

Combinatorics

Three principles of combinatorics

Multiplication principle: If object A can be selected in m various ways and after each of these choices object B can be selected by n different ways, then the selection of two objects A and B in the specified order can be done in mn ways.

Addition principle: If object A can be selected in m various ways, and object B can be selected in other n various ways (provided that the simultaneous choice of A and B is impossible), then A or B can be done in $m + n$ ways.

Pigeonhole principle: If n objects are distributed over m places, and if $n > m$, then some place receives at least two objects.

Mappings and partial permutations

Let sets X and Y be given, and the set X contains n elements ($|X| = n$), and the set Y contains m elements ($|Y| = m$).

Lemma 1.

If $|X| = n$ and $|Y| = m$, then the number of all functions $f : X \rightarrow Y$ is equal to m^n . (每个元素有 m 种可能投影)

Definitions.

- A function $f : X \rightarrow Y$ is **surjective** if and only if for every $y \in Y$, there is at least one $x \in X$ such that $f(x) = y$ (i.e., $f(X) = Y$).
- A function $f : X \rightarrow Y$ is **injective** if and only if whenever $f(x) = f(y)$, $x = y$.
- A function $f : X \rightarrow Y$ is **bijective** if it is a one-to-one correspondence between those sets, in other words both injective and surjective.
- If $x \in \mathbb{R}$, then we denote $[x]_n = x(x - 1) \dots (x - n + 1)$.

Definition. Let $f : X \rightarrow Y$. A function $g : Y \rightarrow X$ is the **inverse** of f if $f \circ g = 1_Y$ and $g \circ f = 1_X$ (such function g is denoted as f^{-1}).

Proposition 2.

A function $f : X \rightarrow Y$ is bijective if and only if it is invertible.

Lemma 3.

The total number of injective mappings from a finite set X with n elements to set Y with m elements is $[m]_n$. ↗ 不重複.

(Equivalent statement. Number of words of length n without repetition of letters in the alphabet with m letters is $[m]_n$).

Definition. A **transposition** is a 2-cycle. (i.e., of the form (i, j) .)  j 1-cycle is an identical map

Lemma 9.

Every cycle equals a product of transpositions.

Theorem 10.

Every permutation in S_n is equal to a product of transpositions.

Polynomial formula

Assume that we have n_1 objects of the form a_1 , n_2 objects of the

form a_2, \dots, n_k objects of the form a_k . Let $n := n_1 + \dots + n_k$.

Denote by $P(n_1, \dots, n_k)$ is the number of all possible permutations that can be obtained from these n objects. Arguing as in a problem with a word Combinatorics, we get that the following theorem is true:

Theorem 1.

$$P(n_1, \dots, n_k) = C_n^{n_1} C_{n-n_1}^{n_2} \dots C_{n-n_1-\dots-n_{k-1}}^{n_k} = \frac{n!}{n_1! n_2! \dots n_k!}$$

Corollary 2 (Polynomial formula aka Multinomial Theorem).

$$(x_1 + \dots + x_k)^n = \sum_{\substack{(n_1, \dots, n_k) \\ n_1 + \dots + n_k = n}} P(n_1, \dots, n_k) x_1^{n_1} \dots x_k^{n_k}$$

Corollary 3.

$$k^n = \sum_{\substack{(n_1, \dots, n_k) \\ n_1 + \dots + n_k = n}} P(n_1, \dots, n_k)$$

Corollary 4.

$$C_{n+m}^n = C_{n+m-1}^{n-1} + C_{n+m-2}^{n-1} + \dots + C_{n-1}^{n-1}$$

Lemma 5.

For all $n \geq 1, 0 \leq k \leq n$, we have $C_n^k \leq \frac{n^n}{k^k (n-k)^{n-k}}$

Proposition 6.

For all $k \geq 2$ and $n_1, \dots, n_k \geq 0$, such that $n_1 + \dots + n_k = n$ we have $P(n_1, \dots, n_k) \leq \frac{n^n}{n_1^{n_1} \dots n_k^{n_k}}$

In 1928 Emanuel Sperner asked and answered the following question: Suppose we are given the set $N = \{1, 2, \dots, n\}$. Call a family \mathcal{F} of subsets of N an **antichain** if no set of \mathcal{F} contains another set of the family \mathcal{F} . What is the size of a largest antichain?

Clearly, the family \mathcal{F}_k of all k -sets satisfies the antichain property with $|\mathcal{F}_k| = C_n^k$. Looking at the maximum of the binomial coefficients as above we conclude that there is an antichain of size $C_n^{\lfloor \frac{n}{2} \rfloor} = \max_k C_n^k$.

Theorem 7.

The size of a largest antichain of an n -set is $C_n^{\lfloor \frac{n}{2} \rfloor}$.

Inclusion-exclusion principle

$$|A \cup B| = |A| + |B| - |A \cap B| \quad (\text{can be extended to } n \text{ sets})$$

Theorem 1 (Inclusion-exclusion principle)

For any collection of finite sets A_1, A_2, \dots, A_n , we have

$$\left| \bigcup_{i=1}^n A_i \right| = \sum_{\emptyset \neq I \subset \{1, 2, \dots, n\}} (-1)^{|I|+1} \left| \bigcap_{i \in I} A_i \right|$$

For each set A_i , define the characteristic function $\chi_i(x) = \begin{cases} 1 & x \in A_i \\ 0 & x \notin A_i \end{cases}$

formula $\Xi(x) = \prod_{i=1}^n (1 - \chi_i(x)) \quad \sum_{x \in X} \Xi(x) = \left| X \setminus \bigcup_{i=1}^n A_i \right|$

$= \sum_{I \subset \{1, \dots, n\}} (-1)^{|I|} \left[\prod_{i \in I} \chi_i(x) \right] \rightarrow \text{characteristic function of } \bigcap_{i \in I} A_i$

Derangement

Example II (Derangements). How many ways can n items be permuted so that none of the items are in their original position? Such permutations are called **derangements**.

$$\begin{aligned} D_n &= F_\emptyset - F_{\{1\}} - \dots - F_{\{n\}} + \\ &+ F_{\{1,2\}} + F_{\{1,3\}} + \dots + F_{\{n-1,n\}} - \dots + (-1)^n F_{\{1,2,\dots,n-1,n\}} = \\ &= n! - C_n^1(n-1)! + C_n^2(n-2)! - C_n^3(n-3)! + \dots + C_n^n(-1)^n = \\ &= n! \left(1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots + (-1)^n \frac{n!}{n!} \right) = \\ &= n! \sum_{k=0}^n (-1)^k \frac{1}{k!} \end{aligned}$$

Alternative

Alternative form of inclusion-exclusion

Suppose there is a set of N elements and some "properties" P_1, \dots, P_n .

Let also $N(P_i)$ denote the number of objects that satisfy the property P_i , $N(P_i P_j)$ – that simultaneously satisfy both properties P_i, P_j and so on.

Set $N(P'_1 P'_2 \dots P'_n)$ denote the number of elements that have none of the properties P_1, \dots, P_n .

Then we will have:

$$N(P'_1 P'_2 \dots P'_n) = N - N(P_1) - \dots - N(P_n) +$$

$$+ N(P_1 P_2) + \dots + N(P_{n-1} P_n) - \dots + (-1)^n N(P_1 P_2 \dots P_n)$$

Euler's thm. $a^{\varphi(n)} \equiv 1 \pmod{n}$, $\gcd(a, n) = 1$

- There are $n!$ permutations of n elements.
- There are $(n-1)!$ permutations where element i stays in its original position (and some other elements might, but don't have to).
- There are $(n-2)!$ where any two elements stay in their original position (again with maybe some others staying).
- And so on: $(n-k)!$ ways to permute where a specific k elements stay in their original positions.
- Let's use F_I to denote the number of permutations where the elements of I are fixed (for example, $F_{\{1\}} = (n-1)!$ as we said above).

Example VIII (Euler's function.)

Let $\phi(n)$ be the number of positive integers $x \leq n$ which are mutually prime to n i.e. have no common factors with n , other than 1 (i.e. $\phi(n) := |\{x \in \{1, 2, \dots, n\} | \gcd(x, n) = 1\}|$)

Let n be any positive integer, and let p_1, p_2, \dots, p_t be the prime divisors of n . Then

$$\phi(n) = n \left(1 - \frac{1}{p_1} \right) \left(1 - \frac{1}{p_2} \right) \dots \left(1 - \frac{1}{p_t} \right)$$

Remark. The formula above can be rewritten into the following possibly more friendly form. Let $n = p_1^{a_1} p_2^{a_2} \dots p_t^{a_t}$ be the prime factorisation of n . Then

$$\phi(n) = p_1^{a_1-1} (p_1 - 1) p_2^{a_2-1} (p_2 - 1) \dots p_t^{a_t-1} (p_t - 1)$$

Let $\mu(n)$ be the **Möbius function** defined for $n \in \mathbb{N}$ by:

$$\mu(n) = \begin{cases} 1 & n = 1 \\ 0 & \text{if } n \text{ is not squarefree} \\ (-1)^s & \text{if } n = p_1 \cdots p_s \text{ is the product of } s \text{ distinct primes.} \end{cases}$$

*squarefree
 $n = p_1^{i_1} \cdots p_s^{i_s}, i_j \leq 1$*

Lemma 1.

$$\sum_{d|n} \mu(d) = \begin{cases} 1, & n = 1 \\ 0, & n \geq 2 \end{cases}$$

$\sum_{d|n} \mu(d) = [\frac{1}{n}]$

Definition. An arithmetic function f is called **multiplicative** if $f(mn) = f(m)f(n)$ where m and n are relatively prime positive integers.

Proposition 2.

The function $\mu(n)$ is multiplicative.

Theorem 3 (Möbius Inversion Formula).

If g is any arithmetic function and $f(n) = \sum_{d|n} g(d)$, then $g(n) = \sum_{d|n} f(d)\mu\left(\frac{n}{d}\right) = \sum_{d|n} \mu(d)f\left(\frac{n}{d}\right)$

Proposition 4.

$$\phi(n) = \sum_{d|n} \mu(d) \frac{n}{d}$$

$$\phi(n) = \sum_{k=1}^n \left\lfloor \frac{1}{\gcd(n, k)} \right\rfloor = \sum_{k=1}^n \left(\sum_{d|\gcd(n, k)} \mu(d) \right) = \sum_{k=1}^n \sum_{d|n, d|k} \mu(d) = \sum_{d|n} \sum_{q=1}^{\frac{n}{d}} \mu(d) = \sum_{d|n} \mu(d) \left(\sum_{q=1}^{\frac{n}{d}} 1 \right) = \sum_{d|n} \mu(d) \frac{n}{d}$$

Enumeration of cyclic sequences

Let the set $X = \{b_1, \dots, b_r\}$ be an alphabet, and make a directed cycle from its letters. We want to find $T_r(n)$ – number of all possible cyclic words of length n composed of arbitrary letters (with repeats) from the alphabet X .

Solution: We call the **period** of a cyclic word $mind \geq 1$ such that after d cyclic shifts by 1 symbol, the word goes into itself.

Lemma A. Any period d divides n .

Lemma 的直觀解釋.

Observation. Any cyclic sequence of length n and period d has the form $A = a_1 \dots a_d a_1 \dots a_d a_1 \dots a_d$, i.e. consists of $\frac{n}{d}$ repeating blocks of length d — this follows from the previous lemma and the fact that after d shifts, the letter a_i goes into a_{d+i} .

Möbius function of a poset

Let P be a poset. We define a map $\mu : P \times P \rightarrow \mathbb{Z}$ by induction.

$$\mu(x, x) = 1, \text{ for all } x \in P$$

$$\mu(x, y) = - \sum_{x \leq z < y} \mu(x, z), \text{ for all } x < y \text{ in } P$$

Proposition 5.

Let P be a finite poset. (In fact this Proposition holds in more generality but we will not need this.) Let $f, g : P \rightarrow \mathbb{C}$. Then

$$g(x) = \sum_{y \geq x} f(y) \text{ for all } x \in P \text{ if and only if}$$

$$f(x) = \sum_{y \geq x} g(y) \mu(x, y) \text{ for all } x \in P.$$

Proposition 6.

Let P and Q be finite posets, and let $P \times Q$ be their direct product. If $(x, y) \leq (x', y')$ in $P \times Q$, then

$$\mu_{P \times Q}((x, y), (x', y')) = \mu_P(x, x') \mu_Q(y, y').$$

Gauss's formula

$$\mathbb{F}_q[x], q = p^n \text{ (多项式)}$$

Let \mathbb{F}_q denote the finite field of q elements. Then in general, the number of monic irreducible polynomials of degree n over the finite field \mathbb{F}_q is given by Gauss's formula

$$M(q, n) := \frac{1}{n} \sum_{d|n} \mu\left(\frac{n}{d}\right) q^d$$

Estimates for $n!$

Proposition 1.

If $n \geq 6$

$$\left(\frac{n}{3}\right)^n \leq n! \leq \left(\frac{n}{2}\right)^n$$

Proposition 2.

If $n \geq 1$

$$e\left(\frac{n}{e}\right)^n \leq n! \leq ne\left(\frac{n}{e}\right)^n$$

Lemma 3.

If $k \geq 2$,

$$\int_{k-1}^k \ln(x) dx + \ln\left(\frac{2k}{2k-1}\right) \leq \ln(k) \leq \int_{k-1}^k \ln(x) dx + \frac{1}{2} \ln\left(\frac{k}{k-1}\right)$$

Proposition 4.

$$\frac{4}{5}e\sqrt{n}\left(\frac{n}{e}\right)^n \leq n! \leq e\sqrt{n}\left(\frac{n}{e}\right)^n$$

Lemma 5.

$$\int_0^{\frac{\pi}{2}} \sin^{2n}(x) dx = \frac{(2n-1)(2n-3)\dots 3 \cdot 1}{2n(2n-2)\dots 4 \cdot 2} \frac{\pi}{2}$$

$$\int_0^{\frac{\pi}{2}} \sin^{2n+1}(x) dx = \frac{2n(2n-2)\dots 4 \cdot 2}{(2n+1)(2n-1)\dots 3 \cdot 1}$$

Lemma 6.

$$\frac{2^{2n}}{\sqrt{\pi n}} e^{-1/4n} \leq C_{2n}^n \leq \frac{2^{2n}}{\sqrt{\pi n}}$$

Theorem 7.

$$\sqrt{2\pi n}\left(\frac{n}{e}\right)^n e^{-1/4n} \leq n! \leq \sqrt{2\pi n}\left(\frac{n}{e}\right)^n e^{1/4n}$$

Corollary 8 (Stirling's formula).

$$n! = \sqrt{2\pi n}\left(\frac{n}{e}\right)^n (1 + o(1))$$

Let $n \rightarrow \infty$ and $k = o(n^{2/3})$, then

$$C_n^k = \frac{n^k e^{-\frac{k^2}{2n}}}{k!} (1 + o(1))$$

Proposition 9.

For all integers n and k such that $n \geq k \geq 1$, we have that

$$\left(\frac{n}{k}\right)^k \leq C_n^k$$

Lemma 10.

Fix integers n and k such that $n \geq k \geq 1$. Then for all real numbers x such that $0 < x \leq 1$, we have that

$$\sum_{i=0}^k C_n^i \leq \frac{(1+x)^n}{x^k}.$$

Proposition 11.

For all integers n and k such that $n \geq k \geq 1$, we have that:

$$\sum_{i=0}^k C_n^i \leq \left(\frac{en}{k}\right)^k$$

Random walks

the probability of returning to the origin after exactly $2m$ steps

Consider the set of integers \mathbb{Z} . We begin our walk at 0, and at each step we move at random either one step to the left or one step to the right.

$$\frac{C_{2m}^m}{2^{2m}}. \quad \text{[回原点的概率]}$$

Generating functions (For enumeration problem 枚举问题)

Definition.

Let $(a_n)_{n \geq 0}$ be a sequence of numbers. The generating function associated to this sequence is the series $F(x) = \sum_{n=0}^{\infty} a_n x^n$

- Differentiate $F(x)$ term-wise

$$F'(x) = \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n$$

- Multiply $F(x)$ by a scalar $\lambda \in \mathbb{R}$ term-wise

$$\lambda F(x) = \sum_{n=0}^{\infty} \lambda a_n x^n$$

- $F(x) + G(x) = \sum_{n=0}^{\infty} (a_n + b_n) x^n$

- $F(x) \cdot G(x) = \sum_{n=0}^{\infty} \left(\sum_{k=0}^n a_k b_{n-k} \right) x^n$

Example 1

Binomial formula shows that $(1+x)^n$ is the generating function for the sequence (a_k) with $a_k = C_n^k$.

Definition (Binomial Coefficients for Real Numbers). Recall that for $n, k \in \mathbb{N}$ we have: $C_n^k = \frac{n(n-1)\dots(n-k+1)}{k!}$.

It does not make sense to talk about permutations of sets of size $n \in \mathbb{R}$ and it is unclear what $n!$ should be, but the formula above is well-defined for general $n \in \mathbb{R}$. With this in mind, we define $p(n, k) := n(n-1)\dots(n-k+1)$ and $C_n^k := \frac{p(n, k)}{k!}$.

Additionally we have

$$p(n, k) = (n-k+1)p(n, k-1) = np(n-1, k-1)$$

Lemma A. For any integer $n \geq 1$ we have

$$C_{\frac{1}{2}}^n = (-1)^{n+1} C_{2n-2}^{n-1} \frac{1}{2^{2n-1} \cdot n}$$

Corollary.

$$\sqrt{1+x} = \sum_{n=0}^{\infty} C_{\frac{1}{2}}^n x^n = 1 + \sum_{n=1}^{\infty} -2C_{2n-2}^{n-1} (-1)^n \frac{1}{2^{2n} n} x^n$$

We are now able to find the coefficients of the generating function for Catalan's numbers $F(x)$:

$$\begin{aligned} F(x) &= \frac{1 - \sqrt{1 - 4x}}{2x} = \frac{1}{2x} \sum_{n=1}^{\infty} 2C_{2n-2}^{n-1} (-1)^n \frac{1}{2^{2n} n} (-4x)^n = \\ &= \frac{1}{x} \sum_{n=1}^{\infty} C_{2n-2}^{n-1} \frac{1}{n} x^n = \sum_{n=0}^{\infty} C_{2n}^n \frac{1}{n+1} x^n \end{aligned}$$

Finally, we get the Catalan numbers $C_n = C_{2n}^n \frac{1}{n+1}$.

Fibonacci numbers

The famous **Fibonacci sequence** is defined by its initial terms $f_0 = f_1 = 1$ and the relation

$$f_{n+2} = f_{n+1} + f_n.$$

To derive the generating function formula

$$Fib(x) = f_0 + f_1x + f_2x^2 + f_3x^3 + \dots$$

$$(x + x^2)Fib(x) = Fib(x) - 1 \quad \Rightarrow \quad Fib(x) = \frac{1}{1 - x - x^2}$$

$$\frac{1}{1 - x - x^2} = \frac{1}{\sqrt{5}} \left(\frac{1}{x - x_1} + \frac{1}{x - x_2} \right) = \frac{1}{\sqrt{5}} \left(\frac{1}{x_1(1 - \frac{x}{x_1})} + \frac{1}{x_2(1 - \frac{x}{x_2})} \right)$$

$x_1 = \frac{-1+\sqrt{5}}{2}$, $x_2 = \frac{-1-\sqrt{5}}{2}$ - roots of the equation $1 - x - x^2 = 0$.

From this we immediately obtain

$$Fib(x) = \frac{1}{\sqrt{5}x_1} \left(1 + \frac{x}{x_1} + \frac{x^2}{x_1^2} + \dots \right) - \frac{1}{\sqrt{5}x_2} \left(1 + \frac{x}{x_2} + \frac{x^2}{x_2^2} + \dots \right)$$

Therefore

$$\begin{aligned} f_n &= \frac{1}{\sqrt{5}} (x_1^{-1-n} - x_2^{-1-n}) = \frac{(-1)^n}{\sqrt{5}} (x_1^{n+1} - x_2^{n+1}) = \\ &= \frac{(-1)^n}{\sqrt{5}} \left(\left(\frac{-1 + \sqrt{5}}{2} \right)^{n+1} - \left(\frac{-1 - \sqrt{5}}{2} \right)^{n+1} \right) \end{aligned}$$

More algebraic operations

Let $A(s) = a_0 + a_1s + a_2s^2 + \dots$, $B(t) = b_0 + b_1t + b_2t^2 + \dots$ - two generating functions, and $B(0) = b_0 = 0$.

Definition. A **substitution** of a generating function B into a generating function A is a generating function

$$\begin{aligned} A(B(t)) &= a_0 + a_1B(t) + a_2B(t)^2 + a_3B(t)^3 + \dots = \\ &= a_0 + a_1b_1t + (a_1b_2 + a_2b_1)t^2 + (a_1b_3 + 2a_2b_1b_2 + a_3b_1^3)t^3 + \dots \end{aligned}$$

Theorem (Inverse function).

Let $B(t) = b_1t + b_2t^2 + \dots$, and $b_1 \neq 0$, then there exists $A(s) = a_1s + a_2s^2 + \dots$ and $C(u) = c_1u + c_2u^2 + \dots$ such that

$$A(B(t)) = t \quad \text{and} \quad B(C(u)) = u.$$

Moreover, the functions A and C are unique.

Proposition.

$A(s) = \sum_{i=0}^{\infty} a_i s^i$ - generating function, and $A(0) = a_0 \neq 0$. Then there is a unique $B(s) = \sum_{i=0}^{\infty} b_i s^i$, such that $A(s)B(s) = 1$.