism for Latin squares can be tested in average case polynomial time.

We now give some definitions which we will need to prove Theorem 1.1. Let u and v be positive integers. We denote the set $\{1, 2, \ldots, u\}$ by $[u]$. Let A be a $u \times v$ matrix. We will index the rows of A by $[u]$ and the columns of A by $[v]$. This convention will be adopted throughout this paper, unless stated otherwise. A pair $(i, j) \in [u] \times [v]$ is a *cell* of A and a triple $(i, j, A_{i,j})$ is an *entry* of

$$\begin{bmatrix} 2 & 3 & 5 & 6 & 1 & 4 & 7 \\ 5 & 4 & 7 & 2 & 3 & 6 & 1 \\ 4 & 5 & 1 & 3 & 7 & 2 & 6 \\ 6 & 1 & 3 & 4 & 2 & 7 & 5 \end{bmatrix}$$

Figure 1: An incomplete column cycle in a 4×7 Latin rectangle

A. Let $I \subseteq [u]$ and $J \subseteq [v]$. We denote by $A[I, J]$ the submatrix of A induced by the rows in I and the columns in J.

A $k \times n$ *partial Latin rectangle* P is a $k \times n$ matrix such that each cell is either empty or contains one of n symbols, such that no symbol occurs more than once in each row and column. A *subrectangle* of P is a submatrix of P which is itself a Latin rectangle. We will equivalently view P as the set of triples (r, c, s) where (r, c) is a non-empty cell of P and $s = P_{r,c}$. This allows us to use set notation such as $(1, 2, 3) \in P$, which means that $P_{1,2} = 3$. Throughout this paper, unless otherwise stated, a $k \times n$ partial Latin rectangle will have symbol set $[n]$. The convention that a Latin square of order n has row indices, column indices and symbol set $[n]$ will be broken when dealing with subsquares.

We will prove Theorem 1.1 using the switching method. This method is behind many of the results on random Latin squares and rectangles including [2, 3, 4, 5, 6, 7, 8, 9] and has been widely used for many other combinatorial structures. Our switching procedure will be cycle switching and incomplete cycle switching, which we define now.

Let P be a $k \times n$ partial Latin rectangle. A *row cycle* of P is a $2 \times \ell$ subrectangle, for some $\ell \leqslant n$, which is minimal in the sense that it does not contain any $2 \times \ell'$ subrectangle with $\ell' < \ell$. Let Q be a row cycle of P which hits rows i, j and the columns in C, for some $\{i, j\} \subseteq [k]$ and $C \subseteq [n]$. Since Q is uniquely determined by rows i, j and a single column in C, we denote Q by $\rho(i, j, c)$, where c is any element of C. Row cycles give us a way of perturbing partial Latin rectangles to create new ones. We can define a partial Latin rectangle P' by

$$P'_{x,y} = \begin{cases} P_{i,y} & \text{if } x = j \text{ and } y \in C, \\ P_{j,y} & \text{if } x = i \text{ and } y \in C, \\ P_{x,y} & \text{otherwise.} \end{cases}$$

We say that P' has been obtained from P by switching on $\rho(i, j, c)$.

A *column cycle of length* ℓ is an $\ell \times 2$ submatrix of P that contains exactly ℓ symbols and no empty cells and does not contain any smaller submatrix with these properties. The entries in a column cycle form a row cycle when P is transposed. Suppose that $\mathcal{C}$ is an $\ell \times 2$ submatrix of P that does not contain a column cycle or any empty cells and which hits columns i and j and rows R of P. Then $\mathcal{C}$ is an *incomplete column cycle of length* ℓ if there are unique rows $r, r' \in R$ such that $P_{r,i}$ does not occur in column j of P and $P_{r',j}$ does not appear in column i of P. See Figure 1 for an example of an incomplete column cycle.

Let $\{i, j\} \subseteq [n]$ with $i \neq j$ and let $r \in [k]$. There is either a unique column cycle or a unique incomplete column cycle (but not both) which hits columns i and j and row r. Denote this column cycle or incomplete column cycle by $\sigma(i, j, r)$, and let R be the set of rows which it hits. The substructure $\sigma(i, j, r)$ gives us a way of perturbing P to create a new Latin rectangle. Define

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a partial Latin rectangle P' by

$$
P'_{x,y} = \begin{cases} P_{x,i} & \text{if } x \in R \text{ and } y = j, \\ P_{x,j} & \text{if } x \in R \text{ and } y = i, \\ P_{x,y} & \text{otherwise.} \end{cases}
$$

We say that P' has been obtained from P by switching on $\sigma(i, j, r)$.

There are also symbol cycles and incomplete symbol cycles, which are, respectively, the image of column cycles and incomplete column cycles under the map which replaces each entry (r, c, s) by the entry (r, s, c). Symbol cycles and incomplete symbol cycles can also be switched in an analogous way. See [10] for a study of switching on row, column and symbol cycles.

Let L be a $k \times n$ Latin rectangle. Let $\{i, j\} \subseteq [k]$ with $i \neq j$. The permutation mapping row i of L to row j, denoted by $\tau_{i,j}$, is defined by $\tau_{i,j}(L_{i,\ell}) = L_{j,\ell}$ for every $\ell \in [n]$. Such permutations are called *row permutations* of L. Let ρ be a cycle in $\tau_{i,j}$ and in row i let C be the set of columns containing the symbols involved in ρ. Then the set of entries

$$
\{(i, c, L_{i,c}), (j, c, L_{j,c}) : c \in C\}
$$

is the row cycle $\rho(i, j, c)$ of L, where c is any element of C. Conversely, every row cycle of L corresponds to a cycle of a row permutation of L.

Now suppose that $\{i, j\} \subseteq [n]$ with $i \neq j$. The partial permutation mapping column i to column j, denoted by $\kappa_{i,j}$, is defined by $\kappa_{i,j}(L_{\ell,i}) = L_{\ell,j}$ for every $\ell \in [k]$. A cycle in $\kappa_{i,j}$ corresponds to a column cycle of L hitting columns i and j. Say that a list $[x_1, x_2, \ldots, x_u]$ is an *incomplete cycle* of $\kappa_{i,j}$ if $\kappa_{i,j}(x_i) = x_{i+1}$ for every $i \in [u-1]$ and $\kappa_{i,j}(x_u)$ and $\kappa_{i,j}^{-1}(x_1)$ are undefined. An incomplete cycle of $\kappa_{i,j}$ corresponds to an incomplete column cycle of L hitting columns i and j.

3 Proof of main theorem

Throughout this section $m = m(n)$ will be a positive integer satisfying $2 \leqslant m \leqslant \min\{k, n/2\}$. This section is split into three subsections. In §3.1 and §3.2 we prove two different bounds on the probability that a random $k \times n$ Latin rectangle contains a subsquare of order m in a specific selection of rows and columns, and on a specific symbol set. These bounds are effective for different but overlapping ranges of m. In §3.3 we combine them to prove Theorem 1.1, using the bound from §3.1 for $m \geqslant 6$ and the bound from §3.2 for $m \in \{4, 5\}$.

3.1 Bounding probability of large subsquares

The main result of this subsection is the following theorem, which gives a nontrivial bound for all m. However, for $m = 4$ it is not strong enough to imply any result in the direction of Theorem 1.1 and for $m = 5$ it is not enough to imply the full strength of Theorem 1.1. The bound we prove in the next subsection will be better whenever $2 < m = O(1)$.

Theorem 3.1. *Let $R \subseteq [k]$ be of cardinality m, let C and S be subsets of $[n]$ of cardinality m, and let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. The probability that $\mathbf{L}[R, C]$ is a Latin square of order m with symbol set S is at most*

$$
\frac{kn(k+1-m)(n+1-m)}{m^2\binom{n}{m}^3\binom{k}{m}}.
$$

Without loss of generality we may assume that $R = C = S = [m]$ in Theorem 3.1. Let $T_0 = \varnothing$ and for $i \in [m^2]$ define T_i to be the set of all pairs $(r, c) \in R \times C$ such that $(c - 1)m + r \leqslant i$. We will consider the sets T_i to be sets of cells of $k \times n$ Latin rectangles. So if $a \in \{0, 1, \ldots, m - 1\}$, $b \in [m]$ and L is a $k \times n$ Latin rectangle then T_{am+b} consists of all cells of L in the first m rows and a columns, or in the first b rows and the $(a + 1)$-st column. Define t_i to be the cell in $T_i \setminus T_{i-1}$. Define Δ_i to be the set of $k \times n$ Latin rectangles such that the symbol in cell (r, c) is an element of $[m]$, for every $(r, c) \in T_i$. Note that Δ_0 is the set of all $k \times n$ Latin rectangles.

Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. The probability that $\mathbf{L}[[m], [m]]$ is a Latin square of order m with symbol set $[m]$ is $\Pr(\mathbf{L} \in \Delta_{m^2})$. By the chain rule of probability,

$$\Pr(\mathbf{L} \in \Delta_{m^2}) = \prod_{i=1}^{m^2} \Pr(\mathbf{L} \in \Delta_i \mid \mathbf{L} \in \Delta_{i-1}). \tag{3.1}$$

Similar to the approach of Divoux, Kelly, Kennedy and Sidhu [3], our approach to proving Theorem 3.1 is to bound the terms

$$\Pr(\mathbf{L} \in \Delta_i \mid \mathbf{L} \in \Delta_{i-1}). \tag{3.2}$$

However we will only provide a non-trivial bound on (3.2) when the cell $t_i = (r, c)$ satisfies $\{1, m\} \cap \{r, c\} \neq \varnothing$. That is, we only bound (3.2) when t_i lies in the first row, first column, m-th row or m-th column. Slightly surprisingly, this turns out to be enough to derive our result. Consider when $k = 4$, $n = 6$, $m = 3$ and $i = 5$. The Latin rectangle

$$L = \begin{bmatrix} 1 & 2 & 6 & 5 & 4 & 3 \\ 2 & 3 & 5 & 4 & 6 & 1 \\ 3 & 4 & 1 & 2 & 5 & 6 \\ 4 & 6 & 2 & 1 & 3 & 5 \end{bmatrix}$$

is a member of Δ_i, due to the highlighted entries. Suppose that we want to use column cycle or incomplete column cycle switching to get from L to a rectangle in $\Delta_{i-1} \setminus \Delta_i$. Clearly we must switch on $\sigma(2, c, 2)$ for some $c \in \{3, 4, 5, 6\}$. If we take $c = 5$ it is clear that the resulting rectangle will lie in $\Delta_{i-1} \setminus \Delta_i$, as desired. However, if we take $c = 4$ the resulting rectangle will not be a member of Δ_{i-1}, since cell $(1, 2)$ will no longer contain a symbol in [3]. So to estimate the number of switches from some rectangle $L' \in \Delta_i$ to a rectangle in $\Delta_{i-1} \setminus \Delta_i$, we must estimate the number of columns c of L' for which $\sigma(2, c, 2)$ does not hit row 1. When dealing with general n, m and i with $t_i = (r, c)$, to determine the number of switches from a rectangle $L' \in \Delta_i$ to a rectangle in $\Delta_{i-1} \setminus \Delta_i$, we will estimate the number of columns c' of L' for which $\sigma(c, c', r)$ does not hit any row $r' < r$. This seems like a difficult task in general. However, when $r = 1$ this difficulty does not arise, and it is clear that we can switch L' on $\sigma(c, c', 1)$ for any choice of $c' \in [n] \setminus [c]$ such that $L'_{r,c'} \notin [m]$ and obtain a rectangle in $\Delta_{i-1} \setminus \Delta_i$. This explains why we can provide non-trivial bounds on (3.2) when t_i is in the first row. By using symbol cycle and incomplete symbol cycle switching instead of column cycle and incomplete column cycle switching and applying the same logic, we see why we can obtain non-trivial bounds on (3.2) when t_i is in the first column. Note that we could also use row cycle switching to achieve this, but we get stronger bounds when we use symbol cycle and incomplete symbol cycle switching. When $t_i = (r, m)$ is in the m-th column and $c \in [n] \setminus [m]$ we can estimate the number of rectangles in Δ_i for which $\sigma(m, c, r)$ does not hit any row $r' < r$ (see Lemma 3.4). We can obtain similar results for when t_i is in the m-th row. This allows us to provide non-trivial bounds on (3.2) in these cases.

The following lemma allows us to bound (3.2) when t_i is in the first row or column.

Lemma 3.2. *Let $i \in \{m + 1 - \alpha, m^2 + 1 - \alpha m\}$ for some $\alpha \in [m]$. For a random $k \times n$ Latin rectangle $\mathbf{L}$,*

$$\Pr(\mathbf{L} \in \Delta_i \mid \mathbf{L} \in \Delta_{i-1}) = \frac{\alpha}{n + \alpha - m}.$$

Proof. TOPROVE 0 □

Our next task is to bound (3.2) when t_i is in the m-th row or column. To do that we need to prove the preliminary results Lemma 3.3 and Lemma 3.4 below. We also need the following definitions. For a set $T \subseteq [m]^2$ of cells define $\Gamma(T)$ to be the set of $k \times n$ partial Latin rectangles P such that the set of non-empty cells of P is exactly T and every symbol of P is in $[m]$. Also define

$$\Gamma^*(T) = \bigcup_{T' \subseteq T} \Gamma(T'). \tag{3.3}$$

Lemma 3.3. *Let $P \in \Gamma^*([m]^2)$, and let (r, c) be a non-empty cell of P. Also let $r' \in [k] \setminus [m]$. Define $C' = \{c, c_1, c_2, \ldots, c_\ell\} \subseteq [m]$ to be the set of columns c' for which cell (r, c') of P is non-empty. Suppose that the entries of P in columns c and c_i form a union of column cycles, for every $i \in [\ell]$. Let A be the set of $k \times n$ Latin rectangles containing P, and let $X \subseteq A$ be the set of rectangles in A such that the row cycle $\rho(r, r', c)$ does not hit any column in $C' \setminus \{c\}$. Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. Then*

$$\Pr(\mathbf{L} \in X \mid \mathbf{L} \in A) = \frac{1}{\ell + 1}.$$

Proof. TOPROVE 1 □

Lemma 3.4. *Let $P \in \Gamma^*([m]^2)$, and let (r, c) be a non-empty cell of P. Also let $c' \in [n] \setminus [m]$. Define $R' = \{r, r_1, r_2, \ldots, r_\ell\} \subseteq [m]$ to be the set of rows r' for which cell (r', c) of P is non-empty. Suppose that the entries of P in rows r and r_i form a union of row cycles, for every $i \in [\ell]$. Let A be the set of $k \times n$ Latin rectangles containing P, and let $X \subseteq A$ be the set of rectangles in A such that $\sigma(c, c', r)$ does not hit any row in $R' \setminus \{r\}$. Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle Then*

$$\Pr(\mathbf{L} \in X \mid \mathbf{L} \in A) \geqslant \frac{1}{\ell + 1}.$$

Proof. TOPROVE 2 □

We can now bound (3.2) when t_i is in the m-th row.

Lemma 3.5. *Let $i = jm$ where $j \in [m]$ and let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. Then*

$$\Pr(\mathbf{L} \in \Delta_i \mid \mathbf{L} \in \Delta_{i-1}) \leqslant \frac{j}{k + j - m}.$$

Proof. TOPROVE 3 □

Using column cycle and incomplete column cycle switching instead of row cycle switching we can bound (3.2) when t_i is in the m-th column.

Lemma 3.6. *Let $i = m^2 - m + j$ where $j \in [m]$ and let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. Then*

$$\Pr(\mathbf{L} \in \Delta_i \mid \mathbf{L} \in \Delta_{i-1}) \leqslant \frac{j}{n + j - m}.$$

Proof. TOPROVE 4 □

We are now ready to prove Theorem 3.1.

Proof. TOPROVE 5 □

3.2 Bounding probability of small subsquares

The aim of this subsection is to prove the following theorem, which will enable us to bound the expected number of small subsquares. Our bound improves the bound in the previous subsection when $2 < m = O(1)$, although it is worse when m grows at least logarithmically in n. The new bound will be used when $m \in \{4, 5\}$ to get the accuracy required for Theorem 1.1.

Theorem 3.7. *Let $R \subseteq [k]$ be of cardinality m, let C and S be subsets of $[n]$ of cardinality m, and let $\mathbf{L}$ be a random $k \times n$ Latin rectangle where $k > m > 2$. The probability that $\mathbf{L}[R, C]$ is a Latin square of order m with symbol set S is at most*

$$\frac{2^{m-1} m^{m^2+2m-5}}{(k-m)^{5m/2-6}} \left(\frac{1 + O(m/n)}{n} \right)^{3m-2}$$

if m is even and at most

$$\frac{2^{m-2} m^{m^2+2m-5}}{(k-m)^{(5m-13)/2}} \left(\frac{1 + O(m/n)}{n} \right)^{3m-2}$$

if m is odd. If $k = m > 2$ then the same bounds hold with $k - m$ replaced by 1.

As in §3.1, we may assume that $R = C = S = [m]$. Also, if M and M' are any two Latin squares of order m, then replacing M by M' gives an easy bijection from Latin rectangles containing M as a subsquare to Latin rectangles containing M'. Hence, if $\mathbf{L}$ is a random $k \times n$ Latin rectangle then

$$\Pr(\mathbf{L}[[m], [m]] = M) = \Pr(\mathbf{L}[[m], [m]] = M'). \tag{3.4}$$

Thus without loss of generality we may assume that $\mathbf{L}[[m], [m]] = M$ is a specific Latin square of order m, which we will choose later. Ultimately, we will multiply by m^{m^2}, which is a trivial upper bound on the number of Latin squares of order m, to obtain Theorem 3.7. The strategy is similar to the proof of Theorem 3.1. Recalling (3.3), we let P and P' be elements of $\Gamma^*([m]^2)$ such that $P \subseteq P'$ and $P' \setminus P = \{(r, c, s)\}$. We will give non-trivial upper bounds on

$$\Pr(\mathbf{L} \supseteq P' \mid \mathbf{L} \supseteq P) \tag{3.5}$$

when P and P' satisfy certain conditions.

First, we bound (3.5) when (r, c, s) is the only occurrence of row r, the only occurrence of column c, or the only occurrence of symbol s in P'.

Lemma 3.8. *Let $\{P, P'\} \subseteq \Gamma^*([m]^2)$ be such that $P \subseteq P'$ and $P' \setminus P = \{(r, c, s)\}$. Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle, where $k > m$. Suppose that P has no entry in row r. Then*

$$\Pr(\mathbf{L} \supseteq P' \mid \mathbf{L} \supseteq P) \leqslant \frac{1}{k - m}.$$

If P has no entry in column c or no entry with symbol s then

$$\Pr(\mathbf{L} \supseteq P' \mid \mathbf{L} \supseteq P) \leqslant \frac{1 + O(m/n)}{n}.$$

Proof. TOPROVE 6 □

We now bound (3.5) when P' contains a cell (r, c) satisfying the conditions of Lemma 3.3.

Lemma 3.9. *Let $\{P, P'\} \subseteq \Gamma^*([m]^2)$ be such that $P \subseteq P'$ and $P' \setminus P = \{(r, c, s)\}$. Let C' be the set of columns c' for which the cell (r, c') of P' is non-empty. Suppose further that for every $c' \in C' \setminus \{c\}$, the entries of P' in columns c and c' form a union of column cycles. Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle where $k > m$. Then*

$$\Pr(\mathbf{L} \supseteq P' \mid \mathbf{L} \supseteq P) \leqslant \frac{|C'|}{k - m}.$$

Proof. TOPROVE 7 □

By using column cycle and incomplete column cycle switching rather than row cycle switching and employing Lemma 3.4 we can prove the following lemma.

Lemma 3.10. *Let $\{P, P'\} \subseteq \Gamma^*([m]^2)$ be such that $P \subseteq P'$ and $P' \setminus P = \{(r, c, s)\}$. Let R' be the set of rows r' for which the cell (r', c) of P' is non-empty. Suppose further that for every $r' \in R' \setminus \{r\}$, the entries of P' in rows r and r' form a union of row cycles. Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle. Then*

$$\Pr(\mathbf{L} \supseteq P' \mid \mathbf{L} \supseteq P) \leqslant \frac{|R'|}{n}(1 + O(m/n)).$$

Our next task is to choose the Latin square M of order m. Our choice of M allows us to apply Lemma 3.8, Lemma 3.9 or Lemma 3.10 many times to give non-trivial bounds on (3.5). If m is even then define M to be a Latin square of order m with the following properties:

- $M_{1,i} = M_{i,1} = i$ for every $i \in [m]$,

- $M_{2,i} = M_{i,2} = i + 1$ for every odd $i \in [m]$,

- $M_{2,i} = M_{i,2} = i - 1$ for every even $i \in [m]$.

If m is odd then define M to be a Latin square of order m satisfying:

- $M_{1,i} = M_{i,1} = i$ for every $i \in [m]$,

- $M_{2,i} = M_{i,2} = i + 1$ for every odd $i \in [m - 3]$,

- $M_{2,i} = M_{i,2} = i - 1$ for every even $i \in [m - 3]$,

- $(M_{2,m-2}, M_{2,m-1}, M_{2,m}) = (M_{m-2,2}, M_{m-1,2}, M_{m,2}) = (m - 1, m, m - 2)$.

Such a square M exists by [1, Theorem 1.5]. See Figure 2 for examples of such squares when $m = 4$ and $m = 5$. These are the only two orders for which Theorem 3.7 will be used in the proof of Theorem 1.1.

We are now ready to prove Theorem 3.7.

Proof. TOPROVE 8 □

3.3 Proof of Theorem 1.1

We are now ready to prove our main theorem.

Proof. TOPROVE 9 □

Figure 2: The Latin squares M when $m \in \{4, 5\}$. Colour coding ▨ , ▨ , ▨ indicates cells to which Lemmas 3.8, 3.9 and 3.10, respectively, will be applied in the proof of Theorem 3.7.

4 Subsquares of order 2 or 3

From Theorem 1.1 we know that $\mathbb{E}_m(k, n)$ is asymptotically 0 for all $m \geqslant 4$. In this last section we consider subsquares of order $m < 4$. McKay and Wanless [9] conjectured that $\mathbb{E}_3(n, n) = 1/18 + o(1)$. Kwan, Sah and Sawhney [6] conjectured further that the distribution of the number of 3×3 subsquares in a random Latin square is asymptotically Poisson with this mean. If these conjectures are true, then $\lim_{n \to \infty} \mathbb{E}_m(n, n)$ is both positive and finite only when $m = 3$. Divoux, Kelly, Kennedy and Sidhu [3] generalised McKay and Wanless' conjecture by suggesting that $\mathbb{E}_3(k, n) = (1 + o(1))\binom{k}{3}/(3n^3)$. Although we are not able to resolve the situation completely, we are able to prove that $\mathbb{E}_3(k, n)$ is bounded. The proof follows the derivation of (**??**) closely, but when $m = 3$ that result was slightly conservative when counting entries in the second column to which Lemma 3.9 can be applied.

Theorem 4.1. *For $3 \leqslant k \leqslant n$,*

$$\mathbb{E}_3(k, n) \leqslant \frac{2k}{3n}(1 + O(1/k)).$$

Proof. TOPROVE 10 □

Finally, we turn to the case $m = 2$. Recall from Theorem 2.1 that $\mathbb{E}_2(n, n) = (1 + o(1))n^2/4$. Also, [3, Corollary 1.7] tells us that $\mathbb{E}_2(k, n) = (1/2 + o(1))\binom{k}{2}$ whenever $k \leqslant (1/2 - o(1))n$. We extend this result to all $k \leqslant n$. We first need the following lemma.

Lemma 4.2. *Let $\mathbf{L}$ be a random $k \times n$ Latin rectangle and let $\{i, j\} \subseteq [k]$ with $i \neq j$. The probability that $\mathbf{L}[\{i, j\}, [n]]$ contains at least t intercalates is at most $\exp(-\Omega(t \log t))$.*

Proof. TOPROVE 11 □

Theorem 4.3. *For $2 \leqslant k \leqslant n$,*

$$\mathbb{E}_2(k, n) = \frac{1}{2}\binom{k}{2}(1 + o(1)).$$

Proof. TOPROVE 12 □

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