

CS174 Spring 99: Lecture Note 4

Notes by Alistair Sinclair, September 1998; based on earlier notes by Manuel Blum/Douglas Young.

More on random permutations

We might ask more detailed questions, such as:

Q4: What is the probability that π contains at least one 1-cycle (cycle of length 1)?

Q5: What is the distribution of the number of 1-cycles?

Let E_i be the event that π maps i to itself. Q4 asks for $\Pr[E_1 \vee E_2 \vee \dots \vee E_n]$. This seems hard to compute ...

What probabilities *can* we compute easily? Define $p_i = \Pr[E_i]$; $p_{ij} = \Pr[E_i \wedge E_j]$; $p_{ijk} = \Pr[E_i \wedge E_j \wedge E_k]$; and so on. (The indices i, j, k here are assumed to be distinct.) Then we have

$$p_i = \frac{(n-1)!}{n!} = \frac{1}{n}; \quad p_{ij} = \frac{(n-2)!}{n!} = \frac{1}{n(n-1)}; \quad p_{ijk} = \frac{(n-3)!}{n!};$$

and so on. (Check this!)

Now define $S_1 = \sum_i p_i$; $S_2 = \sum_{ij} p_{ij}$; $S_3 = \sum_{ijk} p_{ijk}$; and so on. So we get $S_1 = n \cdot \frac{1}{n} = 1$; $S_2 = \binom{n}{2} \cdot \frac{1}{n(n-1)} = \frac{1}{2}$; and generally

$$S_k = \binom{n}{k} \cdot \frac{(n-k)!}{n!} = \frac{n!}{k!(n-k)!} \cdot \frac{(n-k)!}{n!} = \frac{1}{k!}. \quad (*)$$

The following theorem, known as the Principle of Inclusion/Exclusion, expresses $\Pr[E_1 \vee \dots \vee E_n]$ in terms of the easier-to-compute S_k .

Theorem 1: $\Pr[E_1 \vee E_2 \vee \dots \vee E_n] = S_1 - S_2 + S_3 - S_4 + \dots \pm S_n$.

Proof: Let s be any sample point in $E_1 \vee \dots \vee E_n$. How often is it counted on the right-hand-side? Suppose s occurs in exactly r of the E_i . Then it appears r times in S_1 , $\binom{r}{2}$ times in S_2 , $\binom{r}{3}$ times in S_3 , and so on. (Why?) So the contribution of $\Pr[s]$ to the r.h.s. is

$$\Pr[s] \left\{ \binom{r}{1} - \binom{r}{2} + \binom{r}{3} - \dots \pm \binom{r}{r} \right\}. \quad (**)$$

But now if we look at the binomial expansion of $(1-x)^r$ we see

$$0 = (1-1)^r = 1 - \binom{r}{1} + \binom{r}{2} - \binom{r}{3} + \dots \pm \binom{r}{r},$$

so the term in braces in (**) is exactly 1. Thus s contributes exactly $\Pr[s]$ to the r.h.s., which proves the theorem. \square

Note that the theorem is true for *any* family of events $\{E_i\}$.

We can now answer our Q4 about random permutations. From Theorem 1, and using the values $S_k = \frac{1}{k!}$ from (*), we get:

$$\Pr[\pi \text{ contains at least one 1-cycle}] = 1 - \frac{1}{2!} + \frac{1}{3!} - \frac{1}{4!} + \dots \pm \frac{1}{n!} \sim 1 - e^{-1} = 0.632 \dots$$

Ex: How good is this last approximation for $n = 6$? \square

Now let's think about Q5. For a family of events $\{E_i\}$, define

$$q_k = \Pr[\text{exactly } k \text{ of the } E_i \text{ occur}].$$

To compute this, we first need a generalization of Theorem 1:

Theorem 1': $\Pr[\text{at least } k \text{ of the } E_i \text{ occur}] = S_k - \binom{k}{k-1}S_{k+1} + \binom{k+1}{k-1}S_{k+2} - \binom{k+2}{k-1}S_{k+3} + \cdots \pm \binom{n-1}{k-1}S_n$. \square

Ex: verify that Theorem 1 is a special case of Theorem 1', and (harder!) prove Theorem 1'. \square

From Theorem 1', we can easily deduce:

Theorem 2: $q_k = S_k - \binom{k+1}{k}S_{k+1} + \binom{k+2}{k}S_{k+2} - \binom{k+3}{k}S_{k+3} + \cdots \pm \binom{n}{k}S_n$.

Proof: From the definition of q_k , we have

$$q_k = \Pr[\text{at least } k \text{ of the } E_i \text{ occur}] - \Pr[\text{at least } k+1 \text{ of the } E_i \text{ occur}].$$

From Theorem 1', the coefficient of S_{k+i} in the difference of these two series (neglecting the sign) is

$$\binom{k+i-1}{k-1} + \binom{k+i-1}{k} = \frac{(k+i-1)!}{(k-1)!i!} + \frac{(k+i-1)!}{k!(i-1)!} = \frac{(k+i-1)!(k+i)}{k!i!} = \binom{k+i}{k}.$$

Since the signs alternate, this gives us exactly the series claimed. \square

Going back to the special case of random permutations, recall from (*) that $S_k = \frac{1}{k!}$, so Theorem 2 gives us:

$$\begin{aligned} q_0 &= 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \cdots \pm \frac{1}{n!} \\ q_1 &= 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \cdots \mp \frac{1}{(n-1)!} \\ q_2 &= \frac{1}{2!} \left\{ 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \cdots \pm \frac{1}{(n-2)!} \right\} \\ q_3 &= \frac{1}{3!} \left\{ 1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \cdots \mp \frac{1}{(n-3)!} \right\} \\ &\vdots \\ q_{n-2} &= \frac{1}{(n-2)!} \left\{ 1 - 1 + \frac{1}{2!} \right\} \\ q_{n-1} &= \frac{1}{(n-1)!} \{1 - 1\} = 0 \\ q_n &= \frac{1}{n!}. \end{aligned}$$

Ex: Give simple arguments to explain why $q_{n-1} = 0$ and $q_n = \frac{1}{n!}$. \square

Thus we see that, for every fixed k , $q_k \sim \frac{1}{k!}e^{-1}$.

The probabilities $\{\frac{1}{k!}e^{-1}\}$ play a special role: they define the *Poisson distribution* (with parameter 1).

Definition: A r.v. X has the Poisson distribution with parameter λ if

$$\Pr[X = k] = e^{-\lambda} \frac{\lambda^k}{k!} \quad \text{for all integers } k \geq 0$$

(and $\Pr[X = x] = 0$ for all other values of x). \square

Ex: Check that this is always a probability distribution, i.e., that $\sum_{k=0}^{\infty} e^{-\lambda} \frac{\lambda^k}{k!} = 1$. \square

So we see that, as $n \rightarrow \infty$, the distribution of the number of 1-cycles in a random permutation on n elements behaves like the Poisson distribution with $\lambda = 1$.

Ex: For $n = 10$, compute the q_k exactly and compare them with the approximate values $\frac{1}{k!}e^{-1}$. How good is the approximation? \square

If X is Poisson with parameter λ , then

$$E(X) = \sum_{k=0}^{\infty} e^{-\lambda} \frac{\lambda^k}{k!} \cdot k = e^{-\lambda} \lambda \sum_{k=1}^{\infty} \frac{\lambda^{k-1}}{(k-1)!} = e^{-\lambda} \lambda e^{\lambda} = \lambda.$$

So the expectation is just λ .

Ex: Is this result consistent with our answer to Q1 in Note 2?

Ex: What is the variance, $\text{Var}(X)$?

The Poisson distribution shows up naturally in many contexts. Here is another example, which also introduces another important distribution, the *binomial distribution*.

Bernoulli trials

A coin comes up heads with probability p , tails with probability $1 - p$.

- Suppose it is tossed n times. What is $\Pr[\text{exactly } k \text{ heads}]$?

This question arises very frequently in applications in Computer Science. In place of coin flips, we can think of a sequence of n identical independent trials, each of which succeeds (heads) with probability p . It is also a special case of Theorem 2 above, where E_i is the event “the i th toss is heads”: the difference here is that *the events E_i are now independent*, so things are now much simpler.

Define the r.v. $X = \#$ heads in above experiment.

Ex: By writing $X = \sum_i X_i$ for suitable indicator r.v.’s X_i , show that $E(X) = np$ and $\text{Var}(X) = np(1 - p)$. \square

What does the distribution of X look like? Well, consider any outcome of the experiment in which $X = k$, i.e., in which there are exactly k heads. We can view this as a string $s \in \{H, T\}^n$ containing k H’s and $n - k$ T’s. Now since all coin tosses are independent, we must have $\Pr[s] = p^k(1 - p)^{n-k}$. The number of such strings s is $\binom{n}{k}$. Summing over sample points in the event “ $X = k$ ” gives

$$\Pr[X = k] = \binom{n}{k} p^k (1 - p)^{n-k}.$$

Definition: The above distribution is known as the binomial distribution with parameters n and p .

Examples

1. The probability of exactly k heads in n tosses of a fair coin is $\binom{n}{k} 2^{-n}$.
2. When we toss m balls into n bins, the probability that any given bin (say, bin i) contains exactly k balls is $\binom{m}{k} \left(\frac{1}{n}\right)^k \left(1 - \frac{1}{n}\right)^{m-k}$.

We’ll have a lot more to say about the binomial distribution later. Here, we just consider a special case in which $p = \lambda/n$ for some constant λ . Note that this means that $E(X) = np = \lambda$ remains constant as $n \rightarrow \infty$.

Writing $q_k = \Pr[X = k]$, we have

$$q_0 = (1 - p)^n = \left(1 - \frac{\lambda}{n}\right)^n \sim e^{-\lambda} \quad \text{as } n \rightarrow \infty.$$

Also,

$$\frac{q_k}{q_{k-1}} = \frac{\binom{n}{k} p^k (1-p)^{n-k}}{\binom{n}{k-1} p^{k-1} (1-p)^{n-k+1}} = \frac{n-k+1}{k} \cdot \frac{p}{1-p} = \frac{n-k+1}{k} \cdot \frac{\lambda}{n-\lambda}.$$

For any fixed k , we therefore have $\frac{q_k}{q_{k-1}} \sim \frac{\lambda}{k}$ as $n \rightarrow \infty$. So we get

$$\begin{aligned} q_1 &\sim \lambda q_0 \sim \lambda e^{-\lambda} \\ q_2 &\sim \frac{\lambda}{2} q_1 \sim \frac{\lambda^2}{2!} e^{-\lambda} \\ &\vdots \\ q_k &\sim \frac{\lambda}{k} q_{k-1} \sim \frac{\lambda^k}{k!} e^{-\lambda}. \end{aligned}$$

Once again, we get the Poisson distribution, this time with parameter $\lambda = np$.

Example: Suppose we toss $m = cn$ balls into n bins, where c is a constant. Then for any fixed k ,

$$\Pr[\text{bin } i \text{ contains exactly } k \text{ balls}] \sim \frac{c^k}{k!} e^{-c}. \quad \square$$