

can show that the maximum load is $\Omega(\ln n / \ln \ln n)$ with probability $1/n$ for sufficiently large n via a direct calculation and a loose bound; although the maximum load is in fact $\Omega(\ln n / \ln \ln n)$ with probability close to 1 (as we show later), the constant factor 3 we use here is chosen to simplify the argument and could be reduced with more care.

Lemma 5.1: *When n balls are thrown independently and uniformly at random into n bins, the probability that the maximum load is more than $3 \ln n / \ln \ln n$ is at most $1/n$ for n sufficiently large.*

Proof: The probability that bin 1 receives at least M balls is at most

$$\binom{n}{M} \left(\frac{1}{n}\right)^M.$$

This follows from a union bound; there are $\binom{n}{M}$ distinct sets of M balls, and for any set of M balls the probability that all land in bin 1 is $(1/n)^M$. We now use the inequalities

$$\binom{n}{M} \left(\frac{1}{n}\right)^M \leq \frac{1}{M!} \leq \left(\frac{e}{M}\right)^M.$$

Here the second inequality is a consequence of the following general bound on factorials: since

$$\frac{k^k}{k!} < \sum_{i=0}^{\infty} \frac{k^i}{i!} = e^k,$$

we have

$$k! > \left(\frac{k}{e}\right)^k.$$

Applying a union bound again allows us to find that, for $M \geq 3 \ln n / \ln \ln n$, the probability that any bin receives at least M balls is bounded above by

$$\begin{aligned} n \left(\frac{e}{M}\right)^M &\leq n \left(\frac{e \ln n}{3 \ln n}\right)^{3 \ln n / \ln \ln n} \\ &\leq n \left(\frac{\ln n}{\ln n}\right)^{3 \ln n / \ln \ln n} \\ &= e^{\ln n} (e^{\ln \ln n - \ln n})^{3 \ln n / \ln \ln n} \\ &= e^{-2 \ln n + 3(\ln n)(\ln \ln n) / \ln n} \\ &\leq \frac{1}{n} \end{aligned}$$

for n sufficiently large.