

1. Let  $c_n = \sum_{k=0}^n \binom{2k}{k} \binom{2(n-k)}{n-k}$ . The sum on the right is exactly the convolution of the sequence  $\{\binom{2n}{n}\}$  with itself, i.e.  $\{c_n\} = \{\binom{2n}{n}\} * \{\binom{2n}{n}\}$ , so

$$\sum_{n=0}^{\infty} c_n x^n = \left( \sum_{n=0}^{\infty} \binom{2n}{n} x^n \right) \left( \sum_{n=0}^{\infty} \binom{2n}{n} x^n \right) = \frac{1}{\sqrt{1-4x}} \frac{1}{\sqrt{1-4x}} = \frac{1}{1-4x} = \sum_{n=0}^{\infty} 4^n x^n,$$

so  $c_n = 4^n$ .

2. Let  $e^{at} = \sum_{n=0}^{\infty} a_n \frac{t^n}{n!}$ ,  $e^{bt} = \sum_{n=0}^{\infty} b_n \frac{t^n}{n!}$ ,  $e^{(a+b)t} = \sum_{n=0}^{\infty} c_n \frac{t^n}{n!}$ , then  $e^{(a+b)t} = e^{at} e^{bt}$  implies that

$$c_n = \sum_{k=0}^n \binom{n}{k} a_k b_{n-k},$$

i.e.  $\{c_n\}$  is the exponential convolution of  $\{a_n\}$  and  $\{b_n\}$ . But

$$e^{at} = \sum_{n=0}^{\infty} \frac{(at)^n}{n!} = \sum_{n=0}^{\infty} a^n \frac{t^n}{n!},$$

so  $a_n = a^n$ . Similarly,  $b_n = b^n$  and  $c_n = (a+b)^n$ , so we obtain

$$(a+b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k},$$

which is the binomial expansion of  $(a+b)^n$ .

3. Let  $S$  be the set of all north-east integer lattice paths from  $(0,0)$  to  $(5,5)$ . Let  $A$  be the set of paths in  $S$  which pass through point  $(1,1)$ , and let  $B$  be the set of paths in  $S$  which pass through point  $(4,4)$ . We want to find the number of paths in  $S$  which are not in  $A \cup B$  (not those that pass through either  $(1,1)$  or  $(4,4)$ ). So, we want to find  $|S| - |A \cup B|$  ( $|S|$  denotes the number of elements of the set  $S$ ). But  $|A \cup B| = |A| + |B| - |A \cap B|$ , where the set  $A \cap B$  consists of paths in  $S$  which pass through both  $(1,1)$  and  $(4,4)$ . Thus, we want to find

$$|S| - |A \cup B| = |S| - (|A| + |B| - |A \cap B|) = |S| - |A| - |B| + |A \cap B|.$$

The number of paths in  $S$  is the number of north-east integer lattice paths from  $(0,0)$  to  $(5,5)$ , i.e.

$$|S| = \binom{5+5}{5} = \binom{10}{5} = 252.$$

Each path in  $A$  consists of a path from  $(0,0)$  to  $(1,1)$  followed by a path from  $(1,1)$  to  $(5,5)$ , so

$$|A| = \binom{1+1}{1} \binom{(5-1)+(5-1)}{5-1} = \binom{2}{1} \binom{8}{4} = 2 \cdot 70 = 140.$$

Similarly, each path in  $B$  consists of a path from  $(0,0)$  to  $(4,4)$  followed by a path from  $(4,4)$  to  $(5,5)$ , so

$$|B| = \binom{4+4}{4} \binom{(5-4)+(5-4)}{5-4} = \binom{8}{4} \binom{2}{1} = 70 \cdot 2 = 140.$$

Finally, each path in  $A \cap B$  consists of a path from  $(0,0)$  to  $(1,1)$  followed by a path from  $(1,1)$  to  $(4,4)$ , followed by a path from  $(4,4)$  to  $(5,5)$ , so

$$|A \cap B| = \binom{1+1}{1} \binom{(4-1)+(4-1)}{4-1} \binom{(5-4)+(5-4)}{5-4} = \binom{2}{1} \binom{6}{3} \binom{2}{1} = 2 \cdot 20 \cdot 2 = 80.$$

Thus, the number of paths from  $(0, 0)$  to  $(5, 5)$  that avoid  $(1, 1)$  and  $(4, 4)$  is

$$|S| - |A| - |B| + |A \cap B| = 252 - 140 - 140 + 80 = 52.$$

4. Since the frog starts and ends at 0, the number of leaps forward and backward it took must be the same, namely, half the total number of leaps, i.e.  $2n/2 = n$ .

Denote a leap forward by F and a leap backward by B. If the frog never lands on a negative number then the sequence of its leaps is a sequence of  $n$  F's and  $n$  B's such that, moving left to right along the sequence, the number of B's is never greater than the number of F's. Change B to N and F to E to get exactly the sequences of north-east integer lattice paths from  $(0, 0)$  to  $(n, n)$  that stay on or below the diagonal  $x = y$ . The number of such paths, as we know, is the  $n$ th Catalan number  $C_n = \frac{1}{n+1} \binom{2n}{n}$ .

Now the number of possible leap sequences of  $n$  F's and  $n$  B's is the same as the total number of paths from  $(0, 0)$  to  $(n, n)$ , i.e.  $\binom{n+n}{n} = \binom{2n}{n}$ .

Thus, the probability that the frog never lands on a negative number is

$$\frac{C_n}{\binom{2n}{n}} = \frac{1}{n+1}.$$

5. (a) There are  $\binom{n}{k}$  ways to pick the first  $k$  integers (to be arranged in decreasing order. Now there are no restrictions on the last  $n - k$  elements of the sequence, so we can permute them in  $(n - k)!$  ways. Thus, the number of permutations of  $[n]$  in which the first  $k$  elements are in decreasing order is

$$\binom{n}{k} (n - k)! = \frac{n!}{k!}.$$

- (b) To find the probability that the first  $k$  elements of a random permutation  $[n]$  are in decreasing order, we must divide the answer from part (a) by the total number of permutations of  $[n]$ , i.e. by  $n!$ , to get

$$\text{Prob}(\text{first } k \text{ elements are in decreasing order}) = \frac{n!/k!}{n!} = \frac{1}{k!}.$$

Now we want to find the number of permutations of  $[n]$  whose initial decreasing subsequence has length exactly  $k$ . Those are exactly the permutations where the first  $k$  elements of a random permutation  $[n]$  are in decreasing order, but the first  $k + 1$  elements are not. Thus, the number of these permutations is

$$\frac{n!}{k!} - \frac{n!}{(k+1)!}$$

for  $k < n$ , and  $n!/n! = 1$  for  $k = n$ , so the probability that the initial decreasing subsequence of a random permutation of  $[n]$  has length exactly  $k$  is

$$\frac{\frac{n!}{k!} - \frac{n!}{(k+1)!}}{n!} = \frac{1}{k!} - \frac{1}{(k+1)!}$$

for  $k < n$ , and  $1/n!$  for  $k = n$ .

- (c) Given the answers to (b), the average size of the initial decreasing subsequence of a permutation in  $[n]$  is

$$\begin{aligned} s_n &= \frac{\sum_{k=1}^{n-1} k \left( \frac{n!}{k!} - \frac{n!}{(k+1)!} \right) + n \cdot \frac{n!}{n!}}{n!} = \sum_{k=1}^{n-1} k \left( \frac{1}{k!} - \frac{1}{(k+1)!} \right) + n \frac{1}{n!} \\ &= \frac{1}{1!} - \frac{1}{2!} + 2 \frac{1}{2!} - 2 \frac{1}{3!} + 3 \frac{1}{3!} - 3 \frac{1}{4!} + \cdots + (n-1) \frac{1}{(n-1)!} - (n-1) \frac{1}{n!} + n \frac{1}{n!} \\ &= \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!} = \sum_{k=0}^n \frac{1}{k!} \end{aligned}$$

Hence,

$$\lim_{n \rightarrow \infty} s_n = \sum_{k=0}^{\infty} \frac{1}{k!} = e^1 = e.$$

6. Let  $f(n)$  be the number of subsets of  $[n]$  with no two consecutive elements. Separate these subsets into two types: those that don't contain the element  $n$  and those that do. The subsets of the first type are exactly the subsets of  $[n-1]$  with no two consecutive elements, so their number is  $f(n-1)$ . Each subset of the second type contains  $n$ , so cannot contain  $n-1$ . Therefore, it consists of  $n$  and any subset of  $[n-2]$  with no two consecutive elements. Therefore, the number of the subsets of the second type is  $f(n-2)$ . Thus, we have

$$f(n) = f(n-1) + f(n-2), \quad n \geq 2.$$

The initial values of  $\{f(n)\}$  are  $f(0) = 1$  (the counted subset is  $\emptyset$ , the empty set) and  $f(1) = 2$  (the counted subsets are  $\emptyset$  and  $\{1\}$ ). Note that  $f(0) = 1 = F_1$  and  $f(1) = 2 = F_2$ , where  $F_n$  is the  $n$ th Fibonacci number. Also note that the Fibonacci numbers  $F_{n+1}$  satisfy the same recurrence relation as  $f(n)$  and have the same initial values. Therefore,  $f(n) = F_{n+1}$  for all  $n \geq 0$ .