

Determinants, IV, p. 148) in referring to a paper in which $(-)^{n(n-1)} |J|$ arises as the Jacobian of the functions a_1, a_2, \dots, a_n .

The identity (1) may be extended to

$$\mathcal{H}(\dots; x) \mathcal{H}(\dots, a, \beta, \dots; x) = \mathcal{H}(a, \beta, \dots; x).$$

and similarly we have

$$\mathcal{H}(\dots, a, \beta, \dots; x) \mathcal{H}(\dots; x) = \mathcal{H}(a, \beta, \dots; x).$$

[In particular, (4) is an immediate consequence of

$$\mathcal{H}(a, \beta, \dots, \kappa; x) \mathcal{H}(a; x) = \mathcal{H}(\beta, \dots, \kappa; x).]$$

Further, $\mathcal{H}(\dots, a, \beta, \dots; x) \mathcal{H}(\dots, \lambda, \mu, \dots; x)$
 $= \mathcal{H}(a, \beta, \dots; x) \mathcal{H}(\lambda, \mu, \dots; x).$

Generalizations of (2) may hence be obtained.

UNIVERSITY COLLEGE,
 SOUTHAMPTON.

A note on the "problème des rencontres."

By A. C. AITKEN.

1. This celebrated problem is treated in nearly all the textbooks on probability; for example in Bertrand's *Calcul des Probabilités*, 1889, pp. 15-17, in Poincaré's of the same title, 1896, pp. 36-38, and in most of the recent textbooks. The problem may be stated in abstract terms as follows: Among the $n!$ permutations $(a_1 a_2 a_3 \dots a_n)$ of the natural order $(123 \dots n)$, how many have no a_j equal to j ? The problem has been clothed in many picturesque (and highly unlikely) "representations"; for example, by imagining n letters placed at random in n addressed envelopes, and inquiring what is the chance that no letter is in its correct envelope; or by imagining n gentlemen returning at random to their n houses; and so on, *ad risum*. Various derivations have also been given of the probability in question, namely

$$p(0; n) = 1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots + (-)^n \frac{1}{n!} \tag{1}$$

the first $n + 1$ terms of the expansion of e^{-1} , to which function the probability converges with rapidity as n increases.

A more general question is: what is the probability that of the indices a_j exactly x are such that $a_j = j$?—for example, that x letters and no more have found their way into the proper envelopes. This probability, easily deducible from the preceding, is

$$p(x; n) = \frac{1}{x!} \left\{ 1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots + (-1)^{n-x} \frac{1}{(n-x)!} \right\}. \tag{2}$$

In this note we derive these probabilities in a simple and direct manner, we show that the distribution of x tends rapidly to the Poissonian type

$$\psi(x; \mu) = e^{-\mu} \mu^x / x! \tag{3}$$

with mean $\mu = 1$, and we also show that the factorial moment generating function (f.m.g.f.) of the distribution of x is

$$1 + \frac{a}{1!} + \frac{a^2}{2!} + \dots + \frac{a^n}{n!}, \tag{4}$$

so that the factorial moments up to order n are all equal to 1, all of higher order being 0. It is well known that the f.m.g.f. of the Poissonian distribution (3) is $e^{a\mu}$.

2. *A special permanent.* Consider the determinant $|a_{ij}|$ of order n , or better still, to avoid all question of sign, the permanent $\left| a_{ij} \right|^+$. The $n!$ terms in the expansion of this permanent are of the form $a_{1\alpha} a_{2\beta} a_{3\gamma} \dots a_{n\nu}$, and our problem is: what proportion of these contain no diagonal element a_{jj} ? To enumerate such terms we put each $a_{ij} = 1$, and so we have $p(0; n)$ in the form

$$\frac{1}{n!} \begin{vmatrix} 0 & 1 & 1 & 1 & \dots & 1 \\ 1 & 0 & 1 & 1 & \dots & 1 \\ 1 & 1 & 0 & 1 & \dots & 1 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & 1 & 1 & 1 & \dots & 0 \end{vmatrix}^+ = \frac{1}{n!} \begin{vmatrix} 1 + \lambda & 1 & 1 & 1 & \dots & 1 \\ 1 & 1 + \lambda & 1 & 1 & \dots & 1 \\ 1 & 1 & 1 + \lambda & 1 & \dots & 1 \\ \dots & \dots & \dots & \dots & \dots & \dots \\ 1 & 1 & 1 & 1 & \dots & 1 + \lambda \end{vmatrix}^+, \tag{1}$$

where $\lambda = -1$. Expanding the permanent on the right according to powers of λ and cofactors, and noting that any minor permanent of

order r and made of unit elements is equal to $r!$, we have at once

$$p(0; n) = \frac{1}{n!} \left\{ n! + n\lambda(n-1)! + \binom{n}{2} \lambda^2(n-2)! + \dots + \lambda^n \right\}$$

$$= 1 - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \dots + (-1)^n \frac{1}{n!}, \text{ since } \lambda = -1. \tag{2}$$

It may be noted in passing that the expansion of the permanent in λ gives the first $n + 1$ terms of e^λ .

Similarly, to find $p(x; n)$, we may choose the x coincidences $a_j = j$ in $\binom{n}{x}$ ways, and multiply by the probability of the $n - x$ non-coincidences $a_j \neq j$. This gives

$$p(x; n) = \frac{1}{n!} \binom{n}{x} \frac{1}{(n-x)!} \left\{ 1 - \frac{1}{1!} + \frac{1}{2!} - \dots + (-1)^{n-x} \frac{1}{(n-x)!} \right\}$$

$$= \frac{1}{x!} \left\{ 1 - \frac{1}{1!} + \frac{1}{2!} - \dots + (-1)^{n-x} \frac{1}{(n-x)!} \right\}. \tag{3}$$

The same result could have been obtained by expanding $\binom{n}{x}$ permanents made of unit elements, each having $n - x$ diagonal elements increased by λ .

3. *The probability distribution.* How closely the probability distribution $p(x; n)$ approximates to the Poissonian $\psi(x; 1)$ can be seen even for so small a value as $n = 5$.

x	0	1	2	3	4	5	6	7	Σ
$5! p(x; 5)$	44	45	20	10	0	1	0	0	120
$5! \psi(x; 1)$	44.15	44.15	22.07	7.36	1.84	0.37	0.06	0.01	120.

The sequence $p(0; 1), p(0; 2), p(0; 3), \dots$ is well known in combinatory analysis (see for example MacMahon, *Combinatory Analysis*, Vol. I, p. 102) and gives 1, 0, 2, 9, 44, 265, 1854, 14833, 133496, ... obeying the recurrence relation $u_{n+1} = nu_n + (-1)^n$.

It will next be proved that the f.m.g.f., that is, the power series in a which has, as coefficient of $a^r/r!$, the r^{th} factorial moment $\sum_x p(x; n) \cdot x(x-1)(x-2) \dots (x-r+1)$, is equal to

$$\sum_x p(x; n) (1+a)^x = 1 + \frac{a}{1!} + \frac{a^2}{2!} + \dots + \frac{a^n}{n!}. \tag{1}$$

An intuitive proof may be given by setting out in the form of a triangle; a multiplication table from the respective terms of the expansions of e and e^{-1} , as shown below for the case $n = 5$.

$$\begin{array}{c}
 1 \quad -1 \quad \frac{1}{2} \quad -\frac{1}{6} \quad \frac{1}{24} \quad -\frac{1}{120} \\
 1 \left[\begin{array}{c}
 1 \quad -1 \quad \frac{1}{2} \quad -\frac{1}{6} \quad \frac{1}{24} \quad -\frac{1}{120} \\
 1 \quad 1 \quad -1 \quad \frac{1}{2} \quad -\frac{1}{6} \quad \frac{1}{24} \\
 \frac{1}{2} \quad \frac{1}{2} \quad -\frac{1}{2} \quad \frac{1}{4} \quad -\frac{1}{12} \\
 \frac{1}{6} \quad \frac{1}{6} \quad -\frac{1}{6} \quad \frac{1}{12} \\
 \frac{1}{24} \quad \frac{1}{24} \quad -\frac{1}{24} \\
 \frac{1}{120} \quad \frac{1}{120}
 \end{array} \right.
 \end{array} \quad (2)$$

By what has preceded, the probabilities $p(x; n)$, for $x=0, 1, 2, \dots, n$, are the sums of elements in the respective rows of such a triangle. By mere inspection, too, the entries in the successive north-eastward sloping diagonals of the table are terms in the expansions of $(1-1)^x/x!$, $x=0, 1, 2, \dots, n$; and the sum of all entries in the triangle for any n is equal to 1.

To construct the f.m.g.f. we multiply the rows by $1, 1+a, (1+a)^2, \dots, (1+a)^n$ respectively and sum. The diagonals mentioned sum to $(1+a-1)^x/x!$, that is, to $a^x/x!$; and so the f.m.g.f. is

$$1 + \frac{a}{1!} + \frac{a^2}{2!} + \dots + \frac{a^n}{n!}, \quad (3)$$

as stated.

In conclusion it calls for remark that MacMahon (*ibid.* p. 100) used a "guiding determinant" as an enumerant in this *problème des rencontres*; while in a similar connection, in his "Researches in the Theory of Determinants," *Trans. Camb. Phil. Soc.* 23 (1924), pp. 89-135, esp. 106-107, he uses a permanent but does not expand it.

Other combinatory problems, such as the *problème des ménages* of Lucas, which is the same, regarded abstractly, as a problem of knots treated by Cayley, Tait, Muir, Netto and MacMahon (*Combinatory Analysis*, vol. 1, p. 256), can also be solved by permanents, but the method of the recurrence relation is just as effective.

THE MATHEMATICAL INSTITUTE,
THE UNIVERSITY, EDINBURGH.