Proof of A236402 Natural Density

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Lemma 1. Suppose A is a set of positive integers, and the natural density of A is 1. Then the natural density of any superset of A is 1.

Proof. Let A be a set of positive integers. Suppose A has natural density 1. Let $x \in \mathbb{Z}_{>0}$. Let A(x) be the number of elements of A that are less than or equal to x. Hence,

$$\lim_{x \to \infty} \frac{A(x)}{x} = 1$$

Suppose $B \subseteq \mathbb{Z}_{>0}$ such that $A \subseteq B$. Let B(x) be the number of elements of B that are less than or equal to x. Then,

$$A(x) \le B(x) \le x$$

Therefore,

$$\frac{A(x)}{x} \le \frac{B(x)}{x} \le 1$$

Since $\lim_{x\to\infty} \frac{A(x)}{x} = 1$, according to the Squeeze Theorem,

$$\lim_{x \to \infty} \frac{B(x)}{x} = 1.$$

Therefore, the natural density of B is 1.

Lemma 2. The set of all integers containing a given substring has natural density 1.

Proof. Let S be a substring of length l. S takes the form of $a_1a_2 \cdots a_l$ where $a_1, a_2, ..., a_l$ are digits from 0 to 9.

To show the natural density of sequence with integers containing S is equivalent to show the probability of a randomly selected integer containing S. Hence, consider the process of randomly selecting a integer digit by digit from the most significant to the least significant. That is, each time we select a digit, we would append it to the right of previously selected ones. For each selection, every digit has a 0.1 chance of appearing.

The process of forming S contains l+1 states. Starting from the zero state where the most recently selected digit is not a_1 , state 1 where the most recently selected digit is a_1 , state 2 where two most recently selected digits are a_1 and a_2 in chronological order, ... state $k(k \leq l)$ where k most recently selected digits are a_1 to a_k in chronological order, and the process ends at state l when we get substring S.

Above mentioned process can be represented by a Markov chain. And the transition matrix is a l + 1 by l + 1 transition matrix that takes the form below:

$$T = \begin{bmatrix} 0.9 & 0.1 & 0 & 0 & \cdots & 0 \\ 0.8 & 0.1 & 0.1 & 0 & \cdots & 0 \\ 0.8 & 0.1 & 0 & 0.1 & \cdots & 0 \\ \vdots & \ddots & & & & & \\ 0 & 0 & 0 & 0 & \cdots & 1 \end{bmatrix}$$

where

$$T_{1,1} = 0.9$$

$$T_{i,1} = 0.8(i \neq 1)$$

$$T_{i,2} = 0.1(i \neq l+1)$$

$$T_{i,i+1} = 0.1$$

$$T_{l+1,i} = 0(i \neq l+1)$$

$$T_{l+1,l+1} = 1$$

And $T_{i,j}$ represents the probability of transitioning from state i-1 to state j-1 in one step.

Hence, the entries of T^n , the *n*th power of matrix T, represents the probability of transitioning from state i to state j in k steps. Specifically, $T^n_{1,l+1}$, the last entry of the first column, represents the probability of transitioning from the zero state to the absorbing state, where the substring S appears, in n steps. This is equivalent to the probability of a n-digit integer (including the leading zeros if any) containing substring S. In other words,

$$T_{1,l+1}^n = \frac{N}{10^{k-1}}$$

where N is the number of n-digit integer(including the leading zeros if any) containing substring S.

Notice that the natural density of sequence with integers containing S is represented as,

$$\lim_{x\to\infty}\frac{N'}{x}=\lim_{k\to\infty}\frac{N}{10^{k-1}}=\lim_{x\to\infty}T^n_{1,l+1}$$

where x is the range of the sequence, and N' is the number of terms in the sequence.

From the expression above, it is clear that the natural density of sequence containing substring S is 1 iff $T_{1,l+1}^n = 1$.

Notice that for $T_{i,l+1}^n$, any entry of the last column T^n ,

$$T_{i,l+1}^n \ge 0.8(0.1)^k$$

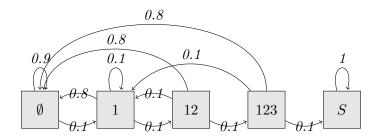
which means that we have a positive probability to transition from any state to state l+1, the absorbing state, in n steps

Therefore, this Markov chain is absorbing since it has one absorbing state, and from every state, there is a positive probability to go to the absorbing state. Based on the properties of absorbing Marbov chains, as $n \to \infty$, the probability of reaching the absorbing state is 1. Therefore, the natural density of sequence containing substring S is 1.

Example 1. Now, let's look at an example of this process. For S = 1234, the process of forming S has 5 states, they are:

- 1. The most recently selected digit is not 1.
- 2. The most recently selected digit is 1.
- 3. The second most recently selected digit is 1, and the most recently selected digit is 2.
- 4. The third most recently selected digit is 1, the second most recently selected digit is 2, and the third most recently selected digit is 3.
- 5. The substring 1234 appears.

We can represent this process using a Markov Chain, as shown below:



Hence, we obtain a 5 by 5 transition matrix for this Markov Chain:

$$T' = \begin{bmatrix} 0.9 & 0.1 & 0 & 0 & 0 \\ 0.8 & 0.1 & 0.1 & 0 & 0 \\ 0.8 & 0.1 & 0 & 0.1 & 0 \\ 0.8 & 0.1 & 0 & 0 & 0.1 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

Take an arbitrary integer power of this matrix to demonstrate the relationship between the last entry of the first row and the number of integers containing substring 1234, below is the 5th power of matrix T':

$$T^{\prime 5} = \begin{bmatrix} \frac{17741}{20000} & \frac{9869}{100000} & \frac{247}{25000} & \frac{99}{100000} & \frac{1}{5000} \\ \frac{20000}{3125} & \frac{9753}{100000} & \frac{977}{100000} & \frac{109}{100000} & \frac{109}{100000} \\ \frac{977}{1250} & \frac{1087}{12500} & \frac{109}{12500} & \frac{1}{12500} & \frac{63}{6250} \\ \frac{8881}{12500} & \frac{247}{3125} & \frac{99}{12500} & \frac{1}{12500} & \frac{1250}{12500} \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

where $T_{1,5}^{\prime 5} = \frac{1}{5000}$ represents the probability to randomly select an at most 5-digit integer, and the selected number contains the substring 1234. Therefore, there are $10^5 \times \frac{1}{5000} = 20$ integers that contains the substring 1234. It is easy to check that there are indeed 20 at most 5-digit integers that contains the substring. Also, as the power of matrix $n \to \infty$, $T_{1,5}^{\prime 5} \to 1$, Hence, the natural density of sequence contains substring 1234 is 1, which confirms Lemma 1.

Theorem 1. The sequence of positive integers A236402 is defined as numbers with the property where the sum of any pairs of adjacent digits is a substring of the number. The natural density of A236402 is 1.

Proof. Let P be the set of every possible sum of two digits. Then,

$$P = \{0, 1, 2, \cdots, 18\}.$$

Let S be the concatenation of all the element of P in descending order. That is,

$$S = 181716 \cdots 3210.$$

Let A be the set of numbers where S is a substring of its digits. Let B be the set containing all terms of sequence A236402.

According to Lemma 2, the natural density of A is 1. Since B is a superset of A, the natural density of B is 1. Hence, the natural density of A236402 is 1.

Theorem 2. The sequence of positive integers A203565 is defined as numbers with the property where the product of any pairs of adjacent digits is a substring of the number. The natural density of A203565 is 1.

Proof. Let P be the set of all integers in the range of product of two digits. Then,

$$P = \{0, 1, 2, \cdots, 81\}.$$

Let S be the concatenation of all the element of P in descending order. That is,

$$S = 818079 \cdots 3210.$$

Let A be the set of numbers where S is a substring of its digits. Let B be the set containing all terms of sequence A203565.

According to Lemma 2, the natural density of A is 1. Since B is a superset of A, the natural density of B is 1. Hence, the natural density of A203565 is 1.