

## Balls and Urns

“Balls and urns” problems are paradigmatic. Many problems can be recast as balls and urns problems, once we figure out which are the balls and which are the urns.

How many ways are there of putting  $b$  balls into  $u$  urns?

- That depends whether the balls are distinguishable and whether the urns are distinguishable

How many ways are there of putting 5 balls into 2 urns?

- If both balls and urns are distinguishable:  $2^5 = 32$ 
  - Choose the subset of balls that goes into the first urn
  - Alternatively, for each ball, decide which urn it goes in
  - This assumes that it’s OK to have 0 balls in an urn.
- If urns are distinguishable but balls aren’t: 6
  - Decide how many balls go into the first urn: 0, 1, ..., 5
- If balls are distinguishable but urns aren’t:  $2^5/2 = 16$
- If balls and urns are indistinguishable:  $6/2 = 3$

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What if we had 6 balls and 2 urns?

- If balls and urns are distinguishable:  $2^6$
- If urns are distinguishable and balls aren’t: 7
- If balls are distinguishable but urns aren’t:

$$2^6/2 = 2^5$$

- If balls and urns are indistinguishable: 4
  - It can’t be  $7/2$ , since that’s not an integer
  - The problem is that if there are 3 balls in each urn, and you switch urns, then you get the same solution

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## Reducing Problems to Balls and Urns

**Q1:** How many different configurations are there in Towers of Hanoi with  $n$  rings?

**A:** The urns are the poles, the balls are the rings. Both are distinguishable.

**Q2:** How many solutions are there to the equation  $x + y + z = 65$ , if  $x, y, z$  are nonnegative integers?

**A:** You have 65 indistinguishable balls, and want to put them into 3 distinguishable urns  $(x, y, z)$ . Each way of doing so corresponds to one solution.

**Q3:** How many ways can 8 electrons be assigned to 4 energy states?

**A:** The electrons are the balls; they’re indistinguishable. The energy states are the urns; they’re distinguishable.

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## Distinguishable Urns

How many ways can  $b$  distinguishable balls be put into  $u$  distinguishable urns?

- By the product rule, this is  $u^b$

How many ways can  $b$  indistinguishable balls be put into  $u$  distinguishable urns?

$$C(u + b - 1, b)$$

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## Reducing Problems to Balls and Urns

**Q1:** How many different configurations are there in Towers of Hanoi with  $n$  rings?

**A:** The urns are the poles, the balls are the rings. Both are distinguishable.

- $3^n$

**Q2:** How many solutions are there to the equation  $x + y + z = 65$ , if  $x, y, z$  are nonnegative integers?

**A:** You have 65 indistinguishable balls, and want to put them into 3 distinguishable urns  $(x, y, z)$ . Each way of doing so corresponds to one solution.

- $C(67, 65) = 67 \times 33 = 2211$

**Q3:** How many ways can 8 electrons be assigned to 4 energy states?

**A:** The electrons are the balls; they're indistinguishable. The energy states are the urns; they're distinguishable.

- $C(11, 8) = (11 \times 10 \times 9)/6 = 165$

## Indistinguishable Urns

How many ways can  $b$  distinguishable balls be put into  $u$  indistinguishable urns?

First view the urns as distinguishable:  $u^b$

For every solution, look at all  $u!$  permutations of the urns. That should count as one solution.

- By the Division Rule, we get:  $u^b/u!$ ?

This can't be right! It's not an integer (e.g.  $7^3/7!$ ).

What's wrong?

The situation is even worse when we have indistinguishable balls in indistinguishable urns. (See the book.)

## Inclusion-Exclusion Rule

Remember the Sum Rule:

**The Sum Rule:** If there are  $n(A)$  ways to do  $A$  and, distinct from them,  $n(B)$  ways to do  $B$ , then the number of ways to do  $A$  or  $B$  is  $n(A) + n(B)$ .

What if the ways of doing  $A$  and  $B$  aren't distinct?

**Example:** If 112 students take CS280, 85 students take CS220, and 45 students take both, how many take either CS280 or CS220.

$A$  = students taking CS280

$B$  = students taking CS220

$$|A \cup B| = |A| + |B| - |A \cap B| = 112 + 85 - 45 = 152$$

This is best seen using a Venn diagram:

How many numbers  $\leq 100$  are multiples of either 2 or 5?

Let  $A$  = multiples of 2  $\leq 100$

Let  $B$  = multiples of 5  $\leq 100$

Then  $A \cap B$  = multiples of 10  $\leq 100$

$$|A \cup B| = |A| + |B| - |A \cap B| = 50 + 20 - 10 = 60.$$

What happens with three sets?

$$|A \cup B \cup C| = |A| + |B| + |C| - |A \cap B| - |A \cap C| - |B \cap C| + |A \cap B \cap C|$$

**Example:** If there are 300 engineering majors, 112 take CS280, 85 take CS 220, 95 take AEP 356, 45 take both CS280 and CS 220, 30 take both CS 280 and AEP 356, 25 take both CS 220 and AEP 356, and 5 take all 3, how many don't take any of these 3 courses?

$A$  = students taking CS 280  
 $B$  = students taking CS 220  
 $C$  = students taking AEP 356

$$\begin{aligned} |A \cup B \cup C| &= |A| + |B| + |C| - |A \cap B| - |B \cap C| - |A \cap C| + |A \cap B \cap C| \\ &= 112 + 85 + 95 - 45 - 30 - 25 + 5 \\ &= 197 \end{aligned}$$

We are interested in  $\overline{A \cup B \cup C} = 300 - 197 = 103$ .

### The General Rule

More generally,

$$|\cup_{k=1}^n A_k| = \sum_{k=1}^n \sum_{\{I \mid I \subset \{1, \dots, n\}, |I|=k\}} (-1)^{k-1} |\cap_{i \in I} A_i|$$

Why is this true? Suppose  $a \in \cup_{k=1}^n A_k$ , and is in exactly  $m$  sets.  $a$  gets counted once on the LHS. How many times does it get counted on the RHS?

- $a$  appears in  $m$  sets (1-way intersection)
- $a$  appears in  $C(m, 2)$  2-way intersections
- $a$  appears in  $C(m, 3)$  3-way intersections
- ...

Thus, on the RHS,  $a$  gets counted

$$\sum_{k=1}^m (-1)^{k-1} C(m, k) \text{ times.}$$

By the binomial theorem:

$$\begin{aligned} 0 &= (-1 + 1)^m = \sum_{k=0}^m (-1)^k 1^{m-k} C(m, k) \\ &= 1 + \sum_{k=1}^m (-1)^k C(m, k) \end{aligned}$$

Thus,

$$\sum_{k=1}^m (-1)^{k-1} C(m, k) = 1.$$

Each element in  $\cup_{i=1}^n A_i$  gets counted once on both sides.

### A Hard Example

Suppose  $m \geq 10$ . How many  $m$ -digit numbers have each of the digits 0-9 at least once? (View 00305 as a 5-digit number.)

We need a systematic way of tackling this.

Let  $A_j$  be the set of  $m$ -digit numbers that have at least one occurrence of  $j$ , for  $j = 0, \dots, 9$ .

We are interested in  $|A_0 \cap \dots \cap A_9|$ .

The inclusion-exclusion rule applies to unions. Can we use it?

$$\overline{A_0 \cap \dots \cap A_9} = \overline{A_0} \cup \dots \cup \overline{A_9}$$

$$\begin{aligned} |\overline{A_i}| &= 9^m \\ |\overline{A_i} \cap \overline{A_j}| &= 8^m \end{aligned}$$

...

$$\begin{aligned} |\cup_{i=0}^9 \overline{A_i}| &= 10 \times 9^m - C(10, 2) \times 8^m + \dots \\ &= \sum_{k=1}^9 (-1)^{k-1} C(10, k) \times (10 - k)^m \end{aligned}$$

Thus,

$$\begin{aligned} |\cap_{i=0}^9 A_i| &= 10^m - \sum_{k=1}^9 (-1)^{k-1} C(10, k) \times (10 - k)^m \\ &= \sum_{k=0}^9 (-1)^k C(10, k) (10 - k)^m \end{aligned}$$

## The Pigeonhole Principle

**The Pigeonhole Principle:** If  $n + 1$  pigeons are put into  $n$  holes, at least two pigeons must be in the same hole.

This seems obvious. How can it be used in combinatorial analysis?

**Q1:** If you have only blue socks and brown socks in your drawer, how many do you have to pull out before you're sure to have a matching pair.

**A:** The socks are the pigeons and the holes are the colors. There are two holes. With three pigeons, there have to be at least two in one hole.

- What happens if we also have black socks?

## Probability

Life is full of uncertainty.

Probability is the best way we currently have to quantify it.

Applications of probability arise everywhere:

- Should you guess in a multiple-choice test with five choices?
  - What if you're not penalized for guessing?
  - What if you're penalized 1/4 for every wrong answer?
  - What if you can eliminate two of the five possibilities?

- Suppose that an AIDS test guarantees 99% accuracy:
  - of every 100 people who have AIDS, the test returns positive 99 times (very few *false negative*);
  - of every 100 people who don't have AIDS, the test returns negative 99 times (very few *false positives*)

Suppose you test positive. How likely are you to have AIDS?

- Hint: the probability is *not* .99
- How do you compute the average-case running time of an algorithm?
- Is it worth buying a \$1 lottery ticket?
  - Probability isn't enough to answer this question

(I think) everybody ought to know something about probability.

## Interpreting Probability

Probability can be a subtle.

The first (philosophical) question is "What does probability mean?"

- What does it mean to say that "The probability that the coin landed (will land) heads is 1/2"?

Two standard interpretations:

- Probability is *subjective*: This is a subjective statement describing an individual's feeling about the coin landing heads
  - This feeling can be quantified in terms of betting behavior
- Probability is an *objective* statement about frequency

Both interpretations lead to the same mathematical notion.