Week 2 Recap

Tuples, ordered lists, subsets

Product spaces are very common in basic probability. If A and B are two finite sets with k and ℓ elements, respectively, then the product $A \times B$ is the set of all ordered pairs (2-tuples) (a,b) with $a \in A$ and $b \in B$.

Similarly, the product $A_1 \times \cdots \times A_n$ is the set of all n-tuples (a_1, \ldots, a_n) with $a_i \in A_i$, $1 \leq i \leq n$. If $|A_i| = k_i$, $1 \leq i \leq n$, then $|A_1 \times \cdots \times A_n| = k_1 \times \cdots \times k_n$. A case of special importance is when all A_i are the same set A. In this case, the product space

$$A^n = \underbrace{A \times \cdots \times A}_{n \text{ \times}}$$

is the set of all n-tuples (a_1,\ldots,a_n) with $a_i\in A$, $1\leq i\leq n$. It has $|A|^n$ elements.

It is very important to distinguish and understand the difference between tuples of elements in A and subsets of A. Fix an integer m. The m-tuples of elements in A are ordered lists of elements in A and we denote such a list as

 (a_1, \ldots, a_m) . The entries in the list can be repeated and the 3-tuples (a, a, b) and (a, b, a) are two different 3-tuples.

Now, assume that m is no greater than the number n of elements in A and consider a subset of A with m elements. The notation used for such an object is $\{a_1,\ldots,a_m\}$

where all a_i are distinct elements of A and the subsets $\{a,b,c\}$ and $\{b,a,c\}$ are in fact the same subset. In other words, in a subset, the order in which we list the elements makes no difference. The same element cannot appear twice.

Factorial and binomial coefficients Now, it should be pretty clear to you that there are less subsets of A with m elements than there are m-tuples of elements in A. But how many subsets of A with exactly m elements are there?

For any set A with n elements, the number of subsets of A with exactly m elements is

$$\binom{n}{m} = \frac{n!}{m!(n-m)!}$$

where 0!=1 and $k!=1 \times \cdots \times (k-1) \times k$ if $k \geq 1$.

For any set A with n elements, the number of ordered lists of exactly m distinct elements is

$$rac{n!}{(n-m)!}=n imes (n-1) imes \cdots imes (n-m+1).$$

The total number of ordered complete lists of n distinct objects is n!. By definition, this is the same a the number of permutations of n distinct objects, or the number of bijections from $\{1,\ldots,n\}$ onto itself, or the number of distinct arrangement of a deck of n cards.

Stirling formula

$$\lim_{n\to +\infty} \frac{n!}{\sqrt{2\pi n}\; n^n\; e^{-n}} = 1$$

or, equivalently,

$$n! \sim \sqrt{2\pi n} \; n^n \; e^{-n}$$

Exercise: Use Stirling formula to find the approximate size of $\binom{2n}{n}$.

Read about binomial Theorem and binomial identities!

Here is a short list of binomial coefficients identities which can be proved in several different ways. For each one, find a counting proof" (The last one of these identities is somewhat more difficult).

- $\bullet \quad \binom{k}{2}\binom{n}{k} = \binom{n}{2}\binom{n-2}{k-2}.$
- $1 \times n + 2 \times (n-1) + \cdots + (n-1) \times 2 + n \times 1 = \binom{n+2}{3}$
- $\binom{n+m}{2} \binom{n}{2} \binom{m}{2} = nm$.
- $\sum_{k=0}^{n} {n \choose k}^2 = {2n \choose n}.$
- $\sum_{\ell=0}^{k} {n \choose \ell} {m \choose k-\ell} = {n+m \choose k}.$ $\sum_{\ell=m}^{n} {\ell \choose m} = {n+1 \choose m+1}.$

As a clue, here is a list of counting problems" that may be helpful in proving these identities. You have to figure out which problem is helpful to establish which identity.

- How many different ways to choose k distinct balls in a set of balls marked $1, 2, \ldots, n+m$ of which n are red and m are blue.
- Pick a mixed team of 2 in a class with n girls and m boys.
- Choosing ${\bf 3}$ distinct numbers a < b < c in $\{0,1,\ldots,n+1\}$ while paying attention to the value of b.
- Choosing n numbers in $\{0,1,\ldots,2n-1\}$ while paying attention to how many are even.
- Choosing m+1 numbers in $\{0,1,\ldots,n\}$ while paying attention to the largest of them.
- · Picking a committee with a Chair and a Secretary.

Read the Canevas page about **partitions** of a set with n elements in k parts.