

MATH 461 LECTURE NOTE

WEEK 1

DAESUNG KIM

1. BASIC COMBINATORICS I (SEC 1.1-3)

Motivation and Objective. Why do we study probability? Two main reasons are uncertainty and complexity. Uncertainty is all around us and is usually modeled as randomness: it appears in call centers, electronic circuits, quantum mechanics, medical treatment, epidemics, financial investments, insurance, games (both sports and gambling), online search engines, for starters. Probability is a good way of quantifying and discussing what we know about uncertain things, and then making decisions or estimating outcomes. Some things are too complex to be analyzed exactly (like weather, the brain, social science), and probability is a useful way of reducing the complexity and providing approximations.

After completing this course a successful student will be able to understand and apply the topics listed above. He/she will also be able to apply numerical, computational, and theoretical techniques. Through exploration, a successful student will be able to use probability models to analyze physical phenomena. He/she will also have the necessary tools to formulate and solve problems in mathematical situations and connect concepts to other disciplines. Most importantly, a student completing this course will be able to communicate ideas through descriptive language as well as mathematical symbols.

Counting. We start with a simple question. How many two-letter words are there (using 26 alphabet)?

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 1, there are n possible outcomes of experiment 2, then together there are mn possible outcomes of the two experiments.

There are two spots for letters and there are 26 possibilities for each spot. Thus, there are $26 \times 26 = 676$ possible two-letter words. How many two-letter words without repetition? There are 26 repeated cases so that the answer is $676 - 26 = 650$.

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 1. How many different 7-place license plates are possible if the first 3 places are to be occupied by letters and the final 4 by numbers? How many license plates would be possible if repetition among letters or numbers were prohibited?

Example 2. Consider a set S of n elements, say $S = \{1, 2, \dots, n\}$. How many different subsets of S are there? For each $k = 1, 2, \dots, n$, how many subsets of size k are there?

- (i) Count all subsets when $n = 1, 2, 3$.
- (ii) Find the relation between $n = k$ and $n = k + 1$.
- (iii) In general, for each element in the set S , we have two choices: included or not. Since there are n elements and 2 choices each, the number of possible subsets is $2 \times \cdots \times 2$ (n times) $= 2^n$.

Permutation

Each ordered arrangement of n distinct objects is called a permutation. The number of all possible permutations is $n! = n \cdot (n - 1) \cdots 2 \cdot 1$.

For example, all possible permutation of three letters a, b, c are $abc, acb, bac, bca, cab, cba$.

Example 3. Ms. Jones has 10 books that she is going to put on her bookshelf. Of these, 4 are mathematics books, 3 are chemistry books, 2 are history books, and 1 is a language book. Ms. Jones wants to arrange her books so that all the books dealing with the same subject are together on the shelf. How many different arrangements are possible?

Example 4. How many different letter arrangements can be formed from the letters *ARRANGE*?

2. BASIC COMBINATORICS II (SEC 1.4-6)

Combination

Consider n distinct objects. How many different groups, called combinations, of size r ($1 \leq r \leq n$) of these objects can be formed? The number of combinations is

$$\binom{n}{r} = \frac{n \cdot (n - 1) \cdots (n - r + 1)}{r \cdot (r - 1) \cdots 1} = \frac{n!}{(n - r)!r!}.$$

Example 5. Consider a set S of n elements, say $S = \{1, 2, \dots, n\}$.

- (i) For each $k = 0, 1, 2, \dots, n$, how many subsets of size k are there?
- (ii) Show that $2^n = \sum_{k=0}^n \binom{n}{k}$.

Example 6. A committee of 3 is to be formed from a group of 20 people. How many different committees are possible?

The Binomial Theorem

For real numbers x, y and a natural number n , we have

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

Example 7. 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? What if we just divide them into two teams?

Multinomial Coefficients

For integer $n \geq 1$ and integers $n_1, \dots, n_r \geq 0$ such that $n_1 + \dots + n_r = n$,

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

How to interpret the multinomial coefficients?

The first interpretation of multinomial coefficients

The number of ways to divide n distinct objects into r distinct groups of size n_1, \dots, n_r with $n_1 + \dots + n_r = n$ is

$$\binom{n}{n_1, \dots, n_r}.$$

Example 8. If 12 people are to be divided into 3 committees of respective sizes 3, 4, and 5, how many divisions are possible?

The second interpretation of multinomial coefficients

The number of ordered arrangements of n objects of which n_1 are alike, \dots , n_r are alike with n_1, \dots, n_r with $n_1 + \dots + n_r = n$ is

$$\binom{n}{n_1, \dots, n_r}.$$

Example 9. How many different letter arrangements can be formed from the letters *PEPPER*?

The Multinomial Theorem

For real numbers x_1, \dots, x_r and an integer $n \geq 1$, we have

$$(x_1 + \dots + x_r)^n = \sum \binom{n}{n_1, \dots, n_r} x_1^{n_1} \dots x_r^{n_r}$$

where the sum is over all integers $n_1, \dots, n_r \geq 0$ such that $n_1 + \dots + n_r = n$. For example,

$$(x + y + z)^2 = x^2 + y^2 + z^2 + 2xy + 2yz + 2xz.$$

Example 10. What is the coefficient of the term x^2y^3z in the expansion of $(x + y + z)^6$?

Further examples.

Example 11. Consider a set of 8 antennas of which 3 are defective and 5 are functional and assume that all of the defectives and all of the functionals are considered indistinguishable. How many linear orderings are there? What if no two defectives are consecutive?

Example 12. Consider n distinct balls and r distinct urns. How many different ways are there to distribute balls into urns? (An urn can contain any number of balls, including zero.) What if the balls are indistinguishable?

REFERENCES

[SR] Sheldon Ross, *A First Course in Probability*, 9th Edition, Pearson

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN
E-mail address: daesungk@illinois.edu