

# Sampling Stable Marriages: Why Spouse-Swapping Won't Work\*

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## Abstract

We study the behavior of random walks along the edges of the stable marriage lattice for various restricted families of allowable preference sets. In the “ $k$ -attribute model,” each man is valued in each of  $k$  attributes, and each woman’s ranking of the men is determined by a linear function, representing her relative ranking of those attributes; men’s rankings of the women are determined similarly. We show that sampling with a random walk on the marriage lattice can take exponential time, even when  $k = 2$ . Moreover, we show that the marriage lattices arising in the  $k$ -attribute model are more restrictive than in the general setting; previously such a restriction had only been shown for the sets of preference lists. The second model we consider is the “ $k$ -range model,” where each person lies in a position in  $[i, i + k - 1]$ , for some  $i$ , on every preference list of the opposite sex. When  $k = 1$  there is a unique stable marriage. When  $k = 2$  there already can be an exponential number of stable marriages, but we show that a random walk on the stable marriage lattice always converges quickly to equilibrium. However, when  $k \geq 5$ , there are preference sets such that the random walk on the lattice will require exponential time to converge. Lastly, we show that in the extreme case where each gender’s rankings of the other are restricted to one of just a constant  $k$  possible preference lists, there are still instances for which the Markov chain mixes exponentially slowly, even when  $k = 4$ . This oversimplification of the general model helps elucidate why Markov chains based on spouse-swapping are not good approaches to sampling, even in specialized scenarios.

## 1 Introduction

In the simplest formulation of the Stable Marriage Problem [5, 7, 11], there are two disjoint sets of  $n$  men and  $n$  women. Each man has a ranking of the  $n$

women, called a *preference list*, and each woman has an analogous ranking of the men. We call these collections of preference lists the *preference sets*. A marriage is a perfect matching, pairing men and women. It is considered *stable* if no man-woman pair simultaneously ranks each other higher than their respective spouses. Gale and Shapley [5] showed the remarkable result that every instance of preference lists has a stable marriage. Since then, many variants of the problem have been studied such as the non-bipartite version (the *stable roommates* problem) or case of more than two disjoint sets of people (the so-called *man-woman-dog* marriage problem). In addition, the stable marriage problem is studied in various other scenarios including colleges and applicants as well as hospitals and residents [5].

It is well-known that the set of stable marriages form a distributive lattice, known as the *stable marriage lattice*. This is a graph where vertices correspond bijectively to the stable marriages and a marriage is above another if every man is at least as happy with the first marriage as with the second [11, 7]. If one marriage is better for all men who have new partners, then it turns out to be worse for each of their partners. The lattice has unique male and female optimal marriages and the Gale-Shapley algorithm [5] efficiently produces these extremal stable marriages.

A common concern with the standard Gale-Shapley algorithm is that it unfairly favors one sex at the expense of the other. This gives rise to the problem of finding “fair” stable marriages. Previous work on finding fair marriages has focused on algorithms for optimizing an objective function that captures the “happiness” of either a group of people or the person that is worst off, without regard for the gender [6, 9, 11, 12, 13, 16]. This is in contrast to the Gale-Shapley algorithm, which is the special case maximizing the happiness of only one gender. Simple schemes such as flipping a coin to decide which group attains optimality, or walking along the edges of the lattice to find a stable marriage in the middle level, seem unsatisfactory; if the lattice has many stable marriages that are nearly female-optimal and very few that are nearly male-optimal, then it might be more “fair” to generate a marriage that favors the women.

The optimization approaches based on happiness

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typically involve showing that an appropriately defined integer program can be efficiently solved. A different approach is to ask if one can generate a *random* stable marriage uniformly. The most natural method for random generation is to define a random walk along edges of the lattice so that it converges to the uniform distribution over all stable marriages. It is known that the edges of the lattice correspond to “rotations,” where a set of men swap partners so that either all of the men rank their new wives higher than before while the women rank their new husbands lower, or vice versa (see [7] or [11] for details). We can think of a move of the chain as forcing someone to accept a less favorable mate, setting off a series of “spouse swaps” whereby a set of people of one gender all improve in their preference lists while all of their previous partners do worse. The edges of the lattice dictate exactly how to formalize these moves so that there are at most a linear number of spouse-swapping moves at each step, these are easily identifiable, and they form reversible moves that connect the state space and converge to the uniform distribution. Unfortunately, it is possible to construct preference sets such that the stable marriage lattice, when regarded as a Markov kernel for a random walk, has a “bad cut” in the state space, implying the walk will take exponential time to converge to equilibrium.

The existence of a bad cut follows from the realization that every distributive lattice is isomorphic to some marriage lattice [1, 8]. Since it is easy to construct examples of lattices on which the random walk will mix slowly, it is not surprising that this approach fails for the general problem of sampling stable marriages. In fact, the problem of counting the number of stable marriages can be reduced to the problem of counting the number of antichains of a partial order; for any partial order, there is an instance of the marriage problem (of size polynomial in the size of the partial order) whose rotation poset is isomorphic to the partial order and the number of stable marriages is in bijection with the number of antichains of its rotation poset. This puts the problem of counting stable marriages in a large class of problems studied in [4] which includes counting antichains of a poset and counting the number of independent sets in a bipartite graph, which are interreducible with respect to the existence of an FPRAS (fully polynomial randomized approximating scheme). The existence of an FPRAS for this class of problems is open. This apparent intractability motivates the consideration of the problem of sampling stable marriages for more restricted sets of instances that model situations that might arise in actual applications.

**1.1 Specialized models** Each of the following models limits the allowable preference sets in different ways.

**The  $k$ -attribute model:** Our first model is motivated by on-line dating sites that ask many questions to compile extensive psychological profiles for each person. Some of these questions attempt to value a person in terms of some  $k$  attributes, such as athleticism, intelligence, salary, etc. Other questions try to determine the relative importance of these attributes in a potential mate.<sup>1</sup> Accordingly, we define the  $k$ -attribute model first by associating the men with points in  $R^k$ . Each woman’s ranking of the men is defined by a linear function of these attributes, whereby her preference list is determined by projecting the men’s points onto some line. Likewise, reversing the roles of men and women determines the men’s preference lists. A similar model was considered previously where it was shown that not all preference sets can be realized in a  $k$ -attribute model when  $k \leq n - 2$  (see [2] and references therein).

**The  $k$ -range model:** In the setting where medical students are matched to hospital residencies, one might expect some amount of uniformity among the preference lists of each group. Of course this will not be true if students exhibit nonuniform preferences over geography or specialties, but we consider the extreme case where students are interested solely in hospitals’ national ranking and hospitals are interested only in the students’ academic performance. If the preference lists are completely uniform on each side, then there will be a unique stable marriage. Instead we weaken this slightly and consider rankings such that if one hospital ranks a student 25th, then she always falls in between positions, say, 20 and 30 on all the other hospitals’ lists.

Formalizing this scenario, we say that a preference set is from a  $k$ -range model if, for each student, there exists an index  $i$  such that the student falls in position  $i, i+1, \dots, \text{ or } i+k-1$  on each hospital’s list, and similarly each hospital falls in some range of width  $k$  on all of the students’ lists. We say such an input has range  $k$ .

**The  $k$ -list model:** In our third and final model, we further simplify the allowable preference lists to drive home how pervasive obstacles to fast mixing can be. Each gender is partitioned into at most  $k$  different groups, and all members of a group are restricted to have exactly the same preference list. Such a scenario depicts a world where, for instance, all the women on the chess club have the same preference list. This may be different from the list shared by the women on

<sup>1</sup>We restrict to a heterosexual context throughout this paper. Moreover, any stereotypes and/or politically incorrect statements are intended solely for clarity of exposition.

the basketball team, or the one shared by the drama club. Note that we are not making any assumption that women on the chess club prefer male chess players to male athletes; rather they can have any ordering based on factors describing individual men.

**1.2 Results** We give a general construction demonstrating that walks on the stable marriage lattice can take exponential time to converge to equilibrium, and then show how to modify it to fit the restricted contexts. We show that the  $k$ -attribute model can contain exponentially many stable marriages when  $k \geq 2$ , and that with as few as two attributes the Markov chain can converge exponentially slowly.

Moreover, we show that fewer stable marriage lattices are achievable in the  $k$ -attribute model than in the general model, thus necessitating the modified construction. This was shown previously only for the preference sets; Bogomolnaia and Laslier [2] show that there is a preference set that is not realizable with fewer than  $n-1$  attributes. However, this does not immediately imply the corresponding result for stable marriage lattices. We show that there are marriage lattices for  $n$  people that can only be realized with at least  $n/2$  attributes.

Next, we show that for the  $k$ -range model, rates of convergence provide a more interesting landscape as we vary  $k$ , reminiscent of a phase transition. When  $k = 1$ , there is a unique stable marriage. When  $k \geq 2$  there can be an exponential number of stable marriages. We show that when  $k = 2$  the marriage lattice must be a hypercube, and hence the random walk will mix in polynomial time. (We conjecture that this remains true when  $k = 3$ , though the set of lattices have a much richer graph structure.) However, as soon as  $k$  is at least 5, there will be preference sets for which the random walk requires exponential time to converge to equilibrium.

The construction we used to show slow mixing for the  $k$ -range model can be extended to show slow mixing for the  $k$ -list model. It might be surprising to realize that there can be an exponential number of stable marriages, even when there are only a constant number of allowable lists for each gender. However, a careful construction demonstrates that even in this very restrictive model, already when  $k = 4$  the structure of the stable marriage lattice can be rich enough to contain an exponentially small cut. We believe that this elucidates the inherent obstacles to sampling stable marriages by random walks on the marriage lattice.

In order to show fast mixing in the  $k$ -range model when  $k = 2$ , we first characterize the allowable stable marriage lattices and show that they are always binary hypercubes. Random walks on the edges of the hypercube are known to converge quickly to equilibrium.

The technical contributions underlying the proofs of slow mixing are two-fold. First we identify a general mechanism for realizing an exponentially small cut in the state space arising from the stable marriage lattice. There is a single stable marriage with exponentially many marriages above and below it in the lattice. The random walk must pass through this vertex to connect the two sets, and the bottleneck can be used to show that the random walk converges slowly to equilibrium. Second, we develop methods for adapting this general mechanism to each of the restricted models, each involving a more careful construction.

For any preference set, the allowable rotations form a poset under the relation that one rotation precedes another if the first must be performed before the second can be performed. We carefully construct this *rotation poset* such that there is a rotation  $\mathcal{B}$  which depends on  $d$  different independent (in the sense that they can be rotated in any order) rotations  $\{\mathcal{A}_0, \mathcal{A}_1, \dots, \mathcal{A}_d\}$ , but is dependent on by a set of  $d$  independent rotations  $\{\mathcal{C}_0, \mathcal{C}_1, \dots, \mathcal{C}_d\}$ . If  $\mathcal{B}$  has not yet been rotated, then any subset of the *pre-rotations*  $\mathcal{A}_i$  may be rotated independently, so there are at least  $2^d$  marriages in this part of the state space. Similarly, if we have rotated  $\mathcal{B}$ , we may rotate any subset of the *post-rotations*  $\mathcal{C}_i$  independently, so there are at least  $2^d$  more marriages in this second part of the state space. There is a single edge connecting these two sets of marriages, thereby defining the bad cut.

While this construction is fairly straightforward when there are no restrictions on the preference set, it becomes much more challenging in each of our restricted scenarios. However, studying the allowable lattices in each of the restricted models revealed a rich structure worthy of further investigation.

## 2 Background

### 2.1 A Markov Chain on the Marriage lattice

In a given marriage  $\mathcal{M}$ , define a woman's *suitor* to be her favorite of the men that prefer her to their current wives. As the marriage is stable, every woman prefers her husband to her suitor. A *man-improving rotation* is a sequence  $\rho = (M_1, w_1, \dots, M_r, w_r)$  such that  $M_i$  is married to  $w_i$  and  $M_{i+1}$  is the suitor to  $w_i$ , where subscripts are modulo  $r$ . By dissolving the previous marriages and newly wedding each woman to her suitor, we obtain another stable marriage  $\mathcal{M}/\rho$  that is preferred by the men. (see [7] or [11] for details). *Woman-improving rotation* are defined similarly by exchanging genders in all of these definitions.

It can be shown that after performing a rotation improving preferences of one gender, the inverse is a rotation improving the other. Also, the edges of

the marriage lattice correspond exactly to allowable rotations [7]. To find all the rotations, we need only list the suitors for each person. Therefore we can use the rotations to define a Markov chain  $\mathcal{R}$  on the set of stable marriages as follows. Suppose we are currently at the marriage  $\mathcal{M}_t$ .

- With probability  $1/3$ , choose a man u.a.r. If he is part of a woman-improving rotation  $\rho$ , set  $\mathcal{M}_{t+1} = \mathcal{M}_t/\rho$ .
- With probability  $1/3$ , choose a man u.a.r. If he is part of a man-improving rotation  $\rho$ , set  $\mathcal{M}_{t+1} = \mathcal{M}_t/\rho$ .
- With probability  $1/3$ , set  $\mathcal{M}_{t+1} = \mathcal{M}_t$ .

The probability of picking a particular rotation is proportional to the number of couples it contains. Since a rotation and its inverse contain the same people,  $\mathcal{R}$  is reversible. It is easy to see that the chain is aperiodic and connects the state space of stable marriages, so the Markov chain converges to the uniform distribution over stable marriages.

**2.2 Mixing Time** The convergence time of a Markov chain is captured by its mixing time (see, e.g., [14]). The *total variation distance* between distributions is  $1/2$  of their  $\ell_1$  distance. The *mixing time*  $\tau(\epsilon)$  of a Markov chain is the time to come within  $\epsilon$  total variation distance of its stationarity. If the mixing time is upper bounded by a polynomial, we say the chain is *rapidly mixing*. If the mixing time is exponential, we say the chain is *slowly mixing*.

The *conductance* provides a way to upper and lower bound the mixing rate [10, 15], defined as

$$\Phi = \min_{S \subseteq \Omega: \pi(S) \leq 1/2} \frac{\sum_{x \in S, y \notin S} \pi(x)P(x, y)}{\pi(S)}.$$

The following conductance theorem is our main tool for showing slow mixing.

**THEOREM 2.1.** *For any reversible Markov chain with conductance  $\Phi$ ,*

$$\tau(\epsilon) \geq \frac{1 - 2\Phi}{2\Phi} \ln \epsilon^{-1}.$$

Thus, to lower bound the mixing time, it is sufficient to show that the conductance is small.

### 3 The $k$ -attribute model

Recall that in the  $k$ -attribute model, men and women are represented by points in  $R^k$ , and preference lists

are determined by linear objective functions. We show that even in the case that there are only two attributes, there are instances for which the Markov chain  $\mathcal{R}$  mixes slowly.

Before looking into the mixing time of  $\mathcal{R}$  in the attribute model, we show that, in a robust sense, this model is indeed more restrictive than the general case of arbitrary preference sets. Bogomolnaia and Laslier [2] showed that there exist preference sets on  $n$  men which cannot be realized with fewer than  $n-1$  attributes. This *cyclic* preference set is shown in Figure 1 for  $n = 4$ .

A :	a b c d	a :	D C B A
B :	b c d a	b :	A D C B
C :	c d a b	c :	B A D C
D :	d a b c	d :	C B A D

Figure 1: A preference set, either side of which cannot be realized in the 3-attribute model.

However, while this shows that there are preference sets in the general model which cannot be realized in the  $k$ -attribute model, it does not show the same about the rotation posets arising from these preference sets. For instance, if the men and women have the disallowed preference set as in Figure 1, the marriage lattice is simply a path of  $n$  marriages, each dependent on the previous, as shown in Figure 2. This marriage lattice (and the equivalent rotation poset) can be easily realized in the  $k$ -attribute model, even when  $k = 2$ .

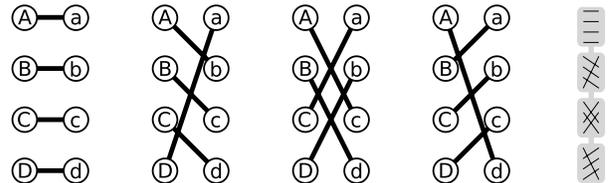


Figure 2: The range of stable marriages of Figure 1, with the marriage lattice to the far right

We show that the rotation posets realized in the  $k$ -attribute model are, in fact, strictly contained within the rotation posets arising in the general model. The unrealizable preference set in Figure 1 corresponded to a realizable rotation poset because there was an alternate preference set for the same rotation poset. To create a rotation poset with no realizable preference set, we remove this flexibility by creating a poset with the maximum number of rotations. We can then show the following.

**THEOREM 3.1.** *There exist rotation posets on  $n$  men which cannot be realized by any preference set in the  $k$ -attribute model when  $k < n/2$ .*

*Proof.* The maximum number of rotations for any  $n$  men is  $\frac{n(n-1)}{2}$ . To see this, define the *improvement* of a rotation to be the total distance the wives move on the men's preference lists. For instance, if a rotation on three men improves their allotment from their least favorite to second-to-least favorite, the rotation has improvement 3. Clearly the minimum improvement of any rotation is 2, as a rotation involves at least two men and they must improve at least one position each. On the other hand, the maximum sum of the improvements of all rotations is  $n(n-1)$ , as the  $n$  men can only improve  $n-1$  positions each. Therefore there can be at most  $\frac{n(n-1)}{2}$  rotations.

A rotation poset with  $\frac{n(n-1)}{2}$  rotations is illustrated in Figure 3. It consists of  $n-1$  rows of  $n/2$  independent rotations, where the edges between any two rows forms a  $2n$  cycle. We will show that, up to permutation of labels, this rotation poset has only one possible preference set.

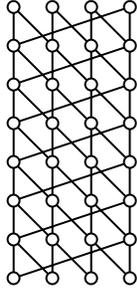


Figure 3: A rotation poset on 8 men which cannot be realized in the 3-attribute model.

We know that the male-optimal marriage weds each man to his favorite woman or else the number of rotations would not be maximal. Without loss of generality, let these favorites be  $(M_i, w_i)$ . Again by the maximality, the  $n$  independent initial rotations must involve only pairs of men swapping their two wives, and decrease the men's ranking by only one position each. We may assume these pairs are  $(M_1, M_2)$ ,  $(M_3, M_4)$ ,  $\dots$ ,  $(M_{n-1}, M_n)$ . Therefore the men's preference set begins as in the upper left of Figure 4.

The next round of rotations must decrease the men from their second choice to their third, and again involve only pairs of men swapping wives. The only way for a pair-rotation to depend on both the  $(M_1, M_2)$  rotation and the  $(M_3, M_4)$  rotation, is for it to involve one man from each, for instance  $(M_2, M_3)$ . If a pair-rotation depends on  $(M_3, M_4)$  and  $(M_5, M_6)$ , it must then involve  $(M_4, M_5)$ . This allows us to progressively build the preference list up to the third choice, as in the upper right of Figure 4.

This pattern continues, until we have finished the

$M_1 : w_1 w_2$	$M_1 : w_1 w_2 w_7$
$M_2 : w_2 w_1$	$M_2 : w_2 w_1 w_4$
$M_3 : w_3 w_4$	$M_3 : w_3 w_4 w_1$
$M_4 : w_4 w_3$	$M_4 : w_4 w_3 w_6$
$M_5 : w_5 w_6$	$M_5 : w_5 w_6 w_3$
$M_6 : w_6 w_5$	$M_6 : w_6 w_5 w_8$
$M_7 : w_7 w_8$	$M_7 : w_7 w_8 w_5$
$M_8 : w_8 w_7$	$M_8 : w_8 w_7 w_1$

$M_1 : w_1 w_2 w_7 w_4 w_5 w_6 w_3 w_8$
$M_2 : w_2 w_1 w_4 w_7 w_6 w_5 w_8 w_3$
$M_3 : w_3 w_4 w_1 w_6 w_7 w_8 w_5 w_2$
$M_4 : w_4 w_3 w_6 w_1 w_8 w_7 w_2 w_5$
$M_5 : w_5 w_6 w_3 w_8 w_1 w_2 w_7 w_4$
$M_6 : w_6 w_5 w_8 w_3 w_2 w_1 w_4 w_7$
$M_7 : w_7 w_8 w_5 w_2 w_3 w_4 w_1 w_6$
$M_8 : w_8 w_7 w_2 w_5 w_4 w_3 w_6 w_1$

Figure 4: The incremental construction of the men's preference set from Figure 3.

preference set as on be bottom of Figure 4. However, the men with even subscripts form a cyclic preference set on  $n/2$  people which, as stated above, can not be realized in fewer than  $n/2$  attributes.

We show that although the  $k$ -attribute model is a real restriction on the possible marriage lattices,  $\mathcal{R}$  may still mix slowly. First it will be useful to give a general construction for slow mixing that will be the starting point for each of our subsequent constructions.

**3.1 Slow mixing in the general model** We begin by constructing a specific instance of the *general* stable marriage problem for which the Markov chain mixes slowly. It is known that every distributive lattice is isomorphic to some marriage polytope [1, 8]. Since it is easy to construct examples of lattices where a random walk on the edges will mix slowly, it is not surprising that this approach fails for the problem of sampling stable marriages in general. However, our particular construction is the crux to showing that even for very restricted marriage lattices, the chain will mix slowly.

**THEOREM 3.2.** *There is a preference set on  $n$  men and  $n$  women on which, for some constant  $c_1 > 0$ , the mixing time of  $\mathcal{R}$  is  $e^{c_1 n}$ .*

*Proof.* We design preference sets so that there is one stable marriage that forms a bottleneck in the stable marriage lattice, with an exponential number of stable marriages above and below it. This establishes that the conductance is exponentially small and consequently, by Theorem 2.1, the Markov chain  $\mathcal{R}$  is slow mixing.

The construction involves  $5d$  people of each gender. The construction's rotation poset will be arranged such that there is a rotation  $\mathcal{B}$  which depends on  $d$  different independent rotations  $\{\mathcal{A}_0, \mathcal{A}_1, \dots, \mathcal{A}_d\}$ , but is dependent on by a set of  $d$  independent rotations  $\{\mathcal{C}_0, \mathcal{C}_1, \dots, \mathcal{C}_d\}$ . If we have not rotated  $\mathcal{B}$ , we may rotate any subset of these *pre-rotations*  $\mathcal{A}_i$ , so there are  $2^d$  marriages. Similarly, if we have rotated  $\mathcal{B}$  we may rotate any subset of these *post-rotations*  $\mathcal{C}_i$ , so there are  $2^d$  more marriages. Such a construction is illustrated in Figure 5.

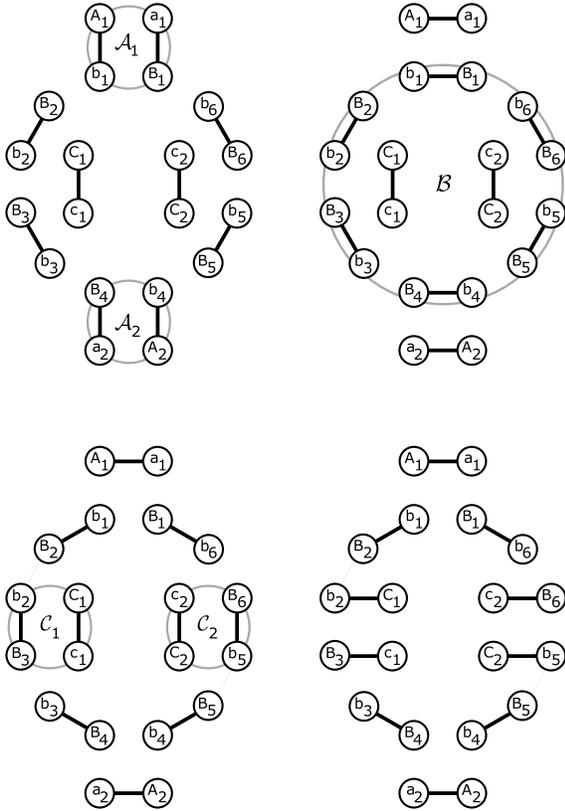


Figure 5: Four stable marriages, ranging from man-optimal to woman-optimal. The suitor-rotations are labeled before they are rotated.

We use capital letters to represent men and lowercase for women throughout. For instance, our large rotation  $\mathcal{B} = (B_1, b_1, B_2, \dots, b_{3d})$ . For the men and women used exclusively in pre-rotation  $\mathcal{A}_i$ , we use  $A_i$  and  $a_i$ , so  $\mathcal{A}_i = (A_i, a_i, B_{4i-3}, b_{4i-3})$ . Similarly, we use  $C_i$  and  $c_i$  for those exclusively in post-rotation  $\mathcal{C}_i$ , so  $\mathcal{C}_i = (C_i, c_i, B_{3i}, b_{3i-1})$ . This is illustrated in Figure 5.

Building preference sets in the general model that gives rise to such a rotation poset is straightforward; we need only go through our various marriages and list the spouses for each person, then move those spouses to the

$A_1$ :	$b_1$	$a_1$		$B_1$ :	$a_1$	$b_1$	$b_6$
$A_2$ :	$b_4$	$a_2$		$B_2$ :	$b_2$	$b_1$	
				$B_3$ :	$b_3$	$b_2$	$c_1$
$C_1$ :	$c_1$	$b_2$		$B_4$ :	$a_2$	$b_4$	$b_3$
$C_2$ :	$c_2$	$b_5$		$B_5$ :	$b_5$	$b_4$	
				$B_6$ :	$b_6$	$b_5$	$c_2$
$b_1$ :	$B_2$	$B_1$	$A_1$	$a_1$ :	$A_1$	$B_1$	
$b_2$ :	$C_1$	$B_3$	$B_2$	$a_2$ :	$A_2$	$B_4$	
$b_3$ :	$B_4$	$B_3$		$c_1$ :	$B_3$	$C_1$	
$b_4$ :	$B_5$	$B_4$	$A_2$	$c_2$ :	$B_6$	$C_2$	
$b_5$ :	$C_2$	$B_6$	$B_5$				
$b_6$ :	$B_1$	$B_6$					

Figure 6: The preference set corresponding to Figure 5

front of that person's preference list. For instance, if man  $B_1$  is married to first  $a_1$ , then  $b_1$ , and then  $b_{3d}$ , his preference list is  $(a_1, b_1, b_{3d}, \dots)$ . Note that the women after these spouses are irrelevant, as he will always have one of his first three choices available. Woman  $b_1$  is married to  $A_1$ ,  $B_1$ , then  $B_2$ . However, these rotations sequentially decrease  $b_1$ 's happiness, so her preference list is  $(B_2, B_1, A_1, \dots)$ . Again, the remaining preference lists are unimportant. The partial preference set for Figure 5 is depicted in Figure 6.

This construction of the preference lists guarantees stability, as the only people someone might prefer to their spouse in one marriage are their spouses in better (from their perspective) marriages. The object of affection therefore prefers their current spouse; they do not favor switching and we have stability.

On this preference set, the mixing time of  $\mathcal{R}$  is exponential in  $n$ . The above construction helps display a general mechanism for showing slow-mixing in the restricted models.

### 3.2 Slow mixing in the $k$ -attribute Model

We now proceed to adapt the construction from Section 3.1 to the  $k$ -attribute model.

**THEOREM 3.3.** *If  $k \geq 2$ , there are  $k$ -attribute preference sets for which there is a constant  $c_2 > 0$  such that the mixing time of  $\mathcal{R}$  is  $e^{c_2 n}$ .*

Here we first prove the case when  $k \geq 3$ , and then extend this to the case when  $k = 2$ .

*Proof.* We build the construction in Figure 5 in  $R^3$ . In doing so, we will place all women on the quarter unit ball. That is,  $\forall w, \|\mathbf{v}_w\| = 1$ . For any three

equidistant neighboring women on the ball, a man may choose these to be his favorite; he simply finds a vector that is a convex combination of the three women's locations, and lets his function correspond to that vector. Furthermore, he can arbitrarily choose the order of those three points by letting the average weigh more heavily towards his first and then second choice. As Figure 6 needs only the first three people in any preference list, will can recreate the preference sets exactly.

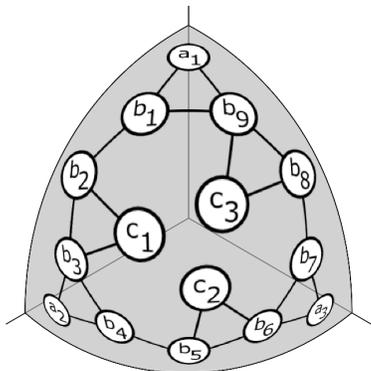


Figure 7: The arrangement of women in 3-space when  $k = 3$ .

In actually placing the women, we need only put the large rotation in a circle, and the women for the other rotations near their neighbors in Figure 5. This is illustrated in Figure 7. Note that, for each man, there is some face or edge to which all his wives are incident. This way they may be placed at the very beginning of his preference list, and our marriages are stable, proving Theorem 3.3 in three or more dimensions.

When  $k = 2$ , again we place the women on the unit ball; this time in two dimensions. Notice that a man can choose any adjacent pair as his favorites (and their order). He can then choose a woman incident to that pair as his third, with a few exceptions. (Figure 8 shows such an exception. The only way for a preference list to begin  $\{x, y, z\}$  would be if the distance from  $y$  to  $z$  was strictly less than the distance from  $w$  to  $x$ .)

There is no way to place all spouses at the very beginning of the preference lists as we did in Figure 6, even if we're simply building a long rotation (with no pre- or post-rotations). However, if we arrange the women in order on the unit ball  $\{b_1, b_2, \dots, b_{3k}\}$ , and do the same with the men, then all but one of the preference lists can place the spouses at the very beginning, and we still have stability (as in Figure 9).

Inserting the women for pre- and post-rotations, we place  $a_i$  just before  $b_{3i-2}$  and place  $c_i$  just before  $b_{3i-1}$ . This will place even more women in front of the spouses,

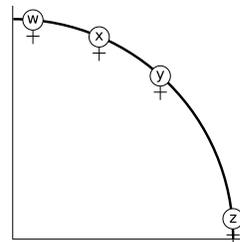


Figure 8: An example where, although adjacent, no preference list may begin with  $\{x, y, z\}$ .

which might create instability. Luckily, these additional women are all married to their first or second choice, so stability is preserved. (The extra men are inserted similarly, with  $A_i$  just behind  $B_{3i-2}$  and  $C_i$  just in front of  $B_{3i-1}$ .) This is illustrated in Figure 10. This allows us to create a preference set, as illustrated in Figure 11.

$B_1 : \mathbf{b_1} \ b_2 \ b_3 \ b_4 \ b_5 \ \mathbf{b_6}$	$b_1 : \mathbf{B_2} \ \mathbf{B_1}$
$B_2 : \mathbf{b_2} \ \mathbf{b_1}$	$b_2 : \mathbf{B_3} \ \mathbf{B_2}$
$B_3 : \mathbf{b_3} \ \mathbf{b_2}$	$b_3 : \mathbf{B_4} \ \mathbf{B_3}$
$B_4 : \mathbf{b_4} \ \mathbf{b_3}$	$b_4 : \mathbf{B_5} \ \mathbf{B_4}$
$B_5 : \mathbf{b_5} \ \mathbf{b_4}$	$b_5 : \mathbf{B_6} \ \mathbf{B_5}$
$B_6 : \mathbf{b_6} \ \mathbf{b_5}$	$b_6 : \mathbf{B_1} \ B_2 \ B_3 \ B_4 \ B_5 \ \mathbf{B_6}$

Figure 9: The preference set from a 6-rotation in 2-dimensions.

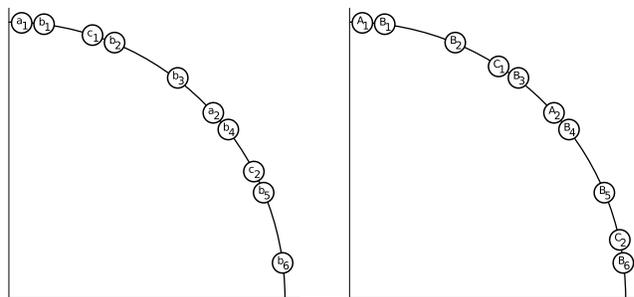


Figure 10: The arrangement of the women in 2-space, when  $k = 2$ .

Note that the construction above barely avoids the problem illustrated in Figure 8. For instance,  $b_2$ 's preference list begins  $\{C_1, B_3, B_2\}$ . If she preferred these in a different order, for example  $\{B_3, C_1, B_2\}$ , the arrangement in 2-space must be changed, as the distance from  $B_2$  to  $C_1$  is exactly the same as  $B_3$  to  $A_2$ .

$A_1 : \mathbf{b}_1 \mathbf{a}_1$	$B_1 : \mathbf{a}_1 \mathbf{b}_1 c_1$	$b_2 b_3 a_2 b_4 c_2 b_5 \mathbf{b}_6$
$A_2 : \mathbf{b}_4 \mathbf{a}_2$	$B_2 : \mathbf{b}_2 c_1 \mathbf{b}_1$	
	$B_3 : \mathbf{b}_3 \mathbf{b}_2 c_1$	
$C_1 : c_1 \mathbf{b}_2$	$B_4 : \mathbf{a}_2 \mathbf{b}_4 \mathbf{b}_3$	
$C_2 : c_2 \mathbf{b}_5$	$B_5 : \mathbf{b}_5 c_2 \mathbf{b}_4$	
	$B_6 : \mathbf{b}_6 \mathbf{b}_5 c_2$	
$a_1 : \mathbf{A}_1 \mathbf{B}_1$	$b_1 : \mathbf{B}_2 \mathbf{B}_1 \mathbf{A}_1$	
$a_2 : \mathbf{A}_2 \mathbf{B}_4$	$b_2 : \mathbf{C}_1 \mathbf{B}_3 \mathbf{B}_2$	
	$b_3 : \mathbf{B}_4 A_2 \mathbf{B}_3$	
$c_1 : \mathbf{B}_3 \mathbf{C}_1$	$b_4 : \mathbf{B}_5 \mathbf{B}_4 \mathbf{A}_2$	
$c_2 : \mathbf{B}_6 \mathbf{C}_2$	$b_5 : \mathbf{C}_2 \mathbf{B}_6 \mathbf{B}_5$	
	$b_6 : A_1 \mathbf{B}_1 B_2$	$C_1 B_3 A_2 B_4 B_5 C_2 \mathbf{B}_6$

Figure 11: The people from Figure 5 arranged in 2-dimensions and the corresponding preference lists.

#### 4 The $k$ -range model

Recall that in the  $k$ -range model, each person appears within  $k$  possible positions on the other genders' preference lists. If either gender has range 1, then every member of the opposite gender has the same preference list, and there is only one stable marriage. When  $k \geq 2$  the number of stable marriages can be exponential. The following two theorems show a type of "phase transition" in the mixing rate as  $k$  increases.

**THEOREM 4.1.** *When  $k = 2$ , there are  $k$ -range preference sets that allow exponentially many stable marriages, but the mixing time of  $\mathcal{R}$  is always bounded by a polynomial in  $n$ .*

Interestingly, increasing the range slightly yields very different behavior in the mixing rate.

**THEOREM 4.2.** *For  $k \geq 5$ , there is a  $k$ -range preference set so that, for some constant  $c$ , the mixing time of  $\mathcal{R}$  is at least  $e^{cn}$ .*

We now outline proofs of these two theorems to explain the dichotomy in the mixing rates as we vary  $k$ .

*Proof of Theorem 4.1:* To prove  $\mathcal{R}$  mixes in polynomial time on 2-range preference sets, we use the fact that if a preference set has range 2, removing an individual from the lists never increases the range. We claim that the marriage lattice arising from a preference set with range 2 must be a hypercube, and therefore a random walk on its edges is fast-mixing. The proof of this claim that the lattice is a hypercube is by induction.

If all the men agree that some woman is best, she gets her first choice in any stable marriage. We can

remove the newlyweds from the other preference lists and use induction.

If there is a pair of people who are both first on the other's list, then any stable marriage will wed these two. Again, we can remove both from the other preference list and use induction.

If neither of these cases occur, then there are two men at the top of the women's lists, and two women at the top of the men's lists, and these four people form a rotation. There are two ways to wed this group, but after choosing such a pairing, we can remove all four from others' lists. The remaining preferences will be the same regardless of the pairing we chose, and we again use induction.

Therefore the marriage lattice is simply the binary hypercube with dimension equal to the number of rotations we found. Walks on the hypercube are well known to be fast mixing (see, e.g., [3]).

$B_3 : \mathbf{b}_3 \mathbf{b}_1 b_2 b_4 b_5 b_6 b_7 b_8 b_9 b_{10} b_{11} b_{12}$
$B_5 : b_1 b_2 \mathbf{b}_5 \mathbf{b}_3 b_4 b_6 b_7 b_8 b_9 b_{10} b_{11} b_{12}$
$B_7 : b_1 b_2 b_3 b_4 \mathbf{b}_7 \mathbf{b}_5 b_7 b_8 b_9 b_{10} b_{11} b_{12}$
$B_9 : b_1 b_2 b_3 b_4 b_5 b_6 \mathbf{b}_9 \mathbf{b}_7 b_8 b_{10} b_{11} b_{12}$
$B_{11} : b_1 b_2 b_3 b_4 b_5 b_6 b_7 b_8 \mathbf{b}_{11} \mathbf{b}_9 b_{10} b_{12}$
$B_{12} : b_1 b_2 b_3 b_4 b_5 b_6 b_9 b_7 b_8 b_{10} \mathbf{b}_{12} \mathbf{b}_{11}$
$B_{10} : b_1 b_2 b_3 b_4 b_5 b_6 b_7 b_8 b_9 \mathbf{b}_{12} \mathbf{b}_{10} b_{11}$
$B_8 : b_1 b_2 b_3 b_4 b_5 b_6 b_7 \mathbf{b}_8 \mathbf{b}_{10} b_9 b_{11} b_{12}$
$B_6 : b_1 b_2 b_3 b_4 b_5 \mathbf{b}_6 \mathbf{b}_8 b_7 b_9 b_{10} b_{11} b_{12}$
$B_4 : b_1 b_2 b_3 \mathbf{b}_4 \mathbf{b}_6 b_5 b_7 b_8 b_9 b_{10} b_{11} b_{12}$
$B_2 : b_1 \mathbf{b}_2 \mathbf{b}_4 b_3 b_5 b_6 b_7 b_8 b_9 b_{10} b_{11} b_{12}$
$B_1 : \mathbf{b}_1 \mathbf{b}_2 b_3 b_4 b_5 b_6 b_7 b_8 b_9 b_{10} b_{11} b_{12}$

Figure 12: The male preferences for a 12-rotation with range 4.

*Proof of Theorem 4.2:* In order to show that the random walk on the stable marriage lattice is slowly mixing when  $k \geq 5$ , we would like to create a  $k$ -range example as in Section 3.1. Unlike in the previous examples, the difficulty here is creating an arbitrarily long rotation. If there is a rotation on  $(B_1, B_2, \dots, B_{3d})$ , then some woman will be married to a man of high value before the rotation  $(B_1)$ , but a man of low value after  $(B_{3d})$ . No matter her own worth, this cannot be stable for large  $d$ .

Instead, our construction of the long cycle proceeds up along the odd numbered men and then back along the even, so their quality never varies too much along the cycle; with a rotation on  $(B_1, B_3, \dots, B_{3d}, B_{3d-1}, B_{3d-3}, \dots, B_2)$ , the value of



$A_1 : \mathbf{b}_1 \mathbf{a}_1 b_2 b_4 b_3 c_1 b_5 b_6 b_8 a_2 b_7 b_9 c_2 b_{10} b_{12} b_{11}$   
 $A_2 : a_1 b_1 b_2 c_1 b_3 b_4 b_6 b_5 \mathbf{b}_7 \mathbf{a}_2 b_8 b_{10} b_9 c_2 b_{12} b_{11}$   
 $C_1 : a_1 b_1 b_2 \mathbf{c}_1 \mathbf{b}_3 b_4 b_6 b_5 b_7 a_2 b_8 b_{10} b_9 c_2 b_{12} b_{11}$   
 $C_2 : b_1 a_1 b_2 b_4 b_3 c_1 b_5 b_6 b_8 a_2 b_7 \mathbf{b}_9 \mathbf{c}_2 b_{10} b_{12} b_{11}$   
 $B_1 : \mathbf{a}_1 \mathbf{b}_1 \mathbf{b}_2 b_5 b_3 c_1 b_4 b_6 a_2 b_9 b_7 b_8 c_2 b_{10} b_{12} b_{11}$   
 $B_3 : a_1 \mathbf{b}_3 \mathbf{b}_1 \mathbf{b}_2 c_1 b_4 a_2 b_7 b_5 b_6 b_8 b_{11} b_9 c_2 b_{10} b_{12}$   
 $B_5 : a_1 b_1 b_2 \mathbf{b}_5 \mathbf{b}_3 \mathbf{c}_1 b_4 b_6 a_2 b_9 b_7 b_8 c_2 b_{10} b_{12} b_{11}$   
 $B_7 : a_1 b_3 b_1 b_2 c_1 b_4 \mathbf{a}_2 \mathbf{b}_7 \mathbf{b}_5 b_6 b_8 b_{11} b_9 c_2 b_{10} b_{12}$   
 $B_9 : a_1 b_1 b_2 b_5 b_3 c_1 b_4 b_6 a_2 \mathbf{b}_9 \mathbf{b}_7 b_8 c_2 b_{10} b_{12} b_{11}$   
 $B_{11} : a_1 b_3 b_1 b_2 c_1 b_4 a_2 b_7 b_5 b_6 b_8 \mathbf{b}_{11} \mathbf{b}_9 \mathbf{c}_2 b_{10} b_{12}$   
 $B_{12} : a_1 b_1 b_2 c_1 b_3 b_4 b_6 b_5 b_7 a_2 b_8 b_{10} b_9 c_2 \mathbf{b}_{12} \mathbf{b}_{11}$   
 $B_{10} : b_1 a_1 b_2 b_4 b_3 c_1 b_5 b_6 b_8 a_2 b_7 b_9 c_2 \mathbf{b}_{10} \mathbf{b}_{12} b_{11}$   
 $B_8 : a_1 b_1 b_2 c_1 b_3 b_4 b_6 b_5 b_7 a_2 \mathbf{b}_8 \mathbf{b}_{10} b_9 c_2 b_{12} b_{11}$   
 $B_6 : b_1 a_1 b_2 b_4 b_3 c_1 b_5 \mathbf{b}_6 \mathbf{b}_8 a_2 b_7 b_9 c_2 b_{10} b_{12} b_{11}$   
 $B_4 : a_1 b_1 b_2 c_1 b_3 \mathbf{b}_4 \mathbf{b}_6 b_5 b_7 a_2 b_8 b_{10} b_9 c_2 b_{12} b_{11}$   
 $B_2 : b_1 a_1 \mathbf{b}_2 \mathbf{b}_4 b_3 c_1 b_5 b_6 b_8 a_2 b_7 b_9 c_2 b_{10} b_{12} b_{11}$

Figure 16: A slow construction in 4-list when  $k = 2$

*Proof.* In the construction in the proof of Theorem 4.2, the preference lists only needed a certain order in the individual strata. Above or below the strata, the lists had a great deal of flexibility. In fact, if two strata are disjoint, a single preference list could contain both. Combining strata in this way will give us a slow construction with a constant number of lists. It happens that our construction can be consolidated into four lists, as illustrated in Figure 16.

## 6 Conclusions

We have demonstrated that random walks on the stable marriage lattice are slowly mixing, even in very restricted scenarios. Finding alternative methods for sampling stable marriages in any of these restrictive settings is an interesting open problem that might shed light on the general problem of sampling on distributive lattices.

It remains open whether  $\mathcal{R}$  is fast for the  $k$ -range model when  $k = 3$  or 4. We conjecture that it is when  $k = 3$ . In this case we believe the allowable lattices can be expressed as a product of a small family of allowable graphs, which would imply that random walks on all the allowable lattices mix in polynomial time. We leave  $k = 4$  as an open problem.

Finally, we point out that the models defined in this paper, in particular the  $k$ -attribute and  $k$ -range models, are worthy of further study. For instance, given a set of preference set, can we efficiently decide whether it could have arisen from a  $k$ -attribute model? I.e., can we associate the members of the one gender with points in  $R^k$  so that the preference lists arise as projections of these points onto a line. It also seems worthwhile

to ask whether the algorithms for constructing stable marriages can be implemented more efficiently if the preference lists come from one of these restricted scenarios. For example, we can show that we can find the male- and female-optimal marriage more efficiently in the  $k$ -range model.

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