

1/29/15

Derangements

a derangement $f: [n] \rightarrow [n]$ is a permutation with no $f(i) = i$ for any i

Strategy: IE, events: $E_i: 1 \rightarrow 1$

\vdots

$$E_n: n \rightarrow n$$

$$n! = |E_1| + |E_2| + \dots + |E_n| + |E_1 \cap E_2| + |E_1 \cap E_3| + \dots + |E_1 \cap E_2 \cap E_3| + \dots$$

$$n! = \binom{n}{1}(n-1)! + \binom{n}{2}(n-2)! + \binom{n}{3}(n-3)! + \dots$$

$$\frac{n(n-1)(n-2)}{3!}$$

$$= n! \left(1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots \pm \frac{1}{n!} \right) \approx \text{almost } \frac{1}{e}$$

Probability

Ω : sample space (set)

E events $E \subseteq \Omega$ $E \in \{0,1\}^{\Omega}$ $\xleftarrow{\text{power set.}}$

$\text{Pr}: \{0,1\}^{\Omega} \rightarrow [0,1]$
events

$$1) P(\Omega) = 1$$

$$2) P(E_1 \cup E_2 \dots \cup E_n) = P(E_1) + P(E_2) + \dots + P(E_n)$$

E_i 's disjoint

Roll a die

$$\Omega = \{1, 2, 3, 4, 5, 6\}$$

$$P(\{x\}) = \frac{1}{6}$$

$$P(\{2, 4, 6\}) = \frac{1}{2}$$

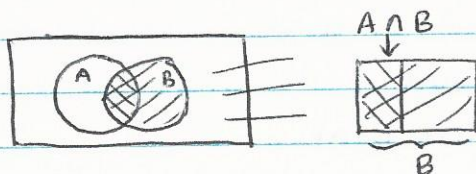
uniform distribution $\rightarrow P(\{x\}) = P(\{y\}) \forall x, y$

In uniform distribution, $\text{Pr}(\text{permutation is derangement})$
 $= \left(1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots \right)$

Figure out for yourself:

events A, B are independent iff $P(A)P(B) = P(A \cap B)$

prob. of "A given B" $P(A|B) = \frac{P(A \cap B)}{P(B)}$



$$P(\{1 \text{ or } 3\} | \text{the die is odd}) = \frac{2}{3}$$

random variable: $X: \Omega \rightarrow S$ set

EX | $\Omega: \{52 \text{ cards of a deck}\}$

"suit" $X: \Omega \rightarrow \{\text{spades, clubs, ...}\}$

"rank" $Y: \Omega \rightarrow [13]$

$$P(X = \text{hearts}) := \Pr(\{x \in \Omega \mid X(x) = \text{"hearts"}\})$$

allows this shorthand

Answers to the little quiz

① ranks suits

$$13 \times 12 \times \binom{4}{3} \binom{4}{2}$$

$$\text{Incorrect: } \binom{13}{2} \binom{4}{3} \binom{4}{2}$$

② case / sum principle

$$0 \text{ elements going to } 3 = 2^{10}$$

$$1 \text{ element going to } 3 = \binom{10}{1} 2^9$$

$$2 \text{ elements going to } 3 = \binom{10}{2} 2^8$$

$$3 \text{ " " " " } = \binom{10}{3} 2^7$$

Asymptotics

$$f(x) = O(g(x)) \text{ as } x \rightarrow x_0 \text{ means } \frac{f(x)}{g(x)} < C \text{ as } x \rightarrow x_0$$

"f(x) grows at most as fast as g(x)"

$$n^2 = O(n^2)$$

$$n^2 = O(n^3)$$

Example:

want to say "usually get 3 different people"

$$\text{total ways to pick 3 from } n \text{ (with replacement)} = n^3$$

* temporarily

$$3 \text{ different people} = n(n-1)(n-2)$$

a bad example

$$n^3 - n(n-1)(n-2) = O(n^2)$$

$$an^2 + bn + c = O(n^2)$$

$$f(x) = o(g(x)) \text{ as } x \rightarrow x_0 \text{ if } \frac{f(x)}{g(x)} \rightarrow 0 \text{ as } x \rightarrow x_0$$

$$f(x) \sim g(x) \text{ if } \frac{f(x)}{g(x)} \rightarrow 1 \text{ as } x \rightarrow x_0$$

$$\nearrow O(n^3)$$

$$o \approx \leq$$

$$o \approx <$$

$$\sim \approx =$$

Estimating $n!$

$$n! < n^n$$

$$n! \approx \frac{n^n}{e^n} \sqrt{2\pi n}$$

$$\log n! < n \log n$$

$$n! > \left(\frac{n}{2}\right)^{\frac{n}{2}}$$

$$\frac{n}{2} \log \frac{n}{2} < \log n!$$

$$\approx \frac{n}{2} (\log n - \log 2) \text{ for big } n \quad \frac{n}{2} \log n < \log n!$$

$$\Rightarrow \log n! \sim C n \log n$$