Combinatorics (2.6) The Birthday Problem (2.7)

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Multiplication rule

Combinatorics is a branch of Mathematics that deals with systematic methods of counting things.

Example

- How many outcomes (x, y, z) are possible, where
 - x = roll of a 6-sided die;
 - y = value of a coin flip;
 - z = card drawn from a 52 card deck?
- (6 choices of x) × (2 choices of y) × (52 choices of z) = 624

Multiplication rule

The number of sequences $(x_1, x_2, ..., x_k)$ where there are n_1 choices of x_1 , n_2 choices of x_2 , ..., n_k choices of x_k is $n_1 \cdot n_2 \cdots n_k$.

This assumes the number of choices of x_i is a constant n_i that doesn't depend on the other choices.

Addition rule

Months and days

- How many pairs (m, d) are there where m = month 1,..., 12; d = day of the month?
- Assume it's not a leap year.
- 12 choices of *m*, but the number of choices of *d* depends on *m* (and if it's a leap year), so the total is not "12 × ___"
- Split dates into $A_m = \{ (m, d) : d \text{ is a valid day in month } m \}$: $A = A_1 \cup \cdots \cup A_{12} = \text{whole year}$ $|A| = |A_1| + \cdots + |A_{12}|$ $= 31 + 28 + \cdots + 31 = 365$

Addition rule

If A_1, \ldots, A_n are mutually exclusive, then

$$\left|\bigcup_{i=1}^{n} A_{i}\right| = \sum_{i=1}^{n} |A_{i}|$$

Permutations of distinct objects

Here are all the permutations of *A*, *B*, *C*: *ABC ACB BAC BCA CAB CBA*

- There are 3 items: *A*, *B*, *C*.
- There are 3 choices for which item to put first.
- There are 2 choices remaining to put second.
- There is 1 choice remaining to put third.
- Thus, the total number of permutations is $3 \cdot 2 \cdot 1 = 6$.



Permutations of distinct objects

- In the example on the previous slide, the specific choices available at each step depend on the previous steps, but the number of choices does not, so the multiplication rule applies.
- The number of permutations of *n* distinct items is "*n*-factorial": $n! = n(n-1)(n-2)\cdots 1$ for integers $n = 1, 2, \ldots$

Convention: 0! = 1

• For integer n > 1, $n! = n \cdot (n-1) \cdot (n-2) \cdots 1$ = $n \cdot (n-1)!$

so
$$(n-1)! = n!/n$$
.

• E.g.,
$$2! = 3!/3 = 6/3 = 2$$
.

- Extend it to 0! = 1!/1 = 1/1 = 1.
- Doesn't extend to negative integers: $(-1)! = \frac{0!}{0} = \frac{1}{0} =$ undefined.

• In how many orders can a deck of 52 cards be shuffled?

• 52! = 8065817517094387857166063685640376 69752895054408832778240000000000(a 68 digit integer when computed exactly) $52! \approx 8.0658 \cdot 10^{67}$

• Stirling's Approximation: For large n, $n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$.

• Stirling's approximation gives $52! \approx 8.0529 \cdot 10^{67}$

Partial permutations of distinct objects

- How many ways can you deal out 3 cards from a 52 card deck, where the order in which the cards are dealt matters?
 E.g., dealing the cards in order (A♣, 9♡, 2◊) is counted differently than the order (2◊, A♣, 9♡).
- $52 \cdot 51 \cdot 50 = 132600$. This is also 52!/49!.
- This is called an *ordered* 3-card hand, because we keep track of the order in which the cards are dealt.
- How many ordered *k*-card hands can be dealt from an *n*-card deck?

$$n(n-1)(n-2)\cdots(n-k+1) = \frac{n!}{(n-k)!} = {}_{n}P_{k}$$

Above example is ${}_{52}P_3 = 52 \cdot 51 \cdot 50 = 132600$.

• This is also called permutations of length k taken from n objects.

Combinations

- In an *unordered* hand, the order in which the cards are dealt does not matter; only the set of cards matters. E.g., dealing in order (*A*♣, 9♡, 2◊) or (2◊, *A*♣, 9♡) both give the same hand. This is usually represented by a set: {*A*♣, 9♡, 2◊}.
- How many 3 card hands can be dealt from a 52-card deck if the order in which the cards are dealt does not matter?
- The 3-card hand {A♣, 9♡, 2◊} can be dealt in 3! = 6 different orders:

$$\begin{array}{ll} (A\clubsuit,9\heartsuit,2\diamondsuit) & (9\heartsuit,A\clubsuit,2\diamondsuit) & (2\diamondsuit,9\heartsuit,A\clubsuit) \\ (A\clubsuit,2\diamondsuit,9\heartsuit) & (9\heartsuit,2\diamondsuit,A\clubsuit) & (2\diamondsuit,A\clubsuit,9\heartsuit) \end{array}$$

Every unordered 3-card hand arises from 6 different orders.
 So 52 · 51 · 50 counts each unordered hand 3! times; thus there are

$$\frac{52 \cdot 51 \cdot 50}{3 \cdot 2 \cdot 1} = \frac{52!/49!}{3!} = \frac{52P_3}{3!}$$

unordered hands.

Combinations

• The # of unordered k-card hands taken from an n-card deck is

$$\frac{n \cdot (n-1) \cdot (n-2) \cdots (n-k+1)}{k \cdot (k-1) \cdots 2 \cdot 1} = \frac{(n)_k}{k!} = \frac{n!}{k! (n-k)!}$$

• This is denoted $\binom{n}{k} = \frac{n!}{k! (n-k)!}$ (or ${}_{n}C_{k}$, mostly on calculators).

- $\binom{n}{k}$ is the "binomial coefficient" and is pronounced "*n* choose *k*."
- The number of unordered 3-card hands is

$$\binom{52}{3} = {}_{52}C_3 = \text{``52 choose 3''} = \frac{52 \cdot 51 \cdot 50}{3 \cdot 2 \cdot 1} = \frac{52!}{3! \cdot 49!} = 22100$$

- General problem: Let *S* be a set with *n* elements. The number of *k*-element subsets of *S* is $\binom{n}{k}$.
- Special cases: $\binom{n}{0} = \binom{n}{n} = 1$ $\binom{n}{k} = \binom{n}{n-k}$ $\binom{n}{1} = \binom{n}{n-1} = n$

Binomial Theorem

• For
$$n = 4$$
: $(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}$

- On expanding, each factor contributes an *x* or a *y*. After expanding, we group, simplify, and collect like terms: $(x + y)^4 = yyyy$ + yyyx + yyyy + yxyy + xyyy + yyxx + yxyx + yxyy + xyyy + xyyy + yxxx + xyxx + xxyx + xxyy + xxxx $= y^4 + 4xy^3 + 6x^2y^2 + 4x^3y + x^4$
- Exponents of x and y must add up to n (which is 4 here).
- For the coefficient of $x^k y^{n-k}$, there are $\binom{n}{k}$ ways to choose k factors to contribute x's. The other n k factors contribute y's.

• Thus, $\binom{n}{k}$ unsimplified terms simplify to $x^k y^{n-k}$, giving $\binom{n}{k} x^k y^{n-k}$.

Here are all the permutations of the letters of ALLELE:

| EEALLL | EELALL | EELLAL | EELLLA | EAELLL | EALELL |
|--------|--------|--------|--------|--------|--------|
| EALLEL | EALLLE | ELEALL | ELELAL | ELELLA | ELAELL |
| ELALEL | ELALLE | ELLEAL | ELLELA | ELLAEL | ELLALE |
| ELLLEA | ELLLAE | AEELLL | AELELL | AELLEL | AELLLE |
| ALEELL | ALELEL | ALELLE | ALLEEL | ALLELE | ALLLEE |
| LEEALL | LEELAL | LEELLA | LEAELL | LEALEL | LEALLE |
| LELEAL | LELELA | LELAEL | LELALE | LELLEA | LELLAE |
| LAEELL | LAELEL | LAELLE | LALEEL | LALELE | LALLEE |
| LLEEAL | LLEELA | LLEAEL | LLEALE | LLELEA | LLELAE |
| LLAEEL | LLAELE | LLALEE | LLLEEA | LLLEAE | LLLAEE |

There are 60 of them, not 6! = 720, due to repeated letters.

Permutations with repetitions

- There are 6! = 720 ways to permute the subscripted letters $A_1, L_1, L_2, E_1, L_3, E_2$.
- Here are all the ways to put subscripts on EALLEL:

| $E_1A_1L_1L_2E_2L_3$ | $E_1A_1L_1L_3E_2L_2$ | $E_2A_1L_1L_2E_1L_3$ | $E_2A_1L_1L_3E_1L_2$ |
|----------------------|---------------------------|----------------------|----------------------|
| $E_1A_1L_2L_1E_2L_3$ | $E_1A_1L_2L_3E_2L_1$ | $E_2A_1L_2L_1E_1L_3$ | $E_2A_1L_2L_3E_1L_1$ |
| $E_1A_1L_3L_1E_2L_2$ | $E_1 A_1 L_3 L_2 E_2 L_1$ | $E_2A_1L_3L_1E_1L_2$ | $E_2A_1L_3L_2E_1L_1$ |

- Each rearrangement of ALLELE has
 - 1! = 1 way to subscript the A's;
 - 2! = 2 ways to subscript the E's; and
 - 3! = 6 ways to subscript the L's,

giving $1! \cdot 2! \cdot 3! = 1 \cdot 2 \cdot 6 = 12$ ways to assign subscripts.

• Since each permutation of ALLELE is represented 12 different ways in permutations of $A_1L_1L_2E_1L_3E_2$, the number of permutations of ALLELE is

$$\frac{6!}{1!2!3!} = \frac{720}{12} = 60.$$

• For a word of length *n* with k_1 of one letter, k_2 of a 2nd letter, ..., the number of permutations is given by the *multinomial coefficient:*

$$\binom{n}{k_1, k_2, \dots, k_r} = \frac{n!}{k_1! k_2! \cdots k_r!}$$

where n, k_1, k_2, \ldots, k_r are integers ≥ 0 and $n = k_1 + \cdots + k_r$.

- For ALLELE, it's $\binom{6}{1,2,3} = 60$. Read $\binom{6}{1,2,3}$ as "6 choose 1, 2, 3."
- For a multinomial coefficient, the numbers on the bottom must add up to the number on the top $(n = k_1 + \cdots + k_r)$, vs. for a binomial coefficient $\binom{n}{k}$, instead it's $0 \le k \le n$.

Multinomial Theorem

• **Binomial theorem:** For integers $n \ge 0$,

$$(x+y)^{n} = \sum_{k=0}^{n} \binom{n}{k} x^{k} y^{n-k}$$
$$(x+y)^{3} = \binom{3}{0} x^{0} y^{3} + \binom{3}{1} x^{1} y^{2} + \binom{3}{2} x^{2} y^{1} + \binom{3}{3} x^{3} y^{0} = y^{3} + 3xy^{2} + 3x^{2}y + x^{3}$$

• Multinomial theorem: For integers $n \ge 0$,

$$(x + y + z)^{n} = \underbrace{\sum_{i=0}^{n} \sum_{j=0}^{n} \sum_{k=0}^{n} \sum_{k=0}^{n} \binom{n}{i,j,k} x^{i} y^{j} z^{k}}_{i+j+k=n}$$

$$(x + y + z)^{2} = \binom{2}{2,0,0} x^{2} y^{0} z^{0} + \binom{2}{0,2,0} x^{0} y^{2} z^{0} + \binom{2}{0,0,2} x^{0} y^{0} z^{2} + \binom{2}{1,1,0} x^{1} y^{1} z^{0} + \binom{2}{1,0,1} x^{1} y^{0} z^{1} + \binom{2}{0,1,1} x^{0} y^{1} z^{1} = x^{2} + y^{2} + z^{2} + 2xy + 2xz + 2yz$$

 $(x_1 + \dots + x_m)^n$ works similarly with *m* iterated sums. • In $(x + y + z)^{10}$, the coefficient of $x^2y^3z^5$ is $\binom{10}{2,3,5} = \frac{10!}{2!3!5!} = 2520$

Birthday Problem a.k.a. Hash Collision Problem (in Computer Science)

Fun Party Fact

In a group of 23 or more randomly chosen people, there is over a 50% chance that at least two of them share the same birthday.

General Setup

- n days in a year. Ignore the concept of leap years.
- k people.
- Birthdays are uniform (each person has probability 1/n for each possible day) and birthdays of different people are independent:
 - If your club has a party for everyone with a January birthday, the people with January birthdays may be over-represented.
 - In a club for twins, the birthdays also would not be independent.
- What's the probability p that at least two people share a birthday? Equivalently, compute q = 1 - p, the probability that all birthdays are different.

Probability all birthdays are different

Example: 3 people

- First person has a unique birthday with probability $\frac{n}{n} = 1$.
- Second person has a birthday different from the first with probability $\frac{n-1}{n}$.
- Given that the first two birthdays were different, the third person has a birthday different from those with probability $\frac{n-2}{n}$.

•
$$q = \frac{n}{n} \cdot \frac{n-1}{n} \cdot \frac{n-2}{n}$$

General case

$$q = \prod_{r=1}^{k} P(r\text{th birthday different from first } r-1 \mid \text{first } r-1 \text{ distinct})$$
$$= \prod_{r=1}^{k} \frac{n-r+1}{n} = \frac{n(n-1)(n-2)\cdots(n-k+1)}{n^{k}}$$

Probability all birthdays are different, 2nd derivation

• The sample space is all *k*-tuples of integers 1, ..., *n*:

$$S = \{ (x_1, x_2, \ldots, x_k) : 1 \leq x_i \leq n \}$$

where the *i*th person has birthday x_i . Note $N(S) = n^k$.

- E.g., number the days of the year 1, 2, ..., 365.
 (33, 2, 365) means the first person is born the 33rd day of the year (Feb. 2), the second is born Jan. 2, the third is born Dec. 31.
- Let *A* be the event that all birthdays are different.

•
$$N(A) = {}_{n}P_{k} = n(n-1)(n-2)\dots(n-k+1)$$

•
$$P(A) = N(A)/N(S) = \frac{nP_k}{n^k} = \frac{n(n-1)(n-2)\dots(n-k+1)}{n^k}$$

Probability all birthdays are different, approximation

We will also give an approximate formula for q:

$$q = \frac{n}{n} \cdot \frac{n-1}{n} \cdot \frac{n-2}{n} \cdots \frac{n-k+1}{n} \qquad \approx \exp\left(-\frac{k^2}{2n}\right) \quad \text{for } k \ll n.$$

Question

How large a group of people is needed for at least a 90% chance that at least two share a birthday?

Answer

•
$$p \ge 90\%$$
 gives $q = 1 - p \le 10\%$.

- We could chug away the exact equation $q = \frac{365}{365} \frac{364}{365} \cdots \frac{366-k}{365}$ on a calculator for $k = 1, 2, 3, \ldots$ until we get q < 10%.
- Or we can solve for k from the approximate formula: k^2

$$q \approx \exp\left(-\frac{k^2}{2n}\right) \quad \ln(q) \approx -\frac{k^2}{2n} \quad k \approx +\sqrt{-2n\ln(q)} = +\sqrt{-2n\ln(1-p)}$$

• Note 1 - p < 1 so $\ln(1 - p) < 0$ and $-2n \ln(1 - p) > 0$.

Probability all birthdays are different, approximation

$$q = \frac{n}{n} \cdot \frac{n-1}{n} \cdot \frac{n-2}{n} \cdots \frac{n-k+1}{n} \qquad \approx \exp\left(-\frac{k^2}{2n}\right) \quad \text{for } k \ll n.$$

• For at least a 90% chance that two people share a birthday, use k = 41:

| k | q with exact formula | q with approx formula |
|----|----------------------|-----------------------|
| 40 | 0.1087 | 0.1117 |
| 41 | 0.0968 | 0.0999 |
| - | | |

• How about for p = 50%?

Party problem

- q = 1 p = .50 and $k \approx \sqrt{-2(365) \ln(.50)} = 22.49$
- In a group of 23 randomly selected people, there's a $p \approx 1 \exp(-\frac{23^2}{2(365)}) = 51.55\%$ chance that two share a birthday. (The exact formula gives $p = 1 \frac{365}{365} \frac{364}{365} \cdots \frac{343}{365} \approx 50.73\%$.)
- In a group of 23 or more randomly selected people, there's over a 50% chance that two share a birthday.

Combinatorics & Birthday Problem

Varying the number of days in a year

• Using $k \approx \sqrt{-2 \ln(1-p)} \sqrt{n}$ gives

| p | k in n day year | k in 365 day year |
|-----|-----------------|-------------------|
| .5 | $1.18\sqrt{n}$ | 23 |
| .7 | $1.55\sqrt{n}$ | 30 |
| .9 | $2.15\sqrt{n}$ | 41 |
| .99 | $3.03\sqrt{n}$ | 58 |

- On the graphs that follow, we plot the exact probability formula.
- First graph: 365 day year.
- Second graph:
 - Multiple year sizes (*n*) are plotted.
 - We also superimpose the approximate probability formula in yellow.
 - *x*-axis is k/\sqrt{n} , so, for example, in most of the curves, probability is ~ 50% at $k/\sqrt{n} \approx 1.18$ probability is ~ 70% at $k/\sqrt{n} \approx 1.55$.



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Derivation of approximation formula

• Start from the exact formula

$$q = \frac{n}{n} \cdot \frac{n-1}{n} \cdot \frac{n-2}{n} \cdots \frac{n-k+1}{n}$$
• Take the logarithm to convert the product to a sum:

$$\ln(q) = \ln\left(\frac{n}{n} \cdot \frac{n-1}{n} \cdot \frac{n-2}{n} \cdots \frac{n-k+1}{n}\right) = \sum_{r=n-k+1}^{n} \ln\left(\frac{r}{n}\right)$$
• Trick: Multiply by $1 = n \cdot \frac{1}{n}$ and approximate it as an integral:

$$\ln(q) = n \sum_{\substack{r=n-k+1 \\ n}}^{n} \ln\left(\frac{r}{n}\right) \frac{1}{n} \approx n \int_{1-k/n}^{1} \ln(x) \, dx$$
Note: bounds are $\frac{n-k}{n} = 1 - \frac{k}{n}$ *and* $\frac{n}{n} = 1$

Derivation of approximation formula

$$\ln(q) = n \sum_{r=n-k+1}^{n} \ln\left(\frac{r}{n}\right) \frac{1}{n} \approx n \int_{1-k/n}^{1} \ln(x) \, dx$$

Example: n = 10, k = 7; sum is negative area indicated

Exact formula for $\ln(q)$ $\sum_{r=10}^{10} \ln(\frac{r}{10}) \frac{1}{10} = -0.280544...$

Approximate formula for ln(q)

$$\int_{.4}^{1} \ln(x) \, dx = -0.233483...$$





Derivation of approximation formula

$$\begin{aligned} \ln(q) &\approx n \int_{1-k/n}^{1} \ln(x) \, dx = n \Big(x \big(\ln(x) - 1 \big) \Big) \Big|_{1-k/n}^{1} \\ &= n \Big(1 \big(\ln(1) - 1 \big) - \big(1 - k/n \big) \big(\ln(1 - k/n) - 1 \big) \Big) \\ &= n \Big(-k/n - (1 - k/n) \big(\ln(1 - k/n) \big) \Big) \end{aligned}$$

• Using the Taylor series $\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \cdots$ gives $(1-x)\ln(1-x) = -x + \frac{x^2}{2 \cdot 1} + \frac{x^3}{3 \cdot 2} + \frac{x^4}{4 \cdot 3} + \cdots$

• Use this (with x = k/n) and plug into the approximation for ln(q). The leading term is

$$\ln(q) \approx n \left(-\frac{k}{n} + \frac{k}{n} - \frac{k^2}{2 \cdot 1 \cdot n^2} - \frac{k^3}{3 \cdot 2n^3} - \frac{k^4}{4 \cdot 3n^4} - \cdots \right) \approx -\frac{k^2}{2n}$$

so $p = 1 - q \approx 1 - \exp\left(-\frac{k^2}{2n}\right)$.

• The graphs show this approximation is pretty good except for small *n*. It's possible to quantify the error analytically also.

Searching for short DNA sequences

Alignment software (such as BLAST); Microarrays

Consider a genome:

Position 1 2 3 4 5 6 7 8 9 10 ... Nucleotide A C A A T G C A T G ...

• Pick a small value of ℓ ; we'll use $\ell = 3$.

• Make a table of coordinates of all ℓ -mers (length ℓ substrings):

| 3-mer | coordinates | 3-mer | coordinates |
|-------|-------------|-------|-------------|
| AAT | 3 | CAA | 2 |
| ACA | 1 | CAT | 7 |
| ATG | 4, 8 | GCA | 6 |
| | | TGC | 5 |

• In a genome of length m, the coordinates of ℓ -mers are $1, 2, \ldots, m - \ell + 1$.

| Birthday Problem | This example |
|-------------------------|---------------------------------------|
| k = # people | $k = \#$ coordinates $= m - \ell + 1$ |
| n = # days per year | $n = \# \ell$ -mers = 4^{ℓ} |

Searching for short DNA sequences

Problem: Search for a short sequence Q ("query") in a long genome T ("text"). We'll do lots of searches against the same T. In the popular alignment software BLAST, T is a database of many genomes.

Strategy:

- In advance: make a table of coordinates of all ℓ -mers in T.
- At search time: See which ℓ -mers are in Q, and use that to find possible locations in T where Q goes.

Given ℓ : At what text length, *m*, is there $\approx 50\%$ chance of a collision between ℓ -mers in *T*?

- 4^{ℓ} ℓ -mers are possible.
- There is $\approx 50\%$ chance of a collision at $\approx 1.18 \sqrt{4^{\ell}}$ ℓ -mers. So $m - \ell + 1 \approx 1.18 \sqrt{4^{\ell}}$, or $m \approx 1.18 \cdot 2^{\ell} + \ell - 1$.
- Example with $\ell = 6$:
 - $m \approx 1.18\sqrt{4^6} + 6 1 = 80.52$

probability is just below 50% at m = 80, just above at m = 81

Searching for short DNA sequences

Given *m*: at what ℓ is there $\approx 50\%$ chance of a collision between ℓ -mers in *T*?

- The human genome is approximately 3 billion nucleotides long. To account for both strands, use text size m = 6 billion.
- The # ℓ -mers in T is $m 2(\ell 1)$, since we can't start an ℓ -mer at the last $\ell 1$ positions of either strand. This is $\approx m$ since $\ell \ll m$.
- This is out of $4^{\ell} \ell$ -mers total.
- There is a 50% chance of collision when $m \approx 1.18 \sqrt{4^{\ell}}$. Solve:

$$\frac{m}{1.18} = \sqrt{4^{\ell}} = 2^{\ell} \qquad \qquad \ell = \log_2(m/1.18)$$

So $\ell = \log_2(6,000,000,000/1.18) = 32.24$.

• The collision probability is above 50% for $\ell \leq 32$;

below 50% for $\ell \ge 33$.

 A specific text T might not be so random, however. The human genome has lots of long repeated strings, some much longer than this, as a result of duplication events in evolution. A hash function maps keys to values (a.k.a. buckets or codes):

 $f: Set of keys \rightarrow Set of values (or buckets)$

There are *n* buckets. Assume that keys are independently assigned to buckets with uniform probability $\frac{1}{n}$ per bucket.

Consider a subset of *k* keys. What is the probability of a *collision* (two keys in the same bucket)?

| Hash collision problem | Keys | Buckets |
|------------------------|-------------|----------------|
| Birthday problem | People | Days of year |
| DNA sequence | Coordinates | <i>ℓ</i> -mers |

Note: *l*-mers in overlapping coordinate windows actually are dependent. Assuming independence is an approximation.