COS 488 Problem Set #7 Question #3

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We first consider two cases: the generating function for the number of ways 1 ball is in A at time t and the number of ways it is not; that is, computing $E_1^{[0]}$ and $E_1^{[1]}$. Since the ball is in A exactly at even times, $E_1^{[1]} = \sum_{n=0}^{\infty} \frac{z^{2n}}{(2n)!} = \cosh z$, and conversely it is in B exactly at odd times, so $E_1^{[0]} = \sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)!} = \sinh z$. Now, we wish to compute $E_n^{[\ell]}$. Note that this is simply keeping ℓ balls in A and moving $n - \ell$ balls to B, so if $\mathcal{C}_{i,A}$ (resp. $\mathcal{C}_{i,B}$) denotes the combinatorial class of sending ball i to A (resp. B), and $\mathcal{S}_{n,\ell}$ denotes the combinatorial class of keeping ℓ balls in A out of n total, then

$$S_{n,\ell} = \sum_{\substack{\sigma \in \mathfrak{S}_n \\ j_1 \dots j_\ell = A \\ j_{\ell+1} \dots j_n = B}} \prod_i \mathcal{C}_{i,j_{\sigma(i)}}$$
$$E_n^{[\ell]} = \binom{n}{\ell} (E_1^{[1]})^\ell (E_1^{[0]})^{n-\ell}$$
$$= \binom{n}{\ell} (\cosh z)^\ell (\sinh z)^{n-\ell}$$

When $\ell = n$, this simplifies to $(\cosh z)^n = 2^{-n}(e^z + e^{-z})^n$. Note $(e^z + e^{-z})^n = \sum_{k=0}^n \binom{n}{k} e^{(n-2k)z}$, so the number of ways A has n balls at t = 2n is $2^{-n} \sum_{k=0}^n \binom{n}{k} (n-2k)^{2n}$. However, since there are n balls and 2n steps the total number of possible movements is n^{2n} , so the probability A is full is

$$\frac{1}{2^n n^{2n}} \sum_{k=0}^n \binom{n}{k} (n-2k)^{2n}$$