

CS 207: Discrete Structures

Lecture 18 – Counting and Combinatorics Stirling Numbers, Bell numbers and their properties

Aug 26 2015

Topics in Combinatorics

Basic counting techniques and applications

1. Basic counting techniques, double counting
2. Binomial coefficients and binomial theorem, permutations and combinations.
3. Estimating $n!$
4. Recurrence relations
5. Generating functions and their applications
6. Principle of Inclusion-Exclusion and its applications.
7. Special numbers: Fibonacci sequence, Catalan numbers

Topics in Combinatorics

Basic counting techniques and applications

1. Basic counting techniques, double counting
2. Binomial coefficients and binomial theorem, permutations and combinations.
3. Estimating $n!$
4. Recurrence relations
5. Generating functions and their applications
6. Principle of Inclusion-Exclusion and its applications.
7. Special numbers: Fibonacci sequence, Catalan numbers

Today

Applying all the above techniques: **Stirling numbers**

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- Each surjection defines a partition of $[n]$ into k subsets.

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- ▶ Each surjection defines a partition of $[n]$ into k subsets.
- ▶ What about the converse?

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- ▶ Each surjection defines a partition of $[n]$ into k subsets.
- ▶ Conversely, a partition of $[n]$ into k subsets together with an ordering of the partitions gives a surjection.

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- ▶ Each surjection defines a partition of $[n]$ into k subsets.
- ▶ Conversely, a partition of $[n]$ into k subsets together with an ordering of the partitions gives a surjection.
- ▶ Thus, no. of surjections from $[n]$ to $[k]$
= $k! \times$ (no. of partitions of $[n]$ into k subsets).

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- ▶ Each surjection defines a partition of $[n]$ into k subsets.
- ▶ Conversely, a partition of $[n]$ into k subsets together with an ordering of the partitions gives a surjection.
- ▶ Thus, no. of surjections from $[n]$ to $[k]$
= $k! \times$ (no. of partitions of $[n]$ into k subsets).

No. of partitions of $[n]$ = No. of equivalence relations =

$$B(n) = \sum_{k=1}^n \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

We start with an application of PIE

Let a set of n distinct elements be denoted by $[n] = \{1, \dots, n\}$.

No. of surjections from $[n]$ to $[k]$ =

$$\sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

- ▶ Each surjection defines a partition of $[n]$ into k subsets.
- ▶ Conversely, a partition of $[n]$ into k subsets together with an ordering of the partitions gives a surjection.
- ▶ Thus, no. of surjections from $[n]$ to $[k]$
= $k! \times$ (no. of partitions of $[n]$ into k subsets).

No. of partitions of $[n]$ = No. of equivalence relations =

$$B(n) = \sum_{k=1}^n \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$$

This is called **Bell's number**. Recall its recurrence...

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets
are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets

are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1), S(n, n)$.

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1)$, $S(n, n)$.
- ▶ $S(3, 2)$

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1), S(n, n)$.
- ▶ $S(3, 2)$
- ▶ $S(4, 2)$

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1), S(n, n)$.
- ▶ $S(3, 2)$
- ▶ $S(4, 2)$
- ▶ $S(4, 3)$

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1), S(n, n)$.
- ▶ $S(3, 2)$
- ▶ $S(4, 2)$
- ▶ $S(4, 3)$
- ▶ $S(7, 3)$

Stirling's numbers of the Second Kind

No. of partitions of $[n]$ into k (non-empty) subsets are called **Stirling's numbers of the Second Kind** and denoted $S(n, k)$.

Thus, we have

- ▶ $B(n) = \sum_{k=1}^n S(n, k)$ and
- ▶ No. of surjections from $[n]$ to $[k] = k!S(n, k)$.

What are the following values?

- ▶ $S(n, k)$ if $k < 1$ or $k > n$.
- ▶ $S(n, 1), S(n, n)$.
- ▶ $S(3, 2)$
- ▶ $S(4, 2)$
- ▶ $S(4, 3)$
- ▶ $S(7, 3)$

Can you give a recurrence relation?

Recurrence relation for $S(n, k)$

Prove the following recurrence

$$S(n+1, k) = S(n, k-1) + kS(n, k)$$

Recurrence relation for $S(n, k)$

Prove the following recurrence

$$S(n+1, k) = S(n, k-1) + kS(n, k)$$

- Exercise: Prove that $S(n, n-1) = \binom{n}{2}$

Recurrence relation for $S(n, k)$

Prove the following recurrence

$$S(n+1, k) = S(n, k-1) + kS(n, k)$$

- ▶ Exercise: Prove that $S(n, n-1) = \binom{n}{2}$
- ▶ Simpler to use an alternative notation $S(n, k) = \left\{ \begin{smallmatrix} n \\ k \end{smallmatrix} \right\}$. Can you see why?

Recurrence relation for $S(n, k)$

Prove the following recurrence

$$S(n+1, k) = S(n, k-1) + kS(n, k)$$

- ▶ Exercise: Prove that $S(n, n-1) = \binom{n}{2}$
- ▶ Simpler to use an alternative notation $S(n, k) = \left\{ \begin{smallmatrix} n \\ k \end{smallmatrix} \right\}$. Can you see why?
- ▶ Using this we can form a Stirling numbers triangle (just like Pascal's).

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!
- ▶ Fix k and let n vary to get:
$$\sum_{n=k}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=k}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n \frac{x^n}{n!}.$$

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!
- ▶ Fix k and let n vary to get:
$$\sum_{n=k}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=k}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n \frac{x^n}{n!}.$$
- ▶ Let us extend this to all $n = 0$ onwards...
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=0}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} \frac{((k-i)x)^n}{n!}.$$

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!
- ▶ Fix k and let n vary to get:
$$\sum_{n=k}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=k}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n \frac{x^n}{n!}.$$
- ▶ Let us extend this to all $n = 0$ onwards...
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=0}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} \frac{((k-i)x)^n}{n!}.$$
- ▶
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} e^{(k-i)x}$$

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!
- ▶ Fix k and let n vary to get:
$$\sum_{n=k}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=k}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n \frac{x^n}{n!}.$$
- ▶ Let us extend this to all $n = 0$ onwards...
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=0}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} \frac{((k-i)x)^n}{n!}.$$
- ▶
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} e^{(k-i)x}$$

Applying Binomial theorem!

$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} (e^x - 1)^k.$$

Stirling numbers and generating functions

- ▶ Can we form a generating function whose coefficients are such Stirling numbers? That is, we want coefficient of x^n to be $S(n, k)$.
- ▶ Recall that $S(n, k) = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n$.
- ▶ x^n is too slow to capture the speed growth of $S(n, k)$...
- ▶ Let us try dividing the coefficients by something that itself growing fast to negate this effect!
- ▶ Fix k and let n vary to get:
$$\sum_{n=k}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=k}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} (k-i)^n \frac{x^n}{n!}.$$
- ▶ Let us extend this to all $n = 0$ onwards...
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{n=0}^{\infty} \sum_{i=0}^k (-1)^i \binom{k}{i} \frac{((k-i)x)^n}{n!}.$$
- ▶
$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} \sum_{i=0}^k (-1)^i \binom{k}{i} e^{(k-i)x}$$

Applying Binomial theorem!

$$\sum_{n=0}^{\infty} \frac{S(n, k)}{n!} x^n = \frac{1}{k!} (e^x - 1)^k.$$

These are called **exponential generating functions**.

Another exercise in Double Counting

For all $x, n \in \mathbb{N}$, $n > 0$,

$$x^n = \sum_{k=1}^n S(n, k) \cdot x(x-1) \dots (x-k+1)$$

That is, we can express the powers of x in terms of Stirling numbers (of the second kind)!

Another exercise in Double Counting

For all $x, n \in \mathbb{N}$, $n > 0$,

$$x^n = \sum_{k=1}^n S(n, k) \cdot x(x-1) \dots (x-k+1)$$

That is, we can express the powers of x in terms of Stirling numbers (of the second kind)!

Proof: exercise.

Another exercise in Double Counting

For all $x, n \in \mathbb{N}$, $n > 0$,

$$x^n = \sum_{k=1}^n S(n, k) \cdot x(x-1) \dots (x-k+1)$$

That is, we can express the powers of x in terms of Stirling numbers (of the second kind)!

Proof: exercise.

Stirling numbers of the first kind

The number of ways to arrange n objects into k cycles.