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last step

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PS4 - Q4

From the previous question, we had that the EGF for permutations whose cycles are all of odd length is

$$O(z) = \sqrt{\frac{1+z}{1-z}} = \frac{1}{1-z} * \sqrt{1-z^2}$$

Note that $[z^N]O(z) = \frac{O_N}{N!}$ is precisely the probability we are looking for. We get coefficients of the last term by the binomial expansion:

$$[z^{N}](\sqrt{1-z^{2}}) = {\binom{\frac{1}{2}}{\frac{N}{2}}}(-1)^{N/2}$$

For even values of N, and $[z^N](\sqrt{1-z^2}) = 0$ for N odd. Convoluting this with $\frac{1}{1-z}$ gives, for even values of N:

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$$[z^{N}]\left(\frac{1}{1-z}*\sqrt{1-z^{2}}\right) = \sum_{k=0,2,\dots,N} \binom{\frac{1}{2}}{\frac{k}{2}} (-1)^{k/2} = \sum_{0 \le k \le N/2} \binom{\frac{1}{2}}{k} (-1)^{k}$$
$$= \frac{1}{\sqrt{\pi * \frac{N}{2}}} \qquad \text{I do not see how this follows.}$$

as desired and hence we have shown the result.