

Shuffle to One, Shuffle to Normal

Lin Jiu

Zu Chongzhi Center for Mathematics
and Computational Sciences
Duke Kunshan University



DUKE KUNSHAN

Zu Chongzhi Center for Mathematics
and Computational Sciences

@ Number Theory Seminar,
Department of Mathematics and
Statistics, Dalhousie University



DALHOUSIE
UNIVERSITY

Jan. 31st, 2024

Acknowledgment



Dr. Shane Chern



Dr. Italo Simonelli

Acknowledgment



Dr. Shane Chern



Dr. Italo Simonelli



Dr. Xingshi Cai



Acknowledgment



Dr. Shane Chern



Dr. Italo Simonelli



Dr. Xingshi Cai



Duanduan Wang

DISCRETE MATH SEMINAR:
READING SEMINAR ON INTEGER PARTITIONS

Card Shuffling Problem—Oct. 15th, 2021
Fridays 18:00-16:00 @ 18 10H
Zoom: 958 6345 1400; Passcode 314134

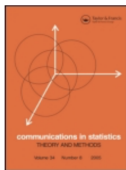
Organizers: Lin Jiu, Italo Simonelli & Xingshi Cai
This Week Speaker: Duanduan Wang, Class of 2024

The seminar website:
https://sites.duke.edu/kits_team_101_48585/

THE THEORY OF PARTITIONS

David B. Wilson
Cambridge Mathematical Library

DUKE UNIVERSITY
Duke University Center for Mathematics
duke.edu/mathematics



Communications in Statistics - Theory and Methods



ISSN: 0361-0926 (Print) 1532-415X (Online) Journal homepage: <http://www.tandfonline.com/loi/lsta20>

A discrete probability problem in card shuffling

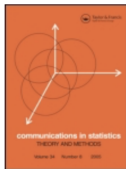
M. Bhaskara Rao, Haimeng Zhang, Chunfeng Huang & Fu-Chih Cheng

To cite this article: M. Bhaskara Rao, Haimeng Zhang, Chunfeng Huang & Fu-Chih Cheng (2016) A discrete probability problem in card shuffling, Communications in Statistics - Theory and Methods, 45:3, 612-620, DOI: [10.1080/03610926.2013.834451](https://doi.org/10.1080/03610926.2013.834451)

To link to this article: <http://dx.doi.org/10.1080/03610926.2013.834451>



Accepted author version posted online: 04 Mar 2015.



Communications in Statistics - Theory and Methods



ISSN: 0361-0926 (Print) 1532-415X (Online) Journal homepage: <http://www.tandfonline.com/loi/lsta20>

A discrete probability problem in card shuffling

M. Bhaskara Rao, Haimeng Zhang, Chunfeng Huang & Fu-Chih Cheng

To cite this article: M. Bhaskara Rao, Haimeng Zhang, Chunfeng Huang & Fu-Chih Cheng (2016) A discrete probability problem in card shuffling, Communications in Statistics - Theory and Methods, 45:3, 612-620, DOI: [10.1080/03610926.2013.834451](https://doi.org/10.1080/03610926.2013.834451)

To link to this article: <http://dx.doi.org/10.1080/03610926.2013.834451>



Accepted author version posted online: 04 Mar 2015.

“The original question raised was to determine how many times catalysts are expected to be added in order to get a single lump of all molecules.”

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered
4. We stop until only one card is left.

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered
4. We stop until only one card is left. “**Shuffle to One**”.

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered
4. We stop until only one card is left. “**Shuffle to One**”.

Problem

Let X_n be the random number of steps it takes to shuffle n cards.

$$\mathbb{E}[X_n] = ?$$

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered
4. We stop until only one card is left. “**Shuffle to One**”.

Problem

Let X_n be the random number of steps it takes to shuffle n cards.

$$\mathbb{E}[X_n] = ?$$

Theorem (M. Rao, H. Zhang, C. Huang, and F.-C. Cheng)

For any $n \geq 2$,

$$n \leq \mathbb{E}[X_n] \leq n + \sqrt{n}$$

Model

Model

Given n labeled card: $[n] := \{1, 2, \dots, n\}$.

1. Cards are shuffled by a permutation $\tau \in S_n$.
2. Cards with consecutive numbers in increasing order are merged.
3. Cards are renumbered
4. We stop until only one card is left. “**Shuffle to One**”.

Problem

Let X_n be the random number of steps it takes to shuffle n cards.

$$\mathbb{E}[X_n] = ?$$

Theorem (M. Rao, H. Zhang, C. Huang, and F.-C. Cheng)

For any $n \geq 2$,

$$n \leq \mathbb{E}[X_n] \leq n + \sqrt{n} \Rightarrow \lim_{n \rightarrow \infty} \frac{\mathbb{E}[X_n]}{n} = 1.$$

Shuffle to Normal

Shuffle to Normal

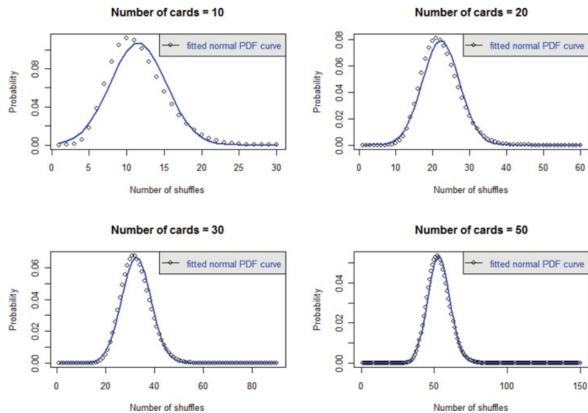


Figure 1. Shuffling distributions with normal curves fitted.

Shuffle to Normal

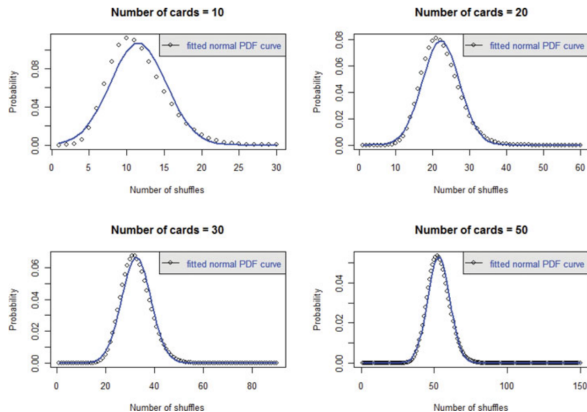


Figure 1. Shuffling distributions with normal curves fitted.

$$\mathbb{E}[X_n],$$

Shuffle to Normal

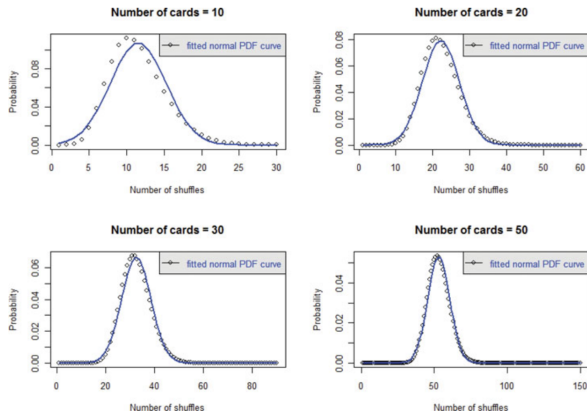


Figure 1. Shuffling distributions with normal curves fitted.

$$\mathbb{E}[X_n], \quad \text{Var}[X_n],$$

Shuffle to Normal

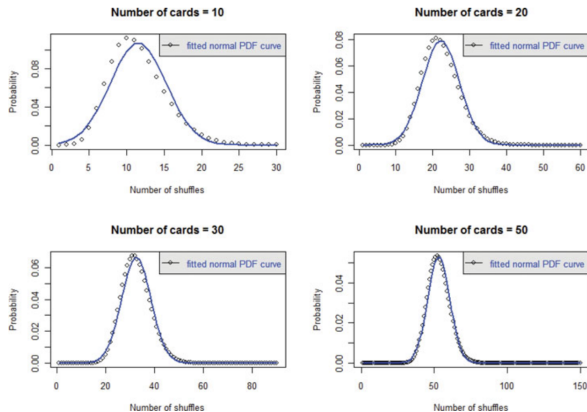


Figure 1. Shuffling distributions with normal curves fitted.

$\mathbb{E}[X_n]$, $\text{Var}[X_n]$, Central Limit Theorem

Shuffle to Normal

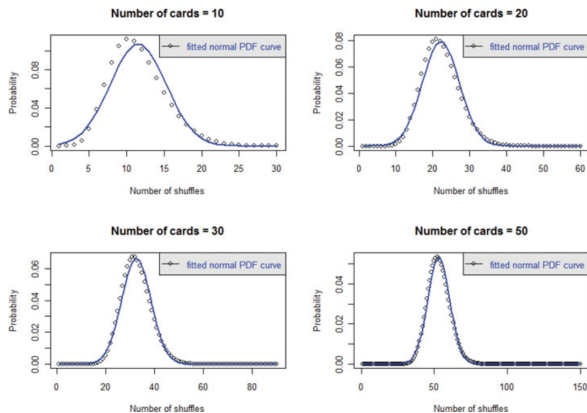


Figure 1. Shuffling distributions with normal curves fitted.

$\mathbb{E}[X_n]$, $\text{Var}[X_n]$, Central Limit Theorem

Remark

Experiments shows $\mathbb{E}[X_n] - n \sim \log n$.

Conditional Expectation

$[n]$

Conditional Expectation

$$[n] \xrightarrow{\tau} [k]$$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k}$$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.
- ▶ The conditional expectation recurrence

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.
- ▶ The conditional expectation recurrence

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k \Rightarrow \mu_n = \frac{\sum_{k=1}^{n-1} p_{n,k} \mu_k}{1 - p_{n,n}}$$

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.
- ▶ The conditional expectation recurrence

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k \Rightarrow \mu_n = \frac{\sum_{k=1}^{n-1} p_{n,k} \mu_k}{1 - p_{n,n}}$$

works for general card shuffling models.

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.
- ▶ The conditional expectation recurrence

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k \Rightarrow \mu_n = \frac{\sum_{k=1}^{n-1} p_{n,k} \mu_k}{1 - p_{n,n}}$$

works for general card shuffling models.

1. “general” refers to other models that reduce the number of cards in a different way.

Conditional Expectation

$[n] \xrightarrow{\tau} [k]$ with probability $p_{n,k}$

Namely,

$$X_n = 1 + X_k \text{ with probability } p_{n,k} \Rightarrow \mathbb{E}[X_n] = \sum_{k=1}^n (1 + \mathbb{E}[X_k]) p_{n,k}.$$

Let $\mu_n = \mathbb{E}[X_n]$:

- ▶ There is a recurrence involving μ_n and $p_{n,k}$.
- ▶ The recurrence is linear but not holonomic.
- ▶ The conditional expectation recurrence

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k \Rightarrow \mu_n = \frac{\sum_{k=1}^{n-1} p_{n,k} \mu_k}{1 - p_{n,n}}$$

works for general card shuffling models.

1. “general” refers to other models that reduce the number of cards in a different way.
2. And if given the sequence $p_{n,k}$, to find the asymptotic expression of μ_n can be considered independent of the shuffling model.

$n = 2$ and $n = 3$

1. For $n = 2$:

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 =$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \cdots + \left(\frac{1}{2}\right)^n n$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \cdots + \left(\frac{1}{2}\right)^n \cdot n + \cdots$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \cdots + \left(\frac{1}{2}\right)^n \cdot n + \cdots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2$$

$n = 2$ and $n = 3$

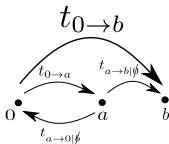
1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \cdots + \left(\frac{1}{2}\right)^n \cdot n + \cdots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$

$n = 2$ and $n = 3$

1. For $n = 2$:

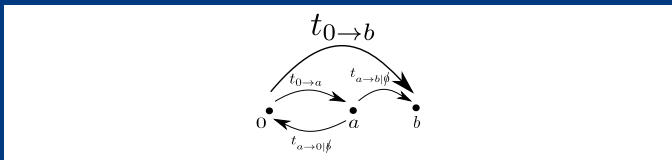
$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$

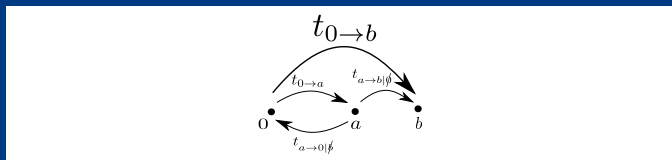


2. For $n = 3$:

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



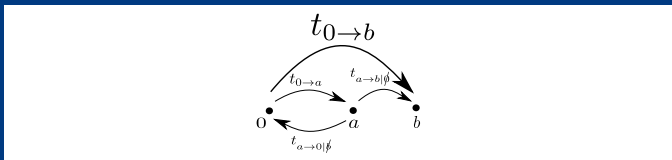
2. For $n = 3$:

$\{1, 2, 3\}, \{2, 3, 1\}, \{3, 1, 2\}, \{1, 3, 2\}, \{2, 1, 3\}, \{3, 2, 1\}$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



2. For $n = 3$:

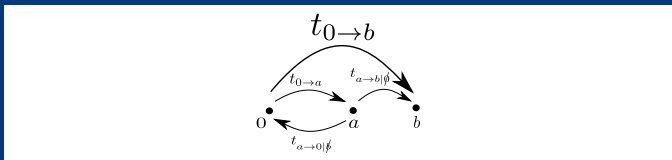
$\{1, 2, 3\}, \{2, 3, 1\}, \{3, 1, 2\}, \{1, 3, 2\}, \{2, 1, 3\}, \{3, 2, 1\}$

$$\mu_3 = \frac{1}{6} \cdot 1$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



2. For $n = 3$:

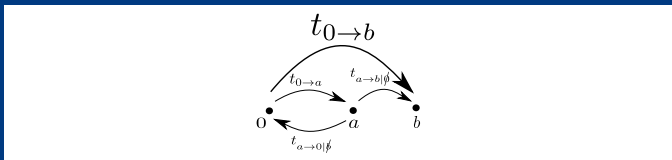
$\{1, 2, 3\}, \{2, 3, 1\}, \{3, 1, 2\}, \{1, 3, 2\}, \{2, 1, 3\}, \{3, 2, 1\}$

$$\mu_3 = \frac{1}{6} \cdot 1 + \frac{1}{3} \cdot (1 + \mu_2)$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n \cdot n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



2. For $n = 3$:

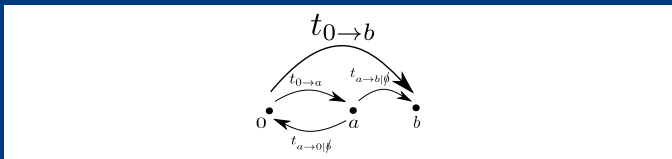
$\{1, 2, 3\}$, $\{2, 3, 1\}$, $\{3, 1, 2\}$, $\{1, 3, 2\}$, $\{2, 1, 3\}$, $\{3, 2, 1\}$

$$\mu_3 = \frac{1}{6} \cdot 1 + \frac{1}{3} \cdot (1 + \mu_2) + \frac{1}{2} \cdot (1 + \mu_3)$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n \cdot n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



2. For $n = 3$:

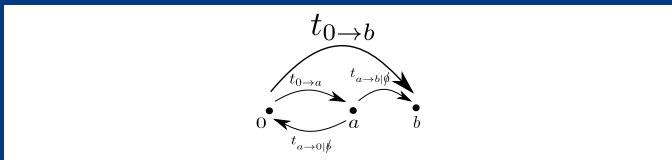
$\{1, 2, 3\}$, $\{2, 3, 1\}$, $\{3, 1, 2\}$, $\{1, 3, 2\}$, $\{2, 1, 3\}$, $\{3, 2, 1\}$

$$\mu_3 = \frac{1}{6} \cdot 1 + \frac{1}{3} \cdot (1 + \mu_2) + \frac{1}{2} \cdot (1 + \mu_3) \Rightarrow \mu_3 = \frac{1 + \frac{2}{3}}{1 - \frac{1}{2}} = \frac{10}{3}$$

$n = 2$ and $n = 3$

1. For $n = 2$:

$$\mu_2 = \frac{1}{2} \cdot 1 + \left(\frac{1}{2}\right)^2 \cdot 2 + \dots + \left(\frac{1}{2}\right)^n \cdot n + \dots = \left(\frac{x}{(1-x)^2}\right)_{x=\frac{1}{2}} = 2 \quad \text{Var}(X_2) = 2$$



2. For $n = 3$:

$\{1, 2, 3\}$, $\{2, 3, 1\}$, $\{3, 1, 2\}$, $\{1, 3, 2\}$, $\{2, 1, 3\}$, $\{3, 2, 1\}$

$$\mu_3 = \frac{1}{6} \cdot 1 + \frac{1}{3} \cdot (1 + \mu_2) + \frac{1}{2} \cdot (1 + \mu_3) \Rightarrow \mu_3 = \frac{1 + \frac{2}{3}}{1 - \frac{1}{2}} = \frac{10}{3} \quad \text{Var}(X_3) = \frac{38}{9}.$$

$$p_{n,k} = A(n, k)/n!$$

Definition

A permutation of n integers $1, 2, \dots, n$ is said to have k lumps if and only if when the numbers are read from left to right, after the numbers in consecutive increasing order are merged, there are exactly k mergers including those standing alone.

$$p_{n,k} = A(n, k)/n!$$

Definition

A permutation of n integers $1, 2, \dots, n$ is said to have k lumps if and only if when the numbers are read from left to right, after the numbers in consecutive increasing order are merged, there are exactly k mergers including those standing alone.

2345671 two lumps

7654321 seven lumps

$$p_{n,k} = A(n, k)/n!$$

Definition

A permutation of n integers $1, 2, \dots, n$ is said to have k lumps if and only if when the numbers are read from left to right, after the numbers in consecutive increasing order are merged, there are exactly k mergers including those standing alone.

2345671 two lumps

7654321 seven lumps

Theorem

The number of lumps of permutations of $[n]$ is

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}.$$

$$p_{n,k} = A(n, k)/n!$$

Definition

A permutation of n integers $1, 2, \dots, n$ is said to have k lumps if and only if when the numbers are read from left to right, after the numbers in consecutive increasing order are merged, there are exactly k mergers including those standing alone.

2345671 two lumps

7654321 seven lumps

Theorem

The number of lumps of permutations of $[n]$ is

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}.$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

1.

$$A(n, k) = \binom{n-1}{k-1} A(k-1)$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

1.

$$A(n, k) = \binom{n-1}{k-1} A(k-1) \quad A000255$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

1.

$$A(n, k) = \binom{n-1}{k-1} A(k-1) \quad A000255$$

$$A(0) = A(1) = 1, \quad A(n) = nA(n-1) + (n-1)A(n-2)$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

1.

$$A(n, k) = \binom{n-1}{k-1} A(k-1) \quad A000255$$

$$A(0) = A(1) = 1, \quad A(n) = nA(n-1) + (n-1)A(n-2)$$

$$\sum_{k=0}^{\infty} A(k) \frac{x^k}{k!} = \frac{e^{-x}}{(1-x)^2}.$$

$$A(n, k) = \binom{n-1}{k-1} \frac{(k+1)!}{k} \sum_{j=0}^{k+1} \frac{(-1)^j}{j!}$$

1.

$$A(n, k) = \binom{n-1}{k-1} A(k-1) \quad A000255$$

$$A(0) = A(1) = 1, \quad A(n) = nA(n-1) + (n-1)A(n-2)$$

$$\sum_{k=0}^{\infty} A(k) \frac{x^k}{k!} = \frac{e^{-x}}{(1-x)^2}.$$

2. $A(n, k)$: A010027.

```
EXAMPLE      Triangle starts:
1;
1, 1;
1, 2, 3;
1, 3, 9, 11;
1, 4, 18, 44, 53;
1, 5, 30, 110, 265, 309;
1, 6, 45, 220, 795, 1854, 2119;
1, 7, 63, 385, 1855, 6489, 14833, 16687;
1, 8, 84, 616, 3710, 17304, 59332, 133496, 148329;
1, 9, 108, 924, 6678, 38934, 177996, 600732, 1334961, 1468457;
...
For n=3, the permutations 123, 132, 213, 231, 312, 321 have respectively
2,0,0,1,1,0 consecutive ascending pairs, so row 3 of the triangle is
3,2,1. - N. J. A. Sloane, Apr 12 2014
In the alternative definition, T(4,2)=3 because we have 234.1, 4.123, and
34.12 (the blocks are separated by dots). - Feric Deutsch, May 16 2010
```

$$\mu_n = \mathbb{E}[X_n]$$

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

Then,

$$0 < \varepsilon_n - \varepsilon_{n+1} < \frac{1}{n^2}.$$

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

Then,

$$0 < \varepsilon_n - \varepsilon_{n+1} < \frac{1}{n^2}.$$

1. ε_n has a limit

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

Then,

$$0 < \varepsilon_n - \varepsilon_{n+1} < \frac{1}{n^2}.$$

1. ε_n has a limit
- 2.

$$\mu_n = 1 + \sum_{k=1}^n \frac{A(n, k)}{n!} \mu_k$$

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

Then,

$$0 < \varepsilon_n - \varepsilon_{n+1} < \frac{1}{n^2}.$$

1. ε_n has a limit
- 2.

$$\mu_n = 1 + \sum_{k=1}^n \frac{A(n, k)}{n!} \mu_k \quad (\mu_1 := 0)$$

$$\mu_n = \mathbb{E}[X_n]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$, where the harmonic number is defined by

$$\mathcal{H}_n := 1 + \frac{1}{2} + \cdots + \frac{1}{n}.$$

Then,

$$0 < \varepsilon_n - \varepsilon_{n+1} < \frac{1}{n^2}.$$

1. ε_n has a limit
- 2.

$$\mu_n = 1 + \sum_{k=1}^n \frac{A(n, k)}{n!} \mu_k \quad (\mu_1 := 0)$$

3. Abel summation by parts:

Lemma ($U(n) := \sum_{k=1}^n u_k$)

$$\sum_{n=1}^N u_n v_n = U(N) v_{N+1} + \sum_{n=1}^N U(n) (v_n - v_{n+1})$$

$\text{Var}[X_n]$

Var[X_n]

Theorem (M. Rao, H. Zhang, C. Huang, and F.-C. Cheng)

For any $n \geq 2$,

$$E(X_n^2) = \left(1 + 2 \sum_{k=2}^n \frac{A(n, k)}{n!} E(X_k) + \sum_{k=2}^{n-1} \frac{A(n, k)}{n!} E(X_k^2) \right) / \left(1 - \frac{A(n, n)}{n!} \right)$$

Var[X_n]

Theorem (M. Rao, H. Zhang, C. Huang, and F.-C. Cheng)

For any $n \geq 2$,

$$E(X_n^2) = \left(1 + 2 \sum_{k=2}^n \frac{A(n, k)}{n!} E(X_k) + \sum_{k=2}^{n-1} \frac{A(n, k)}{n!} E(X_k^2) \right) / \left(1 - \frac{A(n, n)}{n!} \right)$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\text{Var}[X_n] = \mathbb{E}[(X_n - \mu_n)^2] \sim n.$$

Var[X_n]

Theorem (M. Rao, H. Zhang, C. Huang, and F.-C. Cheng)

For any $n \geq 2$,

$$E(X_n^2) = \left(1 + 2 \sum_{k=2}^n \frac{A(n, k)}{n!} E(X_k) + \sum_{k=2}^{n-1} \frac{A(n, k)}{n!} E(X_k^2) \right) / \left(1 - \frac{A(n, n)}{n!} \right)$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\text{Var}[X_n] = \mathbb{E}[(X_n - \mu_n)^2] \sim n.$$

1. The ultimate goal is to show

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

- 2.

$$\left(1 - \frac{A(n, n)}{n!} \right) \text{Var}[X_n] = \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \text{Var}[X_k] + 1 + O(n^{-1})$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\{\lambda_n\} \subset \mathbb{C}$ with $\lambda_n \sim Mn^L$ as $n \rightarrow \infty$ for fixed $L \in \mathbb{N} \cup \{0\}$ and $M \in \mathbb{C}$, where $M \neq 0$ if $L \neq 0$. Define sequence ξ_n by the recurrence

$$\left(1 - \frac{A(n, n)}{n!}\right) \xi_n = \lambda_n + \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \xi_k,$$

for $n > n_0 \geq 2$ with initial values ξ_1, \dots, ξ_{n_0} . Then, as $n \rightarrow \infty$,

1.

$$\xi_n \sim \frac{M}{L+1} n^{L+1}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\{\lambda_n\} \subset \mathbb{C}$ with $\lambda_n \sim Mn^L$ as $n \rightarrow \infty$ for fixed $L \in \mathbb{N} \cup \{0\}$ and $M \in \mathbb{C}$, where $M \neq 0$ if $L \neq 0$. Define sequence ξ_n by the recurrence

$$\left(1 - \frac{A(n, n)}{n!}\right) \xi_n = \lambda_n + \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \xi_k,$$

for $n > n_0 \geq 2$ with initial values ξ_1, \dots, ξ_{n_0} . Then, as $n \rightarrow \infty$,

1.

$$\xi_n \sim \frac{M}{L+1} n^{L+1}$$

2.

$$\eta_n := \xi_n - \frac{M}{L+1} n^{L+1}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\{\lambda_n\} \subset \mathbb{C}$ with $\lambda_n \sim Mn^L$ as $n \rightarrow \infty$ for fixed $L \in \mathbb{N} \cup \{0\}$ and $M \in \mathbb{C}$, where $M \neq 0$ if $L \neq 0$. Define sequence ξ_n by the recurrence

$$\left(1 - \frac{A(n, n)}{n!}\right) \xi_n = \lambda_n + \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \xi_k,$$

for $n > n_0 \geq 2$ with initial values ξ_1, \dots, ξ_{n_0} . Then, as $n \rightarrow \infty$,

1.

$$\xi_n \sim \frac{M}{L+1} n^{L+1}$$

2.

$$\eta_n := \xi_n - \frac{M}{L+1} n^{L+1} \Rightarrow |\eta_n| < C \sum_{j=1}^n (\delta_j + j^{L-1}),$$

for some positive constant $C(L, M)$ and $\delta_n := \lambda_n - Mn^L$.

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\{\lambda_n\} \subset \mathbb{C}$ with $\lambda_n \sim Mn^L$ as $n \rightarrow \infty$ for fixed $L \in \mathbb{N} \cup \{0\}$ and $M \in \mathbb{C}$, where $M \neq 0$ if $L \neq 0$. Define sequence ξ_n by the recurrence

$$\left(1 - \frac{A(n, n)}{n!}\right) \xi_n = \lambda_n + \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \xi_k,$$

for $n > n_0 \geq 2$ with initial values ξ_1, \dots, ξ_{n_0} . Then, as $n \rightarrow \infty$,

1.

$$\xi_n \sim \frac{M}{L+1} n^{L+1}$$

2.

$$\eta_n := \xi_n - \frac{M}{L+1} n^{L+1} \Rightarrow |\eta_n| < C \sum_{j=1}^n (\delta_j + j^{L-1}),$$

for some positive constant $C(L, M)$ and $\delta_n := \lambda_n - Mn^L$.

Recall

$$\left(1 - \frac{A(n, n)}{n!}\right) \text{Var}[X_n] = \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \text{Var}[X_k] + 1 + O(n^{-1}).$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\{\lambda_n\} \subset \mathbb{C}$ with $\lambda_n \sim Mn^L$ as $n \rightarrow \infty$ for fixed $L \in \mathbb{N} \cup \{0\}$ and $M \in \mathbb{C}$, where $M \neq 0$ if $L \neq 0$. Define sequence ξ_n by the recurrence

$$\left(1 - \frac{A(n, n)}{n!}\right) \xi_n = \lambda_n + \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \xi_k,$$

for $n > n_0 \geq 2$ with initial values ξ_1, \dots, ξ_{n_0} . Then, as $n \rightarrow \infty$,

1.

$$\xi_n \sim \frac{M}{L+1} n^{L+1}$$

2.

$$\eta_n := \xi_n - \frac{M}{L+1} n^{L+1} \Rightarrow |\eta_n| < C \sum_{j=1}^n (\delta_j + j^{L-1}),$$

for some positive constant $C(L, M)$ and $\delta_n := \lambda_n - Mn^L$.

Recall

$$\left(1 - \frac{A(n, n)}{n!}\right) \text{Var}[X_n] = \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \text{Var}[X_k] + 1 + O(n^{-1}).$$

$$Z \sim \mathcal{N}(0, 1)$$

Problem

What are the (central) moments of Z ?

$Z \sim \mathcal{N}(0, 1)$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz$$

$Z \sim \mathcal{N}(0, 1)$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz = \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

$Z \sim \mathcal{N}(0, 1)$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz = \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

For every $m \geq 2$, as $n \rightarrow \infty$,

$$\mathbb{E}[(X_n - \mu_n)^m] = \begin{cases} (2M-1)!! n^M + O(n^{M-1} \log n), & m = 2M; \\ \frac{2}{3} M(2M+1)!! n^M + O(n^{M-1} \log n) & m = 2M+1. \end{cases}$$

$$Z \sim \mathcal{N}(0, 1)$$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz = \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

For every $m \geq 2$, as $n \rightarrow \infty$,

$$\mathbb{E}[(X_n - \mu_n)^m] = \begin{cases} (2M-1)!!n^M + O(n^{M-1} \log n), & m = 2M; \\ \frac{2}{3}M(2M+1)!!n^M + O(n^{M-1} \log n) & m = 2M+1. \end{cases}$$

Corollary (S. Chern, L. Jiu, and I. Simonelli)

$$Z_n := \frac{X_n - \mu_n}{\sqrt{\text{Var}[X_n]}}$$

$Z \sim \mathcal{N}(0, 1)$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz = \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

For every $m \geq 2$, as $n \rightarrow \infty$,

$$\mathbb{E}[(X_n - \mu_n)^m] = \begin{cases} (2M-1)!!n^M + O(n^{M-1} \log n), & m = 2M; \\ \frac{2}{3}M(2M+1)!!n^M + O(n^{M-1} \log n) & m = 2M+1. \end{cases}$$

Corollary (S. Chern, L. Jiu, and I. Simonelli)

$$Z_n := \frac{X_n - \mu_n}{\sqrt{\text{Var}[X_n]}} \Rightarrow \mathbb{E}[Z_n^m] = \frac{\mathbb{E}[(X_n - \mu_n)^m]}{\text{Var}[X_n]^{m/2}}$$

$Z \sim \mathcal{N}(0, 1)$

Problem

What are the (central) moments of Z ?

$$\mathbb{E}[Z^m] = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} z^m e^{-\frac{z^2}{2}} dz = \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

For every $m \geq 2$, as $n \rightarrow \infty$,

$$\mathbb{E}[(X_n - \mu_n)^m] = \begin{cases} (2M-1)!! n^M + O(n^{M-1} \log n), & m = 2M; \\ \frac{2}{3} M(2M+1)!! n^M + O(n^{M-1} \log n) & m = 2M+1. \end{cases}$$

Corollary (S. Chern, L. Jiu, and I. Simonelli)

$$Z_n := \frac{X_n - \mu_n}{\sqrt{\text{Var}[X_n]}} \Rightarrow \mathbb{E}[Z_n^m] = \frac{\mathbb{E}[(X_n - \mu_n)^m]}{\text{Var}[X_n]^{m/2}} \rightarrow \begin{cases} 0, & m \text{ odd;} \\ (m-1)!!, & m \text{ even.} \end{cases}$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

Proof.

By Chebyshev's method of moments, the weak convergence is obtained.

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

Proof.

By Chebyshev's method of moments, the weak convergence is obtained. □

- ▶ From $X_n = 1 + X_k$ with probability $p_{n,k}$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

Proof.

By Chebyshev's method of moments, the weak convergence is obtained. \square

- ▶ From $X_n = 1 + X_k$ with probability $p_{n,k}$, for any polynomial $p(x)$:

$$E[p(X_n)] = \sum_{k=1}^n P(Y_n = k) E[p(1 + X_k)] = \sum_{k=1}^n \frac{A(n, k)}{n!} \cdot E[p(1 + X_k)]$$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\frac{X_n - n}{\sqrt{n}} \xrightarrow{w} Z \sim \mathcal{N}(0, 1).$$

Proof.

By Chebyshev's method of moments, the weak convergence is obtained. \square

- ▶ From $X_n = 1 + X_k$ with probability $p_{n,k}$, for any polynomial $p(x)$:

$$\mathbb{E}[p(X_n)] = \sum_{k=1}^n \mathbb{P}(Y_n = k) \mathbb{E}[p(1 + X_k)] = \sum_{k=1}^n \frac{A(n, k)}{n!} \cdot \mathbb{E}[p(1 + X_k)]$$



$$\left(1 - \frac{A(n, n)}{n!}\right) \mathbb{E}[(X_n - \mu_n)^{2M}] = \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \mathbb{E}[(X_k - \mu_k)^{2M}] + *$$

$$\left(1 - \frac{A(n, n)}{n!}\right) \mathbb{E}[(X_n - \mu_n)^{2M+1}] = \sum_{k=1}^{n-1} \frac{A(n, k)}{n!} \mathbb{E}[(X_k - \mu_k)^{2M+1}] + **$$

Back to $A(n, k)$

Back to $A(n, k)$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{A(n, k)}{n!} z^k \right) nx^n = \frac{xze^{x(1-z)}}{(1-xz)^2}$$

Back to $A(n, k)$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{A(n, k)}{n!} z^k \right) nx^n = \frac{xze^{x(1-z)}}{(1-xz)^2} \Rightarrow \sum_{k=1}^n \frac{A(n, k)}{n!} z^k = \sum_{m=0}^{n-1} \frac{n-m}{n \cdot m!} z^{n-m} (1-z)^m$$

Back to $A(n, k)$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{A(n, k)}{n!} z^k \right) nx^n = \frac{xze^{x(1-z)}}{(1-xz)^2} \Rightarrow \sum_{k=1}^n \frac{A(n, k)}{n!} z^k = \sum_{m=0}^{n-1} \frac{n-m}{n \cdot m!} z^{n-m} (1-z)^m$$

Lemma (S. Chern, L. Jiu, and I. Simonelli)

For $n \geq 1$,

$$\sum_{t=1}^n S_n(t) z^t = z^n + \sum_{m=1}^{n-1} \frac{n-m}{n \cdot m!} z^{n-m} (1-z)^{m-1},$$

where

$$S_n(t) := \sum_{k=1}^t \frac{A(n, k)}{n!}.$$

Back to $A(n, k)$

Theorem (S. Chern, L. Jiu, and I. Simonelli)

$$\sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{A(n, k)}{n!} z^k \right) nx^n = \frac{xze^{x(1-z)}}{(1-xz)^2} \Rightarrow \sum_{k=1}^n \frac{A(n, k)}{n!} z^k = \sum_{m=0}^{n-1} \frac{n-m}{n \cdot m!} z^{n-m} (1-z)^m$$

Lemma (S. Chern, L. Jiu, and I. Simonelli)

For $n \geq 1$,

$$\sum_{t=1}^n S_n(t) z^t = z^n + \sum_{m=1}^{n-1} \frac{n-m}{n \cdot m!} z^{n-m} (1-z)^{m-1},$$

where

$$S_n(t) := \sum_{k=1}^t \frac{A(n, k)}{n!}.$$

Corollary (S. Chern, L. Jiu, and I. Simonelli)

$$\sum_{t=1}^n S_n(t) \cdot \frac{1}{t^2} = \frac{1}{n^2} + \sum_{m=1}^{n-1} \frac{(n-m-1)!}{n \cdot n!} + \sum_{m=1}^{n-1} \frac{(n-m)!}{m \cdot n!} (\mathcal{H}_n - \mathcal{H}_{n-m})$$

Bell Numbers

Definition

The Bell numbers B_ℓ are given by the exponential generating function

$$\sum_{\ell=0}^{\infty} B_\ell \frac{x^\ell}{\ell!} := e^{e^x - 1}.$$

Bell Numbers

Definition

The Bell numbers B_ℓ are given by the exponential generating function

$$\sum_{\ell=0}^{\infty} B_\ell \frac{x^\ell}{\ell!} := e^{e^x - 1}.$$

Theorem

$$B_\ell = \sum_{m=0}^{\ell} \left\{ \begin{matrix} \ell \\ m \end{matrix} \right\},$$

where $\left\{ \begin{matrix} \ell \\ m \end{matrix} \right\}$ is the Stirling numbers of the second kind.

Bell Numbers

Definition

The Bell numbers B_ℓ are given by the exponential generating function

$$\sum_{\ell=0}^{\infty} B_\ell \frac{x^\ell}{\ell!} := e^{e^x - 1}.$$

Theorem

$$B_\ell = \sum_{m=0}^{\ell} \left\{ \begin{matrix} \ell \\ m \end{matrix} \right\},$$

where $\left\{ \begin{matrix} \ell \\ m \end{matrix} \right\}$ is the Stirling numbers of the second kind.

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\ell \in \mathbb{N} \cup \{0\}$, then for $n \geq \ell$,

$$\sum_{k=1}^n \frac{A(n, k)}{n!} (n-k)^\ell = B_\ell - (B_{\ell+1} - B_\ell) \cdot \frac{1}{n}.$$

Bell Numbers

Definition

The Bell numbers B_ℓ are given by the exponential generating function

$$\sum_{\ell=0}^{\infty} B_\ell \frac{x^\ell}{\ell!} := e^{e^x - 1}.$$

Theorem

$$B_\ell = \sum_{m=0}^{\ell} \left\{ \begin{matrix} \ell \\ m \end{matrix} \right\},$$

where $\left\{ \begin{matrix} \ell \\ m \end{matrix} \right\}$ is the Stirling numbers of the second kind.

Theorem (S. Chern, L. Jiu, and I. Simonelli)

Let $\ell \in \mathbb{N} \cup \{0\}$, then for $n \geq \ell$,

$$\sum_{k=1}^n \frac{A(n, k)}{n!} (n-k)^\ell = B_\ell - (B_{\ell+1} - B_\ell) \cdot \frac{1}{n}.$$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n .

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}.$$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}} \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$.

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$. For generic initial value, say $\mu_1 = x$:

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$. For generic initial value, say $\mu_1 = x$:

► $\mu_n = a_n x + b_n$, a linear function of x ;

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}} \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$. For generic initial value, say $\mu_1 = x$:

- ▶ $\mu_n = a_n x + b_n$, a linear function of x ;
- ▶

$$a_n = \frac{\sum_{k=2}^{n-1} \frac{A(n,k)}{n!} a_k}{1 - \frac{A(n,n)}{n!}} \quad \text{and} \quad b_n = \frac{1 + \sum_{k=2}^{n-1} \frac{A(n,k)}{n!} b_k}{1 - \frac{A(n,n)}{n!}}$$

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}}. \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$. For generic initial value, say $\mu_1 = x$:

- ▶ $\mu_n = a_n x + b_n$, a linear function of x ;
- ▶

$$a_n = \frac{\sum_{k=2}^{n-1} \frac{A(n,k)}{n!} a_k}{1 - \frac{A(n,n)}{n!}} \quad \text{and} \quad b_n = \frac{1 + \sum_{k=2}^{n-1} \frac{A(n,k)}{n!} b_k}{1 - \frac{A(n,n)}{n!}}$$

with $a_1 = 1$ and $b_1 = 0$.

Further Discussion: μ_n

1. What is the limit of $\varepsilon_n := \mu_n - n - \mathcal{H}_{n-1}$?
2. Let $f_n(s) = \mathbb{E}[e^{sX_n}]$ be the moment generating function of X_n . Then,

$$f_n(s) = \frac{e^s \left(\sum_{k=1}^{n-1} \frac{A(n,k)}{n!} f_k(s) \right)}{1 - e^s \frac{A(n,n)}{n!}} \Leftrightarrow \frac{1}{e^s} = \sum_{k=1}^n \frac{A(n,k)}{n!} \frac{f_k(s)}{f_n(s)}.$$

3. Originally, we want to find α and β , such that

$$\log(\alpha n) \leq \mu_n - n \leq \log(\beta n)$$

4. $\mu_n = 1 + \sum_{k=1}^n \frac{A(n,k)}{n!} \mu_k$. In our case, the initial value is $\mu_1 = 0$. For generic initial value, say $\mu_1 = x$:

- ▶ $\mu_n = a_n x + b_n$, a linear function of x ;
- ▶

$$a_n = \frac{\sum_{k=2}^{n-1} \frac{A(n,k)}{n!} a_k}{1 - \frac{A(n,n)}{n!}} \quad \text{and} \quad b_n = \frac{1 + \sum_{k=2}^{n-1} \frac{A(n,k)}{n!} b_k}{1 - \frac{A(n,n)}{n!}}$$

with $a_1 = 1$ and $b_1 = 0$. Apparently, $b_n = \mu_n$ and it seems that a_n has a limit.

Further Discussion: General Model

Further Discussion: General Model

1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

Further Discussion: General Model

1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

Further Discussion: General Model

1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

2. Inverse model

Further Discussion: General Model

1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

2. Inverse model random trees

Further Discussion: General Model

1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

2. Inverse model random trees

Definition

A Galton–Watson tree \mathcal{T} is a tree in which each node is given a random number of child nodes, where the numbers of child nodes are drawn independently from the same distribution ξ which is often called the offspring distribution.

Further Discussion: General Model

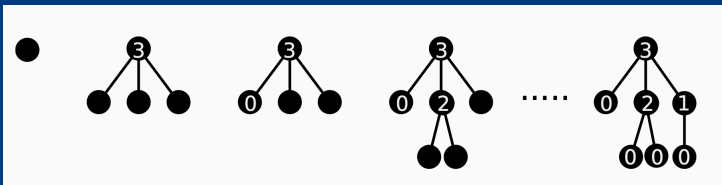
1. $\frac{A(n,k)}{n!} \rightarrow p_{n,k}$

$$\mu_n = 1 + \sum_{k=1}^n p_{n,k} \mu_k$$

2. Inverse model random trees

Definition

A Galton–Watson tree \mathcal{T} is a tree in which each node is given a random number of child nodes, where the numbers of child nodes are drawn independently from the same distribution ξ which is often called the offspring distribution.



End: Any Questions?

