Asymptotic approximation of the number of classic magic squares

Walter Trump, 2015-01-27

Number of Classic magic squares of order m: N(m)

Number of magic Series of classic magic squares of order m: S(m)

c-Factor of classic magic squares of order m: c(m)

Probability for a line (m disjoint numbers) to be magic: p(m)

$$N(m) = c(m) \cdot p(m)^{2m} \cdot \frac{1}{8} \cdot m^2!$$
$$p(m) = \frac{S(m)}{\binom{m^2}{m}}$$

Asymtotic approximations (very large m):

$$S(m) \simeq \frac{1}{\pi} \sqrt{\frac{3}{e}} \cdot \frac{(em)^m}{m^3} \cdot \left(1 + \frac{3}{5m}\right) \qquad \text{According to Henry Bottomley [1] and Michael Quist [2].}$$

$$\binom{m^2}{m} \simeq \frac{(em)^m}{\sqrt{2\pi em}} \cdot e^{\frac{1}{4m}} \qquad \text{See Proof 1.}$$

$$p(m) \simeq \frac{S(m)}{\binom{m^2}{m}} \simeq \frac{\frac{1}{\pi} \sqrt{\frac{3}{e}} \cdot \frac{(em)^m}{m^3}}{\frac{(em)^m}{\sqrt{2\pi em}}} \cdot \frac{1 + \frac{3}{5m}}{e^{\frac{1}{4m}}} \implies \qquad \boxed{p(m) \simeq \sqrt{\frac{6}{\pi} \cdot m^{-5}} \cdot \frac{1 + \frac{3}{5m}}{e^{\frac{1}{4m}}}}$$

$$N(m) \simeq c(m) \cdot \left(\sqrt{\frac{6}{\pi} \cdot m^{-5}} \cdot \frac{1 + \frac{3}{5m}}{e^{\frac{1}{4m}}}\right)^{2m} \cdot \frac{1}{8} \cdot \sqrt{2\pi m^2} (e^{-1} \cdot m^2)^{m^2}$$

$$\boxed{N(m) \simeq \frac{1}{8} \cdot \sqrt{2\pi} \cdot e^{\frac{7}{10}} \cdot c(m) \cdot \left(\frac{6}{\pi}\right)^m \cdot m^{2m^2 - 5m + 1} \cdot e^{-m^2}}{e^{1}} \qquad \text{See Proof 2.}$$
The small factor $c(m) \approx 0.185 \cdot (m-1)$ is still an experimental result.

$$\frac{c(m)}{m} \simeq 0.185 \Rightarrow \qquad N(m) \simeq 0.185 \cdot \frac{1}{8} \cdot \sqrt{2\pi} \cdot e^{\frac{7}{10}} \cdot \left(\frac{6}{\pi}\right)^m \cdot m^{2m^2 - 5m + 2} \cdot e^{-m^2}$$

$$\ln(N(m)) \simeq \ln\left(0.185 \cdot \frac{\sqrt{2\pi}}{8}\right) + \frac{7}{10} + m \cdot \ln\left(\frac{6}{\pi}\right) + (2m^2 - 5m + 2) \cdot \ln(m) - m^2$$

Probability P(m) for a classic number square to be magic:

$$P(m) \simeq c(m) \cdot \left(\sqrt{\frac{6}{\pi} \cdot m^{-5}} \cdot \frac{1 + \frac{3}{5m}}{e^{\frac{1}{4m}}}\right)^{2m} \simeq e^{\frac{7}{10}} \cdot 0.185m \cdot \left(\frac{6}{\pi}\right)^m \cdot m^{-5m}$$

Proof 1

Stirling formula: $n! = \sqrt{2\pi n} \cdot n^n \cdot e^{-n} \cdot e^{\frac{1}{12n}}$ $\binom{m^2}{m} = \frac{m^2!}{m! \cdot (m^2 - m)!}$ $\binom{m^2}{m} \simeq \frac{\sqrt{2\pi m^2}}{\sqrt{2\pi m} \cdot \sqrt{2\pi (m^2 - m)}} \cdot \frac{(m^2)^{m^2}}{m^m \cdot (m^2 - m)^{m^2 - m}} \cdot \frac{e^{-m^2}}{e^{-m} \cdot e^{-m^2 + m}} \cdot \frac{e^{\frac{1}{12m^2}}}{e^{\frac{1}{12m}} \cdot e^{\frac{1}{12(m^2 - m)}}}$ $\binom{m^2}{m} \simeq \frac{1}{\sqrt{2\pi(m-1)}} \cdot \frac{(m^2-m)^m}{m^m} \cdot \frac{(m^2)^{m^2}}{(m^2-m)^{m^2}} \cdot e^{-\frac{1}{12m} - \frac{1}{12m^2(m-1)}}$ $\binom{m^2}{m} \simeq \frac{m^m}{\sqrt{2\pi(m-1)}} \cdot \left(\frac{m-1}{m}\right)^m \cdot \left(\left(\frac{m}{m-1}\right)^m\right)^m \cdot e^{-\frac{1}{12m}}$ $\binom{m^2}{m} \simeq \frac{m^m}{\sqrt{2\pi(m-1)}} \cdot e^{-1 - \frac{1}{2m}} \cdot \left(e^{1 + \frac{1}{2m} + \frac{1}{3m^2}}\right)^m \cdot e^{-\frac{1}{12m}}$ $\binom{m^2}{m} \simeq \frac{(em)^m}{\sqrt{2\pi e(m-1)}} \cdot e^{-\frac{1}{2m}} \cdot e^{+\frac{1}{3m}} \cdot e^{-\frac{1}{12m}}$ $\binom{m^2}{m} \simeq \frac{(em)^m}{\sqrt{2\pi em}} \cdot e^{-\frac{1}{4m}} \cdot \sqrt{\left(\frac{m}{m-1}\right)^{m \cdot \frac{1}{m}}}$ $\binom{m^2}{m} \simeq \frac{(em)^m}{\sqrt{2\pi em}} \cdot e^{-\frac{1}{4m}} \cdot e^{\frac{1}{2m}}$ $\binom{m^2}{m} \simeq \frac{(em)^m}{\sqrt{2\pi em}} \cdot e^{\frac{1}{4m}}$

Proof 2

$$\left(\frac{1+\frac{3}{5m}}{e^{\frac{1}{4m}}}\right)^{2m} = e^{-\frac{1}{2}} \cdot e^{2m \cdot \ln\left(1+\frac{3}{5m}\right)} = e^{-\frac{1}{3}} \cdot e^{2m \cdot \left(\frac{3}{5m}-\frac{3}{10m^2}+\cdots\right)}$$
$$\left(\frac{1+\frac{3}{5m}}{e^{\frac{1}{4m}}}\right)^{2m} \simeq e^{-\frac{1}{2}} \cdot e^{\frac{6}{5}} \simeq e^{\frac{7}{10}}$$