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1.1 Introduction

Example A communication system is to consist of n identical antennas lined up in a linear order. The system can receive signals as long as no two consecutive antennas are defective. If it turns that exactly m of the n antennas are defective, what is the probability that the system can receive signals.

Let us solve the problem in the special case where $n = 4$ and $m = 2$. In this case, there are 6 possible system configurations, namely,

$$\begin{matrix} 0 & 1 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 1 \\ 1 & 0 & 0 & 1 \\ 1 & 1 & 0 & 0 \end{matrix}$$

where 1 means that the antenna is working and 0 that it is defective. Note that the system can receive signals in the first 3 arrangements and fails in the remaining 3, it seems reasonable to take $\frac{3}{6} = \frac{1}{2}$ as the desired probability.

1.1 Introduction

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For general n and m, we could regard the probability as

$$\frac{\text{number of configurations that the system works well}}{\text{total number of all possible configurations}}$$

From the above example, we see that it would be useful to have an effective method for counting the number of ways that things can occur. The mathematical theory of counting is formally known as *combinatorial analysis*

1.2 Principle of Counting

Theorem (The basic principle of counting). *Suppose that two experiments are to be performed. Then if experiment 1 can result in any one of m possible outcomes and if for each outcome of experiment a there are n possible outcomes of experiment 2, then together there are mn possible outcomes of the two experiments.*

Proof We prove it by enumerating all the possible outcomes of the two experiments as follows:

$$\begin{array}{cccc}
(1,1) & (1,2) & \cdots & (1,n) \\
(2,1) & (2,2) & \cdots & (2,n) \\
\vdots & \vdots & \vdots & \vdots \\
(m,1) & (m,2) & \cdots & (m,n)
\end{array}$$

where we say that the outcome is (i, j) if experiment 1 results in its ith possible outcome and experiment 2 then results in the jth of its possible outcomes. Hence, the set of possible outcomes consists of m rows, each row containing n elements, which proves the result.

1.2 Principle of Counting

Example A small community consists of 10 women, each of whom has 3 children. If one woman and one of her children are to be chosen as mother and child of the year, how many different choices are possible?

Solution

By regarding the choice of the woman as the outcome of the first experiment and the subsequent choice of one of her children as the outcome of the second experiment, we see from the basic principle that there are $10 \times 3 = 30$ possible choices.

Example In a class of 40 students, we choose a president and a vice president. There are

$$40 \times 39 = 1560$$

possible choices.

1.2 Principle of Counting

Theorem (The generalized basic principle of counting). *If r experiments that are to be performed are such that the first one may result in any of n_1 possible outcomes, and if for each of these n_1 possible outcomes there are n_2 possible outcomes of the second experiment, and if for each of the possible outcomes of the first two experiments there are n_3 possible outcomes of the third experiment, and if ... then there is a total of $n_1 n_2 \cdots n_r$ possible outcomes of the r experiments.*

Example How many different 7-place license plates are possible if the first 3 places for letters and the final 4 places by numbers?

Solution:
First 3 places each has 26 ways, and final 4 places each has 10 ways. Therefore, the total possible number of ways is

$$26 \cdot 26 \cdot 26 \cdot 10 \cdot 10 \cdot 10 \cdot 10 = 175,760,000.$$

1.2 Principle of Counting

Example How many different 7-place license plates are possible if the first 3 places for letters and the final 4 places by numbers and repetition among letters or numbers were prohibited?

Solution:
In this case, there would be $26 \times 25 \times 24 \times 10 \times 9 \times 8 \times 7 = 78,624,000$ possible license plates.

1.3 Permutations

Definition

How many different *ordered arrangements* of the letters a, b, c are possible. By direct enumeration we see that there are 6:

$$abc \qquad acb \qquad bac \qquad bca \qquad cab \qquad cba$$

Each arrangement is known as a *permutation*.

For 3 objects, there are 6 possible permutations. This can be explained by the basic principle, since the first object in the permutation can be any of the 3, the second object in the permutation can then be chosen from any of the remaining 2, and the third object in the permutation is then chosen from the remaining one. Thus there are $3 \cdot 2 \cdot 1 = 6$ permutations.

1.3 Permutations

Theorem

Suppose there are n (distinct) objects, then the total number of different arrangements is

$$n(n-1)(n-2)\cdots 3\cdot 2\cdot 1 = n!$$

with the convention that

$$0! = 1.$$

Example Seating arrangement in a row: 9 people sitting in a row. There are $9! = 362,880$ ways.

1.3 Permutations

Theorem

For n objects of which n_1 are alike, n_2 are alike, $\ldots$, n_r are alike, there are

$$\frac{n!}{n_1!n_2!\cdots n_r!}$$

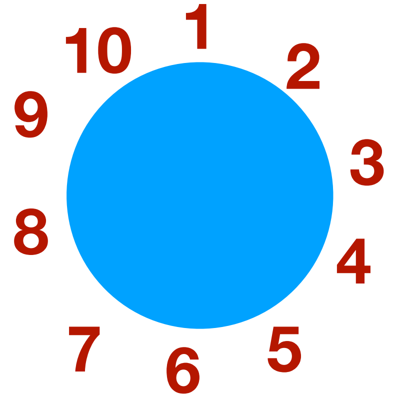
different permutations of the n objects.

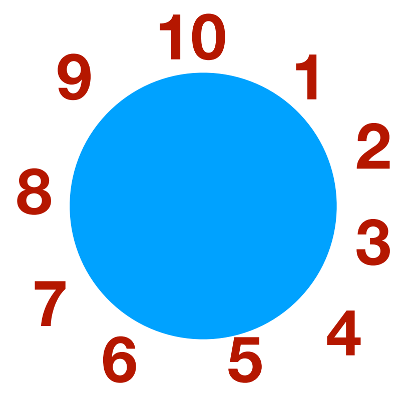
Example How many ways to rearrange Mississippi?

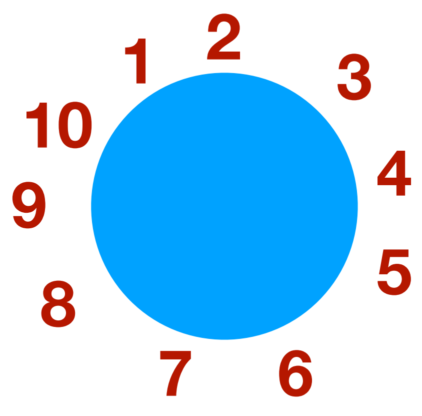
1.3 Permutations

Seating in circle

Example (Seating in circle). 10 people sitting around a round dining table. It is the relative positions that really matters – who is on your left, on your right. No. of seating arrangements is







$$\frac{10!}{10} = 9!$$

1.3 Permutations

Seating in circle

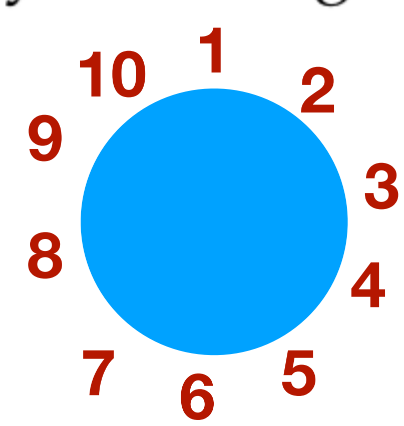
Theorem

Generally, for n people sitting in a circle, there are

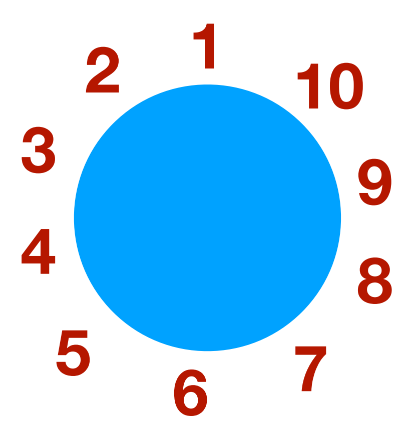
$$\frac{n!}{n} = (n-1)!$$

possible arrangements.

Example (Making necklaces). n different pearls string in a necklace. Number of ways of stringing the pearls is



$$\frac{(n-1)!}{2}$$



1.4 Combinations

Example

In how many ways can we choose 3 items from 5 items: A, B, C, D and E?

1.4 Combinations

Theorem

Generally, if there are n distinct objects, of which we choose a group of r items,

$$\text{Number of possible groups} = \frac{n(n-1)(n-2)\cdots(n-r+1)}{r!} = \frac{n(n-1)(n-2)\cdots(n-r+1)}{r!} \times \frac{(n-r)(n-r-1)\cdots 3\cdot 2\cdot 1}{(n-r)(n-r-1)\cdots 3\cdot 2\cdot 1}$$

$$= \frac{n!}{r!(n-r)!}.$$

denoted by

$${}_nC_r \text{ or } \binom{n}{r}$$

Properties

For $r = 0, 1, \ldots, n$,

$$\binom{n}{r} = \binom{n}{n-r}.$$

$$\binom{n}{0} = \binom{n}{n} = 1.$$

Convention:
When n is a nonnegative integer, and $r < 0$ or $r > n$, take

$$\binom{n}{r} = 0.$$

1.4 Combinations

Example A committee of 3 is to be formed from a group of 20 people.

1. How many possible committees can be formed?

2. Suppose further that, two guys: Peter and Paul refuse to serve in the same committee. How many possible committees can be formed with the restriction that these two guys don't serve together?

1.4 Combinations

Example Consider a set of n antennas of which m are defective and $n - m$ are functional and assume that all of the defectives and all of the functionals are considered indistinguishable. How many linear orderings are there in which no two defectives are consecutive?

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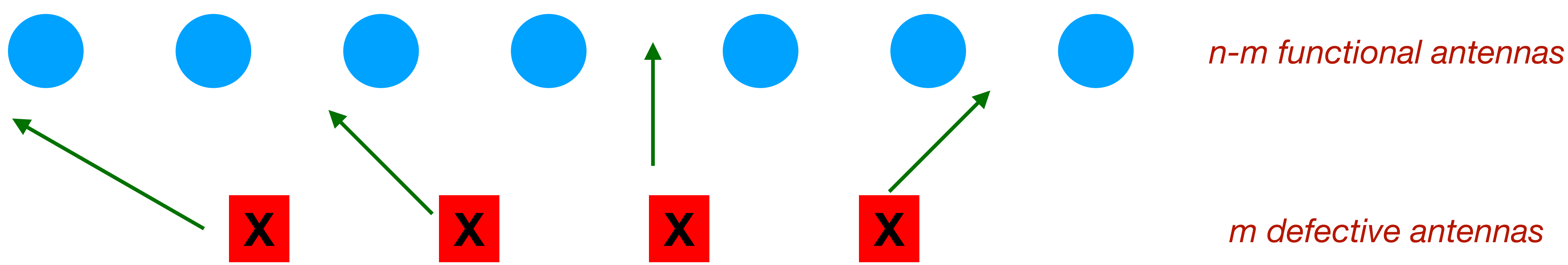

1.4 Combinations

Useful Combinatorial Identities

Theorem

For $1 \leq r \leq n$,

$$\binom{n}{r} = \binom{n-1}{r-1} + \binom{n-1}{r}.$$

Algebraic Proof

Combinatorial Proof

1.4 Combinations

Useful Combinatorial Identities

Binomial Theorem

Let n be a nonnegative integer, then

$$(x+y)^n = \sum_{k=0}^{n} \binom{n}{k} x^k y^{n-k}.$$

In view of the binomial theorem, $\binom{n}{k}$ is often referred to as the binomial coefficient.

Combinatorial Proof

1.4 Combinations

Useful Combinatorial Identities

Example How many subsets are there of a set consisting of n elements?

Example

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

1.4 Combinations

Useful Combinatorial Identities

Example

$$\binom{n}{0} + \binom{n}{2} + \binom{n}{4} + \cdots = \binom{n}{1} + \binom{n}{3} + \binom{n}{5} + \cdots.$$

1.5 Multinomial Coefficients

Example

A set of n distinct items is to be divided into r distinct groups of respective sizes $n_1, n_2, \ldots, n_r$, where $\sum_{i=1}^{r} n_i = n$. How many different divisions are possible?

1.5 Multinomial Coefficients

Notations

If $n_1 + n_2 + \cdots + n_r = n$, we define $\binom{n}{n_1, n_2, \ldots, n_r}$ by

$$\binom{n}{n_1, n_2, \ldots, n_r} = \frac{n!}{n_1! n_2! \cdots n_r!}.$$

Example A police department in a small city consists of 10 officers. If the department policy is to have 5 of the officers patrolling the streets, 2 of the officers working full time at the station, and 3 of the officers on reserve at the station, how many different divisions of the 10 officers into the 3 groups are possible?

1.5 Multinomial Coefficients

Example Ten children are to be divided into an A team and a B team of 5 each. The A team will play in one league and the B team in another. How many different divisions are possible?

Example In order to play a game of basketball, 10 children at a playground divide themselves into two teams of 5 each. How many different divisions are possible?

1.5 Multinomial Coefficients

Multinomial Theorem

$$(x_1+x_2+\cdots+x_r)^n = \sum_{(n_1,\ldots,n_r):n_1+\cdots+n_r=n} \binom{n}{n_1,n_2,\ldots,n_r} x_1^{n_1}x_2^{n_2}\cdots x_r^{n_r}$$

Note that the sum is over all nonnegative integer-valued vectors $(n_1,n_2,\ldots,n_r)$ such that $n_1+n_2+\cdots+n_r=n$.

1.6 Number of Integer Solutions

Theorem *There are* $\binom{n-1}{r-1}$ *distinct positive integer-valued vectors* $(x_1, x_2, \ldots, x_r)$ *that satisfies the equation*

$$x_1 + x_2 + \cdots + x_r = n,$$

where $x_i > 0$ *for* $i = 1, \ldots, r$.

Proof

1.6 Number of Integer Solutions

Theorem *There are $\binom{n-1}{r-1}$ distinct positive integer-valued vectors $(x_1, x_2, \ldots, x_r)$ that satisfies the equation*

$X_1 + \cdots + X_4$

$$x_1 + x_2 + \cdots + x_r = \cancel{n}, \quad 6$$

where $x_i > 0$ for $i = 1, \ldots, r$.

$| \wedge | \wedge | \wedge | \wedge | \wedge | \; | \Rightarrow 6$

Proof

1 1 1 1 1 1 1 1 1 1 *n ones*

$\wedge$ $\wedge$ $\wedge$ $\wedge$ *r-1 separators*

1.6 Number of Integer Solutions

Theorem *There are $\binom{n+r-1}{r-1}$ distinct non-negative integer-valued vectors $(x_1, x_2, \ldots, x_r)$ that satisfies the equation*

$$x_1 + x_2 + \cdots + x_r = n,$$

where $x_i \geq 0$ for $i = 1, \ldots, r$.

Proof

1.6 Number of Integer Solutions

Theorem *There are $\binom{n+r-1}{r-1}$ distinct non-negative integer-valued vectors $(x_1, x_2, \ldots, x_r)$ that satisfies the equation*

$$x_1 + x_2 + \cdots + x_r = n,$$

where $x_i \geq 0$ for $i = 1, \ldots, r$.

Proof

Proof. Let $y_i = x_i + 1$, then $y_i > 0$ and the number of non-negative solutions of

$$x_1 + x_2 + \cdots + x_r = n$$

is the same as the number of positive solutions of

$$(y_1 - 1) + (y_2 - 1) + \cdots + (y_r - 1) = n$$

i.e.,

$$y_1 + y_2 + \cdots + y_r = n + r,$$

which is $\binom{n+r-1}{r-1}$. □

1.6 Number of Integer Solutions

Example An investor has 20 thousand dollars to invest among 4 possible investments. Each investment must be in units of a thousand dollars. If the total 20 thousand is to be invested, how many different investment strategies are possible? What if not all the money need be invested?

1.6 Number of Integer Solutions

Example Consider a set of n antennas of which m are defective and $n-m$ are functional and assume that all of the defectives and all of the functionals are considered indistinguishable. How many linear orderings are there in which no two defectives are consecutive?

$x_1 \; 0 \; x_2 \; 0 \; x_3 \; 0 \; \ldots \; 0 \; x_m \; 0$

0 = defective

x_1 represents x_1 consecutive antennas.

$$\begin{cases} x_1, x_2, \cdots, x_{m+1} \text{ are non-negative integers} \\ x_1 + x_2 + \cdots + x_{m+1} = n-m \\ x_2, x_3, \cdots, x_m > 0 \\ x_1, x_{m+1} \geq 0 \Rightarrow y_1 = x_1 + 1 \\ \qquad\qquad\qquad\quad y_{m+} = x_m + 1 \end{cases}$$

$$\begin{cases} y_1 + x_2 + \cdots + x_m + y_{m+1} = n-m+2 \\ y_1, x_2, \cdots, x_m, y_{m+1} > 0 \end{cases}$$

$$\binom{n-m+2-1}{m+1-1} = \binom{n-m+1}{m}$$

1.6 Number of Integer Solutions

Example Consider a set of n antennas of which m are defective and $n - m$ are functional and assume that all of the defectives and all of the functionals are considered indistinguishable. How many linear orderings are there in which no two defectives are consecutive?

x_1 **0** x_2 **0** x_3 **0** ... **0** x_m **0** x_{m+1}

0 represents a defective antennas

x_1 *represents* x_1 *consecutive working antennas*