

**11350.** Proposed by Bhavana Deshpande, Poona College of Arts, Science & Commerce Camp, Pune, India, and M. N. Deshpande, Institute of Science, Nagpur, India. Given a positive integer  $n$  and an integer  $k$  with  $0 \leq k \leq n$ , form a permutation  $a = (a_1, \dots, a_n)$  of  $(1, \dots, n)$  by choosing the first  $k$  positions at random and filling the remaining  $n - k$  positions in ascending order. Let  $E_{n,k}$  be the expected number of left-to-right maxima. (For example,  $E_{3,1} = 2$ ,  $E_{3,2} = 11/6$ , and  $E_{4,2} = 13/6$ .) Show that  $E_{n+1,k} - E_{n,k} = 1/(k+1)$ . (A left-to-right maximum occurs at  $k$  when  $a_j < a_k$  for all  $j < k$ .)

*Solution by Christopher Carl Heckman, Arizona State University, Tempe, AZ:* The result is clearly true if  $k = 0$ , since in each case the identity permutation is created and thus  $E_{n,k} = n$ , so we may assume  $k > 0$ .

First, of all, we show that

$$E_{n,k} = \frac{k!}{P(n,k)} \sum_{i=0}^{n-k} i \cdot \binom{n-i-1}{k-1} + \sum_{i=1}^k \frac{1}{i} = \frac{k!}{P(n,k)} \binom{n}{k+1} + \sum_{i=1}^k \frac{1}{i} = \frac{n-k}{k+1} + \sum_{i=1}^k \frac{1}{i}, \quad (1)$$

where  $P(n,k) = \frac{n!}{(n-k)!}$ .

For  $1 \leq i \leq k$ , let  $X_i$  be the random variable which is 1 if there is a left-to-right maximum at position  $i$  and 0 otherwise, and  $X_0$  the total number of left-to-right maxima in positions  $k+1$  through  $n$ ; clearly

$$E_{n,k} = \sum_{i=0}^k E(X_i). \text{ Since } X_i \text{ is a 0-1 variable, for } i > 0, E(X_i) \text{ is the probability that } X_i = 1, \text{ which is } \frac{1}{i};$$

this produces the second summation in the first part of (1).

To calculate  $E(X_0)$ , we consider the possible values of  $X_0$ .  $X_0 = i$  occurs if  $n-i$  is one of the first  $k$  numbers, and  $n, n-1, \dots, n-(i-1)$  aren't, and the probability that this happens is  $\frac{k!}{P(n,k)} \binom{n-i-1}{k-1}$ .

Summing up these probabilities from  $i = 0$  to  $i = n-k$  produces the first summation in the first part of (1). This proves the first part of (1).

To prove that  $\sum_{i=0}^{n-k} i \cdot \binom{n-i-1}{k-1} = \binom{n}{k+1}$ , a simple counting argument suffices; both sides are the number of subsets of  $\{1, \dots, n\}$  of size  $k+1$ , since the number of such subsets with the second-smallest number being  $i+1$  is  $i \cdot \binom{n-i-1}{k-1}$ . The rest of (1) follows by conversion into factorials.

Using (1), the desired result follows immediately. Similarly,  $E_{n,k+1} - E_{n,k} = -\frac{n-k-1}{(k+2)(k+1)}$ .