

1. (10 points) Prove the following identity combinatorially:

$$\sum_{i=0}^n i \binom{n}{i} = n2^{n-1}$$

Both sides can easily be interpreted as enumerating the ways to select an element x of $\{1, 2, 3, \dots, n\}$, and then choose a subset S from among the remaining $n - 1$ elements.

The right side of this equation clearly enumerates the set of ways to do the above: there are n choices for x , and, regardless of the choice of x , S is a subset of a set of size $n - 1$; thus there are 2^{n-1} choices of S .

To calculate the left side of the equation, we begin by choosing a set T which will contain both S and x , then we select x as an element of T and define $S = T - \{x\}$. Thus, one may uniquely determine x and S by, instead of choosing x then a set S not containing x , choosing a set T and an element thereof to serve as x . For any value of i , there are $\binom{n}{i}$ possible choices of T of size i ; then, having chosen a set T of size i , any of its i elements can serve as a value of x , so there are $i\binom{n}{i}$ selections of T and x given $|T| = i$. Ranging over all possible sizes of T , we see that there are $\sum_{i=0}^n i\binom{n}{i}$ ways to choose T and x ; since there are the same number of choices of (T, x) as there are of (S, x) , it follows that $\sum_{i=0}^n i\binom{n}{i} = n2^{n-1}$.

2. (10 points) If a fair coin is flipped n times, what is the probability that

- (a) (3 points) The first head comes after exactly m tails?

If $m > n - 1$, this is impossible (so it has probability zero). Otherwise, the only way it can occur is if the first $m + 1$ coinflips are m tails followed by a single tail. The probability is thus $\frac{1}{2^{m+1}}$.

- (b) (7 points) The i th head comes after a total of m previous tails?

If $m + i > n$, this is impossible (so it has probability zero). Otherwise, it can occur if the first $m + i - 1$ coinflips are m tails and $i - 1$ heads, and a head follows this sequence. There are $\binom{m+i-1}{i-1}$ ways for this to occur. The probability is thus $\frac{\binom{m+i-1}{i-1}}{2^{m+i}}$.

3. (10 points) Using paths through a lattice (or some other combinatorial object, if you prefer), prove that the following identity is true for any $m \leq k \leq n$:

$$\binom{m+n}{n} = \sum_{i=0}^m \binom{k}{i} \binom{m+n-k}{n-i}$$

Consider the lattice paths from $(0, 0)$ to (m, n) . If we consider “border stations” at the coordinates $(0, k)$, $(1, k - 1)$, $(2, k - 2)$, and so forth up to $(m, k - m)$. Note that removal of these border stations from the grid would disconnect $(0, 0)$ from (m, n) , so every path from $(0, 0)$ to (m, n) passes through at least one of them; and furthermore, every path passes through no more than one of them, since for $i < j$, $(i, k - j)$ lies

above and to the left of $(j, k - j)$, and there is no path which connects a point to a point below it and to its left.

Thus, since every path from $(0, 0)$ to (m, n) passes through exactly one border station, the paths from $(0, 0)$ to (m, n) can be enumerated as the total of the number of paths through each border station. The number of paths from $(0, 0)$ to $(i, k - i)$ to (m, n) is $\binom{k}{i} \binom{m+n-k}{m-i}$, so adding up over all values of i , we see that the total number of lattice paths (which could be otherwise enumerated as $\binom{m+n}{n}$) is $\sum_{i=0}^m \binom{k}{i} \binom{m+n-k}{m-i}$.

4. **(10 points)** Construct generating functions for the number of nonnegative integer solutions to the following equations:

- (a) **(5 points)** $x_1 + x_2 + x_3 = n$ for $x_1 \geq 3$, $x_2 \leq 4$, and $2 \leq x_3 \leq 5$.

The selection GF for x_1 is $x^3 + x^4 + x^5 + x^6 + \dots = \frac{x^3}{1-x}$; the selection GF for x_2 is $1 + x + x^2 + x^3 + x^4 = \frac{1-x^5}{1-x}$; the selection GF for x_3 is $x^2 + x^3 + x^4 + x^5 = \frac{x^2-x^6}{1-x}$. The GF representing selection of all three variables is thus:

$$\frac{x^3(1-x^5)(x^2-x^6)}{(1-x)^3}$$

This can, but need not be, re-expressed in a coefficient-based form:

$$\begin{aligned} \frac{x^3(1-x^5)(x^2-x^6)}{(1-x)^3} &= \frac{x^5 - x^{10} - x^9 + x^{14}}{(1-x)^3} \\ &= \sum_{n=0}^{\infty} \binom{n+2}{2} x^{n+5} - \binom{n+2}{2} x^{n+10} - \binom{n+2}{2} x^{n+9} + \binom{n+2}{2} x^{n+14} \\ &= \sum_{n=0}^{\infty} \left[\binom{n-3}{2} - \binom{n-8}{2} - \binom{n-7}{2} + \binom{n-12}{2} \right] x^n \end{aligned}$$

- (b) **(5 points)** $x_1 + 2x_2 + 5x_3 = n$ for $x_3 \leq 2$ (and no restrictions on the other two).

The selection GFs for x_1 , x_2 , and x_3 are respectively $1 + x + x^2 + \dots = \frac{1}{1-x}$, $1 + x^2 + x^4 + x^6 + x^8 + \dots = \frac{1}{1-x^2}$, and $1 + x^5 + x^{10} = \frac{1-x^{15}}{1-x^5}$. The GF enumerating the number of ways to select all three is thus:

$$\frac{1-x^{15}}{(1-x)(1-x^2)(1-x^5)}$$

It is possible to produce a closed form for the coefficients with the partial fraction decomposition

$$6 + 5x + 4x^2 + 3x^3 + 2x^4 + 2x^5 + x^6 + x^7 + \frac{3}{2(1-x)^2} - \frac{27}{4(1-x)} + \frac{1}{4(1+x)}$$

but hardly necessary.

5. **(4 point bonus)** It follows from the binomial theorem that $\sum_{i=1}^n (-1)^i \binom{n}{i} = (1-1)^n = 0$. Can you find a combinatorial proof of this identity?