

# The tennis ball problem

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## Abstract

Mallows and Shapiro, in [4], have recently considered what they dubbed *the problem of balls on the lawn*. Our object is to explore a natural generalization, *the s-tennis ball problem*, which reduces to that considered by Mallows and Shapiro in the case  $s = 2$ . We show how this generalization is connected with  $s$ -ary trees, and employ the notion of generating trees to obtain a solution expressed in terms of generating functions.

*Keywords:*  $s$ -ary trees; generating trees; generating functions.

## 1 Introduction

Grimaldi and Moser, in [3], drew attention to the *finite* combinatorial aspects of *the tennis ball problem* introduced by Tymoczko and Henle in their introductory logic text [10, p. 304–305], where, however, the interest was rather in implementing a process indefinitely; in particular, they demonstrated that this problem yields yet another instance of the Catalan numbers. The Catalan numbers,  $C_n, n \geq 0$ , given by

$$C_n = \frac{1}{n+1} \binom{2n}{n}, n \geq 0,$$

have, of course, proved an immensely popular topic of late. So, it was only to be expected that this further appearance of this sequence would elicit the attention of other researchers. The problem was quickly taken up in greater detail by Mallows and Shapiro, who, in [4], introduced their own slant on it in the following words:

The tennis ball problem goes as follows. At the first turn, you are given balls numbered one and two. You throw one of them out of the window onto the lawn. At the second turn, balls numbered three and four are brought in, and now you throw out on the lawn any of the three balls in the room with you. Then balls five and six are brought in, and you throw out one of the four available balls. The game continues for  $n$ -turns. The first question is how many different arrangements are possible. [By *different arrangements* here is meant the various sets of balls that might be on the lawn after the  $n$ -th turn, irrespective of the order of their arrival on the lawn.] It is easy to see that there are 2,

5, and 14 possibilities after 1, 2, and 3 turns. This suggests a Catalan number, which turns out to be the case. [This result already appears in [3].] A more delicate question is: “What is the total sum [say,  $\Sigma$ ] of the balls on the lawn over all these possibilities?” Here, the first few terms are 3, 23, 131, 664.

It is this latter question that Mallows and Shapiro proceed to tackle in [4], their final answer being

$$\Sigma = \Sigma_n^{[2]} = \frac{2n^2 + 5n + 4}{n + 2} \binom{2n + 1}{n} - 2^{2n+1}.$$

There does not seem to be any direct combinatorial interpretation of this result; and, indeed, in obtaining it, Mallows and Shapiro evince a remarkable facility in manipulating sums of binomial coefficients (after the style of [2]) and, more especially, the generating function for the Catalan numbers, namely

$$C(t) = \sum_{n \geq 0} C_n t^n = (1 - \sqrt{1 - 4t})/2t.$$

Now, it is clear that this *problem of balls on the lawn*, as formulated in [4], admits many natural variants. For a start, attention might be paid to the order in which the balls come out onto the lawn, although we do not do so in this paper. Retaining the regime of unordered sets, we might instead vary the supply of balls, making  $s$  balls available at each turn, but continuing to throw out balls one at a time; this is the problem we attack in the present paper and will be called the *s-ball tennis problem*. Then we might go further, being supplied with  $s$  balls at each turn, but now throwing out  $t$  balls at a time, with  $t < s$ . This more general problem will not be considered in the present paper; however, we’ll study the particular case  $s = 4, t = 2$ .

The following points summarize the main contributions given by our paper:

- the  $s$ -tennis ball problem is shown to be equivalent, as a counting problem, to  $s$ -ary trees from one side and, from another, to a set of *generating trees*. This allows us to prove a number of facts, simplifying our approach to the  $s$ -tennis ball problem and to answer the first question posed by Mallows and Shapiro;
- we find a solution to the sum of the balls in the lawn problem depending on the counting generating function for  $s$ -ary trees. In particular, we find that the number of possible arrangements after  $n$  turns are counted by  $T_{n+1}^{[s]}$ , the number of  $s$ -ary trees with  $n + 1$  nodes and give an explicit formula for  $\Sigma_n^{[s]}$ , the sum of all the balls thrown onto the lawn in  $n$  turns, in terms of  $T_n^{[s]}$ ; we also give an explicit formula for  $A_n^{[s]}$ , a quantity strictly related to  $\Sigma_n^{[s]}$ , (see Theorem 2.5). These formulas can only be closed in the case  $s = 2$ , which correspond to the result [4];
- we give an asymptotic approximation for  $A_n^{[s]}$ ;
- finally, we give a formula for the  $(4, 2)$ -regime, which is, at the moment, the only case with  $t \neq 1$ , we have tackled (see the Appendix for a sketch of the method used in this case).

The material is organized in the following way. In Section 2, we show the connection between the  $s$ -tennis ball problem and a suitable set of generating trees, combinatorial objects whose importance is becoming more and more evident. In Section 3, we study the relations between the  $s$ -tennis ball problem, generating trees and  $s$ -ary trees. In Section 4, we perform a study of generating functions in order to prove our main result concerning a formula for  $A(t) = \sum_n A_n^{[s]} t^n$ . In Section 5, we derive from  $A(t)$  a series of asymptotic results which solve Mallows and Shapiro's generalized problem. Finally in the Appendix, we solve the  $(4, 2)$ -case.

## 2 The tennis ball problem and generating trees

By rephrasing the exposition given in the Introduction, we can say that the  $s$ -tennis ball problem goes as follows. Let  $s \geq 2$  be an integer. At the first turn you are given balls numbered one through  $s$ . You throw one of them out of the window onto the lawn. At the second turn balls numbered  $s + 1$  through  $2s$  are brought in and now you throw out on the lawn any of the  $2s - 1$  remaining. Then balls  $2s + 1$  through  $3s$  are brought in and you throw out one of the  $3s - 2$  available balls. The game continues for  $n$  turns. At this point, you pick up the  $n$  balls in the lawn and consider the ordered sequence  $B = (b_1, b_2, \dots, b_n)$  with  $b_1 < b_2 < \dots < b_n$ . This sequence will be called a *tennis ball  $s$ -sequence* and the first question is: how many tennis ball  $s$ -sequences of length  $n$  exist? The second question is: what is the sum of all the balls in all the possible  $s$ -sequences of length  $n$ ? Obviously, if we answer to both these questions, we also know the average sum of the balls in an  $s$ -sequence of length  $n$ . Our first result is a characterization of tennis ball  $s$ -sequences:

**Theorem 2.1** *A sequence  $B = (b_1, b_2, \dots, b_n)$  with  $1 \leq b_1 < b_2 < \dots < b_n \leq sn$  is a tennis ball  $s$ -sequence if and only if  $b_i \leq si$ , for every  $i$ ,  $1 < i \leq n$ .*

**Proof:** First, let us prove that any sequence with the stated property is a tennis ball  $s$ -sequence; in fact, it is sufficient to consider a sequence in which  $b_i$  has been thrown at the  $i$ -th throw. For the converse, let us suppose that  $b_i > si$ ; so  $b_i$  has been thrown at the  $j$ -th throw with  $j > i$ , when the corresponding balls have been brought in. But in the first  $i$  throws,  $i$  balls marked  $b_r \leq si$  should have been thrown, and therefore  $b_i$  cannot be in the  $i$ th position. ■

A pictorial way to represent tennis ball  $s$ -sequences is by means of a forest of  $s$  infinite trees, in which at every level the balls thrown onto the lawn are shown. An  $s$ -sequence of length  $n$  is just a path in a tree, starting at one of the  $s$  roots and extending down for  $n$  levels (see Figure 2.1). We added a root labeled 1 and transformed the forest into a tree in order to explain a correspondence between such pictorial representation of tennis ball  $s$ -sequences and *generating trees*. As far as we know, the concept of generating trees has been used for the first time (without any specific name) by Chung, Graham, Hoggat and Kleiman [1] to examine the reduced Baxter permutations. This technique has been successively applied to other classes of permutations and the main references on the subject are due to West [11, 12]. Let us give the following:

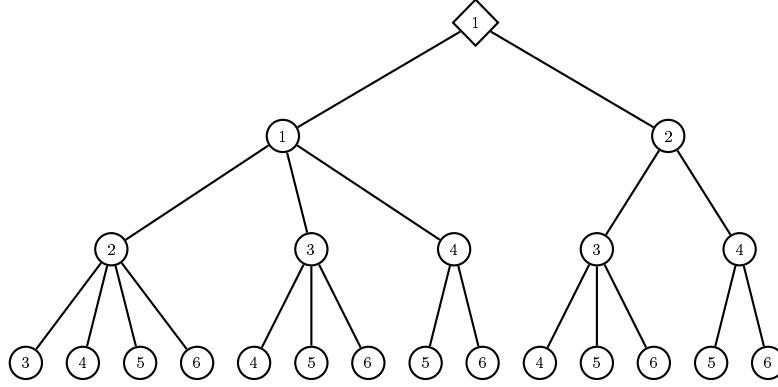


Figure 2.1: A pictorial representation of *tennis ball s-sequences* for  $s = 2$ .

**Definition 2.2** A generating tree is a rooted labeled tree with the property that if  $v_1$  and  $v_2$  are any two nodes with the same label then, for each label  $l$ ,  $v_1$  and  $v_2$  have exactly the same number of children with label  $l$ . To specify a generating tree it therefore suffices to specify:

- 1) the label of the root;
- 2) a set of rules explaining how to derive from the label of a parent the labels of all of its children.

We explicitly observe that the tree in Figure 2.1 is not a generating tree. On the other hand, Figure 2.2 illustrates the upper part of the generating tree which corresponds to the following specification:

$$\begin{cases} \text{root : } (1) \\ \text{rule : } (k) \rightarrow (1) \cdots (k)(k+1) \end{cases} \quad (2.1)$$

The reader can easily observe that the two trees in Figures 2.1 and 2.2 are very similar:

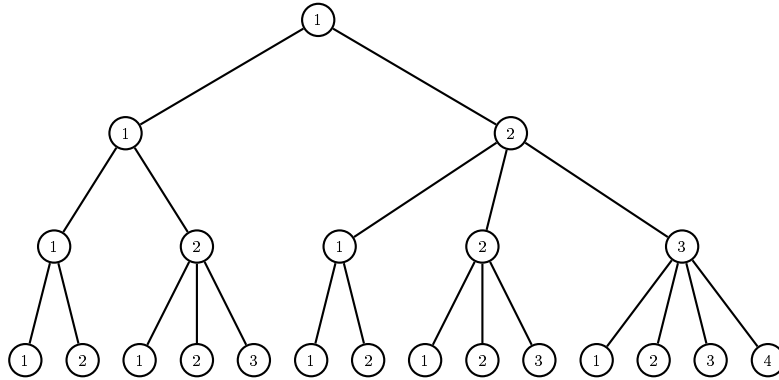


Figure 2.2: The partial generating tree for the specifications (2.1) and (2.2) when  $s = 2$ .

in fact, they are isomorphic as we associate a node labeled  $b$  at level  $i$  (by convention, the level of the root is 0) to a node labeled  $2i - b + 1$  in the other tree. In general, if we fix the number  $s$ , and  $b$  is the label of some node at level  $i$  in the tree of the tennis ball  $s$ -sequence, let's change it into  $si - b + 1$ . Its children are labeled  $b + 1, b + 2, \dots, s(i + 1)$  by construction and therefore, by the same transformation, they are changed into  $s(i + 1) - b - 1 + 1, s(i +$

$1) - b - 2 + 1, \dots, s(i+1) - s(i+1) + 1 = 1$ . In other words, if  $k = si - b + 1$  is the label of the node at level  $i$ , then its children are labeled  $1, 2, \dots, k + s - 1$ , if we read them from right to left. What we get, is therefore the generating tree with specification:

$$\begin{cases} \text{root : } (1) \\ \text{rule : } (k) \rightarrow (1) \cdots (k + s - 2)(k + s - 1), \quad s \geq 2 \end{cases} \quad (2.2)$$

which corresponds to the specification (2.1) when  $s = 2$  (Figure 4.1 gives the generating tree corresponding to the specification (2.2) when  $s = 3$ ). We can therefore state the following result:

**Theorem 2.3** *The set of the tennis ball  $s$ -sequences of length  $n$  is in a 1 – 1 correspondence with the  $(n + 1)$ -long paths in the generating tree produced by the specification (2.2).*

**Proof:** Obviously, the introduction of the node at level 0 is irrelevant and simply adds a fixed component 1 at the beginning of the sequence. More precisely, if  $(b_1, b_2, \dots, b_n)$  is a tennis ball  $s$ -sequence of length  $n$  it corresponds to the  $(n + 1)$ -path  $(h_0, h_1, \dots, h_n)$  in the generating tree with  $h_0 = 1$  and  $1 \leq h_i \leq h_{i-1} + s - 1, 1 \leq i \leq n$ . ■

There are two immediate, but important consequences of this theorem. The first one is another proof that the sequences in Mallows and Shapiro’s original problem (i.e., tennis ball 2-sequences) are counted by the Catalan numbers:

**Corollary 2.4** *The set of tennis ball 2-sequences of length  $n$  are counted by  $C_{n+1}$ , the  $(n + 1)^{\text{st}}$  Catalan number.*

**Proof:** Actually, it is well known (see, e.g., [11]) that the generating tree produced by the rule (2.1) is described by the Catalan numbers, in the sense that the number of its nodes at level  $n$  is just  $C_{n+1}$ . ■

The second consequence is related to the second question on the sum of the labels in all the  $s$ -sequences of length  $n$ . It does not answer the question directly, but will be very useful in finding the solution of the problem. Let us denote by  $T_n^{[s]} = T_n$  the number of nodes at level  $n - 1$  in the generating tree; by Corollary 2.4,  $T_n^{[2]} = C_n$  and in general we can prove the second consequence of Theorem 2.3, which we state as a new theorem, due to its importance:

**Theorem 2.5** *If  $S_n^{[s]}$  is the sum of all the labels at level  $n$  in the tree of the tennis ball  $s$ -sequences, then  $(sn + 1)T_{n+1}^{[s]} - S_n^{[s]}$  is the sum of all the labels at level  $n$  in the corresponding generating tree. Also, if  $\Sigma_n^{[s]}$  is the sum of all the balls thrown onto the lawn in  $n$  turns, then the corresponding sum  $A_n^{[s]}$  in the generating tree is:*

$$A_n^{[s]} = \left( \frac{(sn + 2)(n + 1)}{2} \right) T_{n+1}^{[s]} - \Sigma_n^{[s]}.$$

**Proof:** The first part follows immediately from the correspondence  $k \rightarrow sn + 1 - b$ , where  $b$  is the label of a node at level  $n$  in the tennis ball tree and  $k$  the label of the corresponding node in the generating tree. This relation shows that  $k + b = sn + 1$ ; therefore, let us consider the sum of the balls plus the sum of the labels in the generating tree. If we

reached level  $n$ , we have  $T_{n+1}^{[s]}$  possible sequences; the sum at level 0 is therefore  $T_{n+1}^{[s]}$ ; the sum at level 1 is  $(s+1)T_{n+1}^{[s]}$ ; the sum at level 2 is  $(2s+1)T_{n+1}^{[s]}$ , and so on. The total sum is  $(1 + (s+1) + (2s+1) + \dots + (ns+1))T_{n+1}^{[s]}$  and from this the expression of the theorem follows immediately. ■

### 3 The correspondence with $s$ -ary trees

The correspondence between the generating tree specification (2.2) with  $s = 2$  and binary trees has been deeply investigated. In general, the generating tree (2.2) is in a 1 – 1 correspondence with  $s$ -ary trees and this relation is very useful in proving some properties of the generating tree. Therefore, let us give a short introduction to  $s$ -ary trees.

**Definition 3.1** *An  $s$ -ary tree is either an empty tree or consists in a node (called the root) to which an ordered sequence of  $s$  (possibly empty)  $s$ -ary trees are attached.*

A pictorial version of this definition is given in Figure 3.1; by applying the Schützenberger

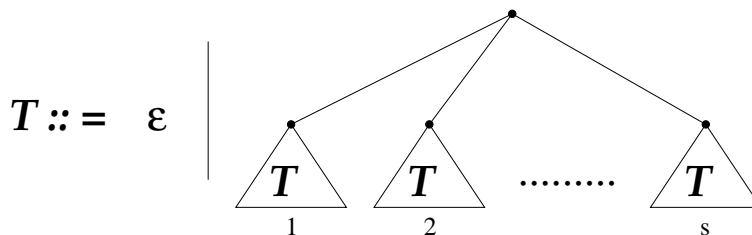


Figure 3.1: The definition of  $s$ -ary trees.

methodology (see e.g., [7]), we immediately obtain a functional equation for the generating function  $T(t)$  counting the number  $T_n$  of  $s$ -ary trees with  $n$  nodes:

$$T(t) = 1 + tT(t)^s. \quad (3.3)$$

Except for  $s = 2$ , when we have  $T(t) = (1 - \sqrt{1 - 4t})/2t$ , an explicit formula<sup>1</sup> for  $T(t)$  is awkward or is impossible to obtain (for  $s \geq 5$ ). However, an expression for  $T_n$ , is easily found by means of the Lagrange Inversion Theorem. By setting  $T_n = [t^n]T(t)$  and  $w = w(t) = T(t) - 1$  we obtain:

$$T_n = [t^n] [w + 1 | w = t(w + 1)^s] = \frac{1}{n} [t^{n-1}] (t + 1)^{sn} = \frac{1}{n} \binom{sn}{n-1} = \frac{1}{(s-1)n+1} \binom{sn}{n};$$

this is the well-known formula counting  $s$ -ary trees; obviously, when  $s = 2$ , it gives an explicit expression for the Catalan numbers. In order to show the bijection between the generating tree specification (2.2) and  $s$ -ary trees we introduce a labeling technique by giving the definition of *e-labeled  $s$ -ary trees* (the  $e$  comes from the term *embedding* below):

<sup>1</sup>We write  $T$  instead of  $T^{[s]}$  for simplicity sake. All superscripts  $[s]$  will be ignored, when they are not strictly necessary to avoid ambiguity.

**Definition 3.2** An  $e$ -labeled  $s$ -ary tree is an  $s$ -ary tree whose nodes are labeled in the following way:

- 1) if the  $s$ -ary tree is complete (that is, no subtrees are empty) then we label the nodes in the following way:
  - we label the root by 1;
  - recursively, if a node is labeled  $k$ , then we label its children by  $k, k+1, \dots, k+s-1$  proceeding from right to left.
- 2) if the  $s$ -ary tree is not complete we label its nodes by embedding it in a complete  $s$ -ary tree labeled as in 1).

Since this labeling is unique, the number of  $e$ -labeled  $s$ -ary trees with  $n$  nodes coincides with  $T_n$ .

Figure 3.2 illustrates a complete  $e$ -labeled ternary tree. From our point of view, the important

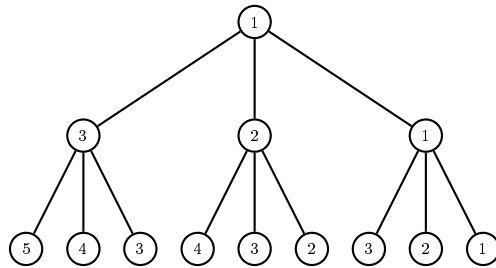


Figure 3.2: A complete  $e$ -labeled ternary tree.

result connecting generating trees and  $e$ -labeled  $s$ -ary trees is the following theorem, which answers Mallows and Shapiro's first question:

**Theorem 3.3** *There exists a 1–1 correspondence between the set of  $e$ -labeled  $s$ -ary trees with  $n+1$  nodes and the nodes at level  $n$  in the generating tree corresponding to the specification (2.2).*

**Proof:** Every node at level  $n$  in the generating tree determines a unique  $(n+1)$ -path  $(h_0, h_1, \dots, h_n)$  in the generating tree; therefore, what we will show is that there is a 1–1 correspondence between  $e$ -labeled  $s$ -ary trees and paths in the generating tree. Let us define the procedure to pass from an  $(n+1)$ -path  $(h_0, h_1, \dots, h_n)$  to the corresponding  $e$ -labeled  $s$ -ary tree:

- the first element  $h_0$  in the  $(n+1)$ -path is always 1; let it correspond to the root of the tree, labeled 1. Connect the root by means of dotted lines to all its children, labeled 1 through  $s$  from right to left;
- after proceeding as far in the path as an element with value  $h_{i-1}$ , we will have constructed an  $e$ -labeled tree in which some of the edges have only tentative status (denoted by dotted lines instead of solid ones). Now, if  $h_i$  is the next element in the path we should have  $1 \leq h_i \leq h_{i-1} + s - 1$ : then we change the dotted line arriving to

$h_i$  (not necessarily coming from  $h_{i-1}$ ) into a solid line, delete all the dotted lines on its left and finally connect  $h_i$  by means of dotted lines to all its children, labeled  $h_i$  through  $h_i + s - 1$  from right to left.

- as a final step, when the  $(n + 1)$ -path is exhausted, we eliminate all the dotted lines and the nodes at their ends.

The inverse correspondence is now rather obvious; suppose we have an e-labeled  $s$ -ary tree with  $n + 1$  nodes and simply perform a pre-order visit to the tree. What we get is an  $(n + 1)$ -path in the generating tree because, by construction, its elements satisfy the condition for  $(n + 1)$ -paths, i.e., an element  $h_{i-1}$  can only be followed by a  $h_i$  such that  $1 \leq h_i \leq h_{i-1} + s - 1$ . Obviously, different  $(n + 1)$ -paths correspond to different e-labelled trees, and the proof is complete. ■

In Figure 3.3 we consider the 6-path  $(1\ 3\ 4\ 3\ 1\ 3)$  (which is a path in the generating tree of Figure 4.1) and show the construction of the corresponding e-labeled 3-ary tree. Vice versa, starting with the e-labeled 3-ary tree and visiting it in preorder, we find the original 6-path.

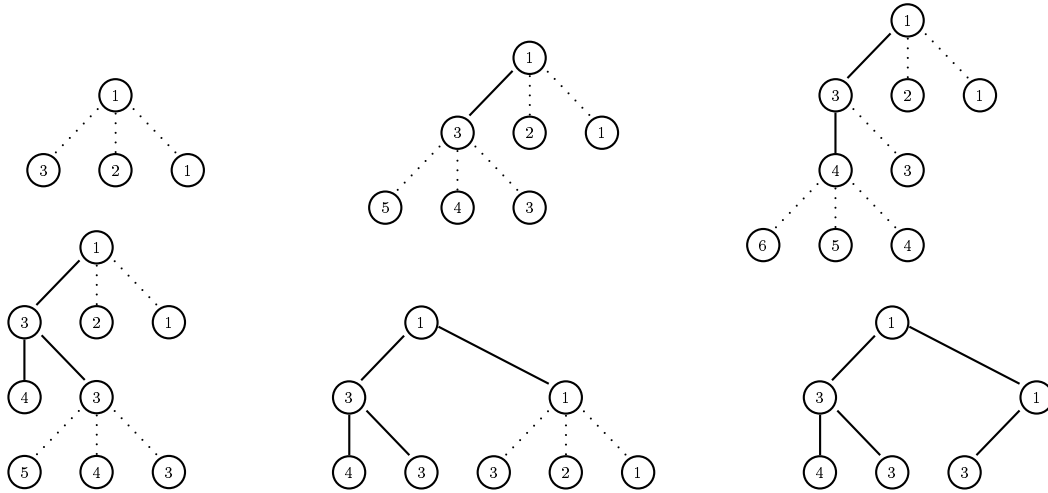


Figure 3.3: From the 6-path  $(1\ 3\ 4\ 3\ 1\ 3)$  to the corresponding e-labeled 3-ary tree.

The generating function  $G(t)$  for a generating tree is the formal power series  $G(t) = \sum_{k=0}^{\infty} g_k t^k$  in which  $g_k$  is the number of its nodes at level  $k$ . For our generating trees,  $G(t)$  is obtained by observing that the only tree not corresponding to any path in the generating tree is the empty one; this simply means:

$$G(t) = \frac{T(t) - 1}{t} = T(t)^s.$$

We are now going to prove an important result concerning the generating function of the subtrees in the generating tree originating from a node labeled  $k$ . Let us call  $G_k(t)$  this function, so that we have  $G_1(t) = G(t)$ , and in general:

**Theorem 3.4** *The generating function  $G_k(t)$  for the subtree, whose root is labeled  $k$ , is given by:*

$$G_k(t) = T(t)^{k+s-1}.$$

**Proof:** In the correspondence between paths in the generating tree and e-labeled  $s$ -ary trees (see Figure 3.3) when a node in an e-labeled  $s$ -ary tree is labeled  $k$ , it is followed by  $k + s - 1$  (possibly empty)  $s$ -ary trees, i.e., the trees originating from the dotted lines in the proof of Theorem 3.3. This immediately proves the desired relation. ■

## 4 The main result

Up to this moment, we have presented a series of results which will now allow us to obtain our main result, i.e., the answer to Mallows and Shapiro's second question in terms of generating functions. In the next section we will see how to pass from this generating functions to a series of more specific counting results. The correspondence between tennis ball  $s$ -sequences and generating trees allows us to use results obtained for these latter combinatorial objects. First of all, we re-introduce from [6] the concept of an AGT matrix.

**Definition 4.1** *An infinite matrix  $\{d_{n,k}\}_{n,k \in \mathbf{N}}$  is said to be "associated" to a generating tree with root ( $c$ ) (AGT matrix for short) if  $d_{n,k}$  is the number of nodes at level  $n$  with label  $k + c$ . By convention, the level of the root is 0.*

$n/k$	0	1	2	3	4
0	1				
1	1	1			
2	2	2	1		
3	5	5	3	1	
4	14	14	9	4	1

Table 4.1: The AGT matrix for the specification (2.2) with  $s = 2$ .

Tables 4.1 and 4.2 illustrate the AGT matrices associated to the generating tree specification (2.2) with  $s = 2$  and  $s = 3$ , and corresponding to Figures 2.2 and 4.1, respectively. We explicitly observe that table 4.1 corresponds to the well-known Catalan triangle.

From here on,  $D = \{d_{n,k}\}_{n,k \in \mathbf{N}}$  will denote the AGT matrix associated to the generating tree specification (2.2). This matrix plays an important role in our development, and therefore will be deeply studied. In order to explain this role, let us begin by some notations. Let  $A_n$  be the total sum of the labels in all the paths from level 0 to level  $n$  in the generating tree; we also denote by  $\alpha_{i,n}$  the sum of the labels at level  $i$  in the sum  $A_n$ ; to compute  $\alpha_{i,n}$  we should take into account that a label  $k$  at level  $i$  is repeated as many times as the number of its successors at level  $n$ . Obviously, we have  $A_n = \sum_{i=0}^n \alpha_{i,n}$  and we have this fundamental result:

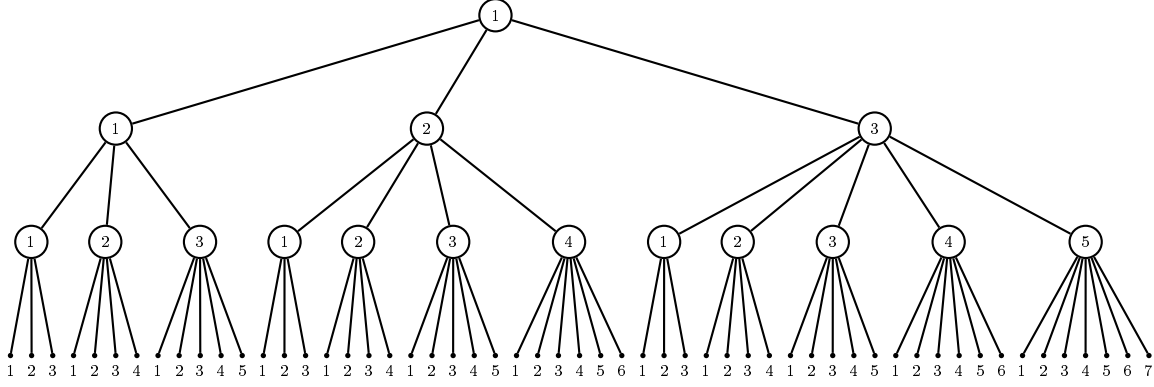


Figure 4.1: The partial generating tree for the specification (2.2) when  $s = 3$ .

$n/k$	0	1	2	3	4	5	6	7	8	9	10
0	1										
1	1	1	1								
2	3	3	3	2	1						
3	12	12	12	9	6	3	1				
4	55	55	55	43	31	19	10	4	1		
5	273	273	273	218	163	108	65	34	15	5	1

Table 4.2: The AGT matrix for the specification (2.2) with  $s = 3$ .

**Theorem 4.2** *The sum of the labels at level  $i$  in all the paths from 0 to  $n$  in the generating tree produced by specification (2.2) is:*

$$\alpha_{i,n} = \sum_{r \geq 0} d_{i,r}(r+1)[t^{n-i}]T(t)^{r+s}.$$

**Proof:** At level  $i$  in the generating tree we find labels  $k = 1, 2, \dots, i + s - 1$ , so let us interpret  $r$  as  $k - 1$ . By definition,  $d_{i,r} = d_{i,k-1}$  is the multiplicity of label  $k$  at level  $i$ ; this multiplicity should be multiplied by the “weight” of the label, i.e.  $k = r + 1$ . Finally, as noted before, this quantity is to be considered as many times as the number of successors of the node at level  $n$ ; by Theorem 3.4 in the previous section, this is counted by the coefficients of  $T(t)^{k+s-1} = T(t)^{r+s}$  and, in our case, by the coefficient of  $t^{n-i}$ . This concludes our proof. ■

So, it is now the moment to study the AGT matrix and to this purpose let us denote by  $d_r(t)$  the generating function of column  $r$  in  $D = \{d_{n,r}\}_{n,r \in \mathbf{N}}$ . An obvious observation is that  $d_{n+1,0}$  coincides with the number of nodes at the previous level  $n$ : in fact,  $d_{n+1,0}$  denotes the number of labels 1 at level  $n + 1$ , but every node at level  $n$  produces one and only one node labeled 1 at the next level. This immediately gives  $d_0(t) = T(t)$ . The generating function of the other columns is given by the following:

**Theorem 4.3** *The column generating functions of matrix  $D$  are:  $d_0(t) = T(t)$ ,  $d_i(t) = T(t) - 1$ , for  $i = 1, \dots, s - 1$ , and*

$$d_r(t) = d_{r-1}(t) - td_{r-s}(t), \quad r \geq s.$$

**Proof:** First, we observe that the specification (2.2) can be written in the product notation (see [6]):  $(k) \rightarrow \prod_{j=1}^{k+s-1} (k+s-j)$ ,  $s \geq 2$ , and this immediately shows that a node at level  $n+1$  with label  $k+2$  can be determined from the nodes at level  $n$  with label  $h+1$ , such that  $h+1+s-j = k+2$ , i.e.,  $h = k-s+1+j$ ,  $j \geq 1$ . Hence we have:

$$d_{n+1,k+1} = d_{n,k-s+2} + d_{n,k-s+3} + d_{n,k-s+4} + \dots \quad (4.4)$$

and

$$d_{n+1,k} = d_{n,k-s+1} + d_{n,k-s+2} + d_{n,k-s+3} + \dots$$

It follows that:

$$d_{n+1,k} = d_{n,k-s+1} + d_{n+1,k+1}$$

and finally:

$$d_{n+1,k+1} = d_{n+1,k} - d_{n,k-s+1}.$$

By going on to generating functions we obtain the recurrence relation:

$$d_{k+1}(t) = d_k(t) - td_{k+1-s}(t), \quad k \geq s-1.$$

Finally, we observe that relation (4.4) holds true for the number of nodes at level  $n+1$  with label  $i+1$ ,  $i = 1, \dots, s-1$ , but it cannot begin with negative indices; therefore, in all these cases the result is always the same, i.e.,  $d_{n+1,i} = d_{n+1,0}$ ; consequently, the generating functions are all equal to  $T(t) - 1$  and the proof is complete.  $\blacksquare$

This theorem allows us to express all the generating functions  $d_r(t)$  in terms of  $T(t)$  :

**Theorem 4.4** *The column generating functions of matrix  $D$  can be expressed in terms of  $T(t)$  by the following formula:*

$$d_r(t) = p_r(t)T(t) - q_r(t), \quad r \geq 0$$

where  $p_r(t)$  and  $q_r(t)$  are polynomials defined by the following relations:

$$p_r(t) = p_{r-1}(t) - tp_{r-s}(t), \quad q_r(t) = p_{r-1}(t) \quad r \geq s$$

with initial conditions:

$$p_i(t) = 1, \quad i = 0, \dots, s-1, \quad q_0(t) = 0.$$

**Proof:** The Theorem is obviously true for  $r = 0, \dots, s-1$ . Let us suppose it holds true for all  $q \leq r$  and prove it for  $r+1$ . From Theorem 4.3 we have:

$$d_{r+1}(t) = d_r(t) - td_{r+1-s}(t).$$

and by the induction hypothesis:

$$\begin{aligned} d_{r+1}(t) &= p_r(t)T(t) - q_r(t) - t(p_{r+1-s}(t)T(t) - q_{r+1-s}(t)) = \\ &= (p_r(t) - tp_{r+1-s}(t))T(t) - (q_r(t) - tq_{r+1-s}(t)) = p_{r+1}(t)T(t) - p_r(t). \end{aligned}$$

$\blacksquare$

In table (4.3) we give the first nine polynomials for  $s = 2$ ,  $s = 3$ , and  $s = 4$ , while the following theorem gives a bivariate generating function for the same polynomials:

	$s = 2$	$s = 3$	$s = 4$
$p_0(t)$	1	1	1
$p_1(t)$	1	1	1
$p_2(t)$	$1 - t$	1	1
$p_3(t)$	$1 - 2t$	$1 - t$	1
$p_4(t)$	$1 - 3t + t^2$	$1 - 2t$	$1 - t$
$p_5(t)$	$1 - 4t + 3t^2$	$1 - 3t$	$1 - 2t$
$p_6(t)$	$1 - 5t + 6t^2 - t^3$	$1 - 4t + t^2$	$1 - 3t$
$p_7(t)$	$1 - 6t + 10t^2 - 4t^3$	$1 - 5t + 3t^2$	$1 - 4t$
$p_8(t)$	$1 - 7t + 15t^2 - 10t^3 + t^4$	$1 - 6t + 6t^2$	$1 - 5t + t^2$

Table 4.3: Polynomials  $p_r(t)$  for  $r \leq 8$  and  $s = 2, 3, 4$ .

**Theorem 4.5** *Polynomials  $p_r(t)$  can be expressed by the following formula:*

$$p_r(t) = [w^r] \frac{1}{1 - w + tw^s} = [w^r] P(t, w) = [w^r] \sum_{r, k \geq 0} p_{r, k} t^k w^r.$$

**Proof:** From Theorem 4.3 we have a formula valid  $\forall r \geq 0$ :

$$p_{r+s}(t) = p_{r+s-1}(t) - tp_r(t)$$

and by going on to generating functions we get:

$$\frac{1}{w^s} \sum_{r \geq 0} p_{r+s}(t) w^{r+s} = \frac{1}{w^{s-1}} \sum_{r \geq 0} p_{r+s-1}(t) w^{r+s-1} - t \sum_{r \geq 0} p_r(t) w^r.$$

This gives:

$$\frac{P(t, w) - p_0(t) - p_1(t)w - \dots - p_{s-1}w^{s-1}}{w^s} = \frac{P(t, w) - p_0(t) - \dots - p_{s-2}w^{s-2}}{w^{s-1}} - tP(t, w)$$

or

$$P(t, w) - 1 - w - \dots - w^{s-1} = wP(t, w) - w - \dots - w^{s-1} - tw^s P(t, w).$$

Hence we have:

$$P(t, w) = \frac{1}{1 - w + tw^s}.$$

■

Finally, we are in a position to prove our main result. If  $A(t)$  is the generating function  $\sum_{n=0}^{\infty} A_n t^n$ , we have:

**Theorem 4.6** *The generating function  $A(t)$  of sequence  $A_n$  is given by the following formula:*

$$A(t) = (T(t) - 1) \frac{2T(t) + s(s-3)(T(t) - 1)}{2tT(t)(1 - sT(t)^{s-1})^2} = \frac{s(s-1)tT'(t)^2}{2T(t)} + T'(t).$$

**Proof:** From Theorem 4.2 we have:

$$\alpha_{i,n} = \sum_{r \geq 0} d_{i,r} (r+1) [t^{n-i}] T(t)^{r+s} = [t^{n-i}] T(t)^s \left( \sum_{r \geq 0} d_{i,r} r T(t)^r + \sum_{r \geq 0} d_{i,r} T(t)^r \right).$$

Theorems 4.4 and 4.5 yield:

$$d_{i,r} = [w^i] (p_r(w) T(w) - p_{r-1}(w))$$

hence

$$\begin{aligned} \sum_{r \geq 0} d_{i,r} T(t)^r &= [w^i] \sum_{r \geq 0} (p_r(w) T(w) - p_{r-1}(w)) T(t)^r = \\ &= [w^i] (T(w) - T(t)) \sum_{r \geq 0} p_r(w) T(t)^r = [w^i] (T(w) - T(t)) P(w, T(t)) = \\ &= [w^i] \frac{T(w) - T(t)}{1 - T(t) + wT(t)^s}. \end{aligned}$$

The denominator is divisible by  $T(w) - T(t)$  and in fact by performing a classical polynomial division we have:

$$1 - T(t) + wT(t)^s = (T(w) - T(t)) \left( 1 - w \sum_{k=1}^s T(t)^{s-k} T(w)^{k-1} \right);$$

hence we obtain:

$$\sum_{r \geq 0} d_{i,r} T(t)^r = [w^i] \frac{1}{1 - wV(t, w)}$$

where

$$V(t, w) = \sum_{k=1}^s T(t)^{s-k} T(w)^{k-1}.$$

By proceeding in a similar way and by setting:

$$Q(t, w) = w \frac{\partial P(t, w)}{\partial w} = \sum_{r, k \geq 0} r p_{r,k} t^k w^r = \frac{w(1 - stw^{s-1})}{(1 - w + tw^s)^2},$$

and

$$R(t, w) = \sum_{k=1}^s (s - k) T(t)^{s-k-1} T(w)^{k-1}$$

we get:

$$\begin{aligned} \sum_{r \geq 0} r d_{i,r} T(t)^r &= [w^i] ((T(w) - T(t)) Q(w, T(t)) - T(t) P(w, T(t))) = \\ &= [w^i] \frac{T(t)(T(w) - T(t))(1 - swT(t)^{s-1})}{(1 - T(t) + wT(t)^s)^2} - [w^i] \frac{T(t)}{1 - T(t) + wT(t)^s} = \\ &= [w^i] \frac{T(t)(1 - swT(t)^{s-1})}{(1 - wV(t, w))^2 (T(w) - T(t))} - [w^i] \frac{T(t)}{(1 - wV(t, w))(T(w) - T(t))} = \\ &= [w^i] \frac{wT(t)(V(t, w) - sT(t)^{s-1})}{(1 - wV(t, w))^2 (T(w) - T(t))} = [w^i] \frac{wT(t)R(t, w)}{(1 - wV(t, w))^2}. \end{aligned}$$

Finally we have:

$$\alpha_{i,n} = [t^{n-i}]T(t)^s [w^i] \left( \frac{wT(t)R(t,w)}{(1-wV(t,w))^2} + \frac{1}{1-wV(t,w)} \right)$$

It's now a simple matter to see that  $A(t)$  can be determined by putting  $w = t$  in the previous expression; more precisely:

$$\begin{aligned} A_n &= \sum_{i \geq 0} \alpha_{i,n} = [t^n]T(t)^s \left( \frac{tT(t)R(t,t)}{(1-tV(t,t))^2} + \frac{1}{1-tV(t,t)} \right) = \\ &= [t^n]T(t)^s \left( \frac{s(s-1)tT(t)^{s-1}}{2(1-stT(t)^{s-1})^2} + \frac{1}{1-stT(t)^{s-1}} \right) = [t^n]T(t)^s \frac{2 + s(s-3)tT(t)^{s-1}}{2(1-stT(t)^{s-1})^2} = \\ &= [t^n](T(t) - 1) \frac{2T(t) + s(s-3)(T(t) - 1)}{2tT(t)(1-stT(t)^{s-1})^2}, \end{aligned}$$

since we have  $V(t,t) = sT(t)^{s-1}$  and  $R(t,t) = s(s-1)T(t)^{s-2}/2$ . Finally, from formula 3.3 we have  $T'(t) = T(t)^s/(1-stT(t)^{s-1})$  hence:

$$A(t) = \frac{s(s-1)tT'(t)^2}{2T(t)} + T'(t).$$

■

This is our main result; unfortunately, the expression for  $A(t)$  only has simple coefficients when  $s = 2$  and the Catalan numbers are involved. When  $s > 2$ , it is very unlikely that we can find closed formulas. Because of that, the next section is dedicated to find asymptotic values for  $A_n$  and, consequently, for all the quantities depending on the  $A'_n$ s, such as the sum of the balls in the lawn.

## 5 Counting results

The first result regards function  $A(t)$  :

**Corollary 5.1** *Function  $A(t)$  can be decomposed in the following way:*

$$A(t) = \frac{1}{t}G(t) + T'(t),$$

with

$$\begin{aligned} G(t) &= \frac{s(s-1)T(t)(T(t) - 1)^2}{2((s-1)T(t) - s)^2} = \\ &= \frac{s}{2(s-1)^2} \left( 2 + (s-1)T(t) + \frac{2s+1}{(s-1)T(t) - s} + \frac{s}{((s-1)T(t) - s)^2} \right). \end{aligned}$$

**Proof:** From Theorem 4.6 and by repeated applications of identities  $T(t) = 1 + tT(t)^s$ ,  $tT(t)^s = T(t) - 1$  and  $T'(t) = T(t)^s/(1 - stT(t)^{s-1})$  we have:

$$G(t) = \frac{s(s-1)t^2T'(t)^2}{2T(t)} = \frac{s(s-1)t^2T(t)^{2s}}{2T(t)(1 - stT(t)^{s-1})^2} = \frac{s(s-1)T(t)(T(t) - 1)^2}{2((s-1)T(t) - s)^2}.$$

The second identity can be obtained by a partial fraction decomposition. ■

From this expression we can find an explicit formula for  $A_n$ . Unfortunately, it is not completely closed because of  $Y_n$ :

**Theorem 5.2** *Coefficients  $A_n$  can be expressed by the following formula:*

$$A_n = \frac{1}{2}Y_{n+1} - \frac{1}{2}((2s-3)n + 2s - 2)T_{n+1},$$

where

$$T_n = \frac{1}{(s-1)n+1} \binom{sn}{n}, \quad Y_n = \sum_{k=0}^n \binom{sk}{k} \binom{s(n-k)}{n-k}.$$

For what concerns the  $s$ -tennis ball problem we have:

$$\Sigma_n = \frac{1}{2}(sn^2 + (3s-1)n + 2s)T_{n+1} - \frac{1}{2}Y_{n+1}.$$

**Proof:** From Corollary 5.1 we have:

$$\begin{aligned} A_n &= [t^{n+1}]G(t) + [t^n]T'(t) = \\ &= [t^{n+1}] \frac{s}{2(s-1)^2} \left( 2 + (s-1)T(t) + \frac{2s+1}{(s-1)T(t)-s} + \right. \\ &\quad \left. + \frac{s}{((s-1)T(t)-s)^2} \right) + (n+1)[t^{n+1}]T(t) = \\ &= \frac{s}{2(s-1)^2} \left( (s-1)T_{n+1} - (2s+1)[t^{n+1}] \frac{1}{s - (s-1)T(t)} + \right. \\ &\quad \left. + s[t^{n+1}] \frac{1}{(s - (s-1)T(t))^2} \right) + (n+1)T_{n+1}. \end{aligned}$$

Now, from the Lagrange inversion formula  $[t^n][F(w)/(1-t\phi'(w))|w = t\phi(w)] = [t^n]F(t)\phi(t)^n$ , and by setting  $w(t) = T(t) - 1$ , we have

$$\begin{aligned} X_n &= [t^n] \frac{1}{s - (s-1)T(t)} = [t^n] \left[ \frac{1}{1 + (1-s)w} \Big| w = t(1+w)^s \right] = \\ &= [t^n] \left[ \frac{1}{1+w} \frac{1}{1 - st(1+w)^{s-1}} \Big| w = t(1+w)^s \right] = \\ &= [t^n] \frac{1}{1+t} (1+t)^{sn} = \binom{sn-1}{n}. \end{aligned}$$

Moreover, by setting  $Y_n = \sum_{k=0}^n \binom{sk}{k} \binom{s(n-k)}{n-k}$ , we have for  $n > 0$ :

$$Z_n = [t^n] \frac{1}{((s-1)T(t) - s)^2} = \sum_{k=0}^n X_k X_{n-k} = \frac{(s-1)^2}{s^2} Y_n + \frac{2}{s} X_n,$$

and sum  $Y_n$  as far as we know, can be closed only when  $s = 2$  (see Theorem 5.3). Finally, putting all together, we get:

$$A_n = \frac{s}{2(s-1)^2} ((s-1)T_{n+1} - (2s+1)X_{n+1} + sZ_{n+1}) + (n+1)T_{n+1}$$

and after some simplifying, using in particular the relation  $X_n = \frac{(s-1)((s-1)n+1)}{s} T_n$ , valid for  $n > 0$ , we obtain the formula in the statement of the Theorem. The formula for  $\Sigma_n$  follows directly from Theorem 2.5. ■

In Table 5.1 we give some values for  $A_n$  and  $\Sigma_n$ . The case  $s = 2$  was already solved by

$n$	0	1	2	3	4	5	6	7
$A_n^{[2]}$	1	5	22	93	386	1586	6476	26333
$\Sigma_n^{[2]}$	0	3	23	131	664	3166	14545	65187
$A_n^{[3]}$	1	9	69	502	3564	24960	173325	1196748
$\Sigma_n^{[3]}$	0	6	75	708	5991	47868	369315	2783448

Table 5.1: Some values for  $A_n$  and  $\Sigma_n$ .

Mallows and Shapiro [4], following a completely different approach. We find again their result, just to show that our development is correct, at least in that case:

**Theorem 5.3** *For  $s = 2$  we have:*

$$A_n = \frac{1}{2} \left( 4^{n+1} - \binom{2n+2}{n+1} \right), \quad \Sigma_n = \frac{2n^2 + 5n + 4}{n+2} \binom{2n+1}{n} - 2^{2n+1}.$$

**Proof:** When  $s = 2$  we have:

$$Y_n^{[2]} = \sum_{k=0}^n \binom{2k}{k} \binom{2(n-k)}{n-k} = [t^n] \frac{1}{1-4t} = 4^n$$

and the proof follows directly from Theorem 5.2. ■

We now find asymptotic approximations for the coefficients  $Z_n$  and  $A_n$  as defined in Theorem 5.2:

**Corollary 5.4** *The coefficients  $Z_n$  can be approximated by the following formula:*

$$Z_n \approx \frac{s^{sn-1}}{2(s-1)^{(s-1)n-1}} \left( 1 + \frac{s+1}{3\sqrt{2s(s-1)4^{n-1}}} \binom{2n}{n} \right).$$

**Proof:** By setting  $w = w(t) = T(t) - 1$  we have:

$$\begin{aligned} Z_n &= [t^n] \frac{1}{(s - (s - 1)T(t))^2} = [t^n] \left[ \frac{1}{(1 + (1 - s)w)^2} \Big|_{w = t(w + 1)^s} \right] = \\ &= [t^n] \left[ \frac{1}{(w + 1)(1 + (1 - s)w)} \frac{1}{1 - st(w + 1)^{s-1}} \Big|_{w = t(w + 1)^s} \right]. \end{aligned}$$

We can find an asymptotic approximation of  $Y_n$  by using the results in [9] which can be applied to a function  $F(w)/(1 - t\phi'(w))$  with  $w = t\phi(w)$  and  $w(0) = 0$  when  $w = w(t)$  only has a finite number of singularities on the circle of convergence and  $F(w)$  and  $\phi(w)$  “behave well” in that circle. In our case we have  $F(w) = \frac{1}{(w+1)(1+(1-s)w)}$  and  $\phi(w) = (w + 1)^s$ , that is,

$$Z_n = [t^n] \left[ \frac{F(w)}{1 - t\phi'(w)} \Big|_{w = t\phi(w)} \right].$$

The singularities of  $w = w(t)$  are among the solutions of the system:

$$\begin{cases} \mathcal{F}(t, w) = w - t\phi(w) = 0 \\ \mathcal{F}'_w(t, w) = 1 - t\phi'(w) = 0 \end{cases}$$

and in this case we find the solution:

$$(r, \gamma) = \left( \frac{1}{s-1} \left( \frac{s-1}{s} \right)^s, \frac{1}{s-1} \right).$$

The function  $F(w)$  has singularities  $w = -1$  and  $w = 1/(s - 1) = \gamma$  hence the dominating singularity of  $F(w)/(1 - t\phi'(w))$  is  $(r, \gamma)$ . We proceed by looking for an asymptotic development of  $w = w(t)$  around  $t = r$ . In a neighborhood of  $(r, \gamma)$ ,  $w(t)$  can be expanded into a series as follows:

$$w(t) = \gamma + a_1 \left(1 - \frac{t}{r}\right)^{1/2} + a_2 \left(1 - \frac{t}{r}\right) + a_3 \left(1 - \frac{t}{r}\right)^{3/2} + \dots$$

and the values of  $a_1, a_2, a_3, \dots$  can be determined by feeding this expression into  $\mathcal{F}(t, w)$ , by performing computations and equating coefficients to 0 in order to satisfy equation  $\mathcal{F}(t, w) = 0$ . In this case we stopped at the second term and found:

$$a_1 = -\frac{\sqrt{2s(s-1)}}{(s-1)^2}, \quad a_2 = \frac{2(s+1)}{3(s-1)^2},$$

hence, by setting  $A = (1 - t/r)$ , we have:

$$w(t) = \frac{1}{s-1} - \frac{\sqrt{2s(s-1)}\sqrt{A}}{(s-1)^2} + \frac{2(s+1)A}{3(s-1)^2} + O(A^{3/2}).$$

Now, we can use this expression and a system for symbolic computation like Maple to find the following series development:

$$Z_n = [t^n] \frac{F(w)}{1 - t\phi'(w)} = [t^n] \frac{(s-1)}{2sA} + \frac{(s-1)(s+1)\sqrt{2}}{3s\sqrt{s(s-1)}\sqrt{A}} + O(A^{1/2})$$

from which it's now easy to find the asymptotic expression in the statement of the Corollary. ■

Our final result is a formula for  $A_n$ ; by Theorem 2.5 this immediately gives an asymptotic formula for  $\Sigma_n$  :

**Theorem 5.5** *Coefficients  $A_n$  can be approximated by the following formula:*

$$A_n \approx \frac{s^{1+s+sn}}{4(s-1)^{s+(s-1)n}} \left[ 1 - \frac{(4s-5)\sqrt{2}}{3\sqrt{s(s-1)4^n}} \binom{2n}{n} \right].$$

**Proof:** The proof is similar to that of Corollary 5.4. From Theorem 4.6 and by setting  $w = w(t) = T(t) - 1$  we have:

$$\begin{aligned} A_n &= [t^n] \frac{(T(t) - 1)(2T(t) + s(s-3)(T(t) - 1))}{2tT(t)(1 - sT(t)^{s-1})^2} = \\ &= [t^n] \left[ \frac{((s-1)(s-2)w+2)(w+1)^s}{2(1+(1-s)w)} \frac{1}{1-st(w+1)^{s-1}} \Big|_{w=t(w+1)^s} \right] = \\ &= [t^n] \left[ \frac{F(w)}{1-t\phi'(w)} \Big|_{w=t\phi(w)} \right]. \end{aligned}$$

with

$$F(w) = \frac{((s-1)(s-2)w+2)(w+1)^s}{2(1+(1-s)w)}, \quad \phi(w) = (w+1)^s.$$

At this point we can proceed as in Corollary 5.4. In particular, since we have the same dominating singularity, we can use the same development for  $w(t)$  around  $(r, \gamma)$  and finally, by setting  $A = (1 - t/r)$ , find:

$$A_n = [t^n] \frac{F(w)}{1-t\phi'(w)} = [t^n] \frac{s \left(\frac{s}{s-1}\right)^s}{4A} - \frac{s(4s-5)\sqrt{2} \left(\frac{s}{s-1}\right)^s}{12\sqrt{A}\sqrt{s(s-1)}} + O(A^{1/2})$$

from which we find the formula in the statement of the Theorem. ■

For example, by using Theorem 5.2, we find  $A_{100}^{[2]} = .3033675579 \cdot 10^{61}$ ,  $A_{100}^{[3]} = .1993705295 \cdot 10^{84}$ , and  $A_{100}^{[4]} = .1410430456 \cdot 10^{99}$ , while Theorem 5.5 gives  $A_{100}^{[2]} \approx .3032779059 \cdot 10^{61}$ ,  $A_{100}^{[3]} \approx .1992629917 \cdot 10^{84}$  and  $A_{100}^{[4]} \approx .1409630260 \cdot 10^{99}$ , and this is not too bad.

## 6 Conclusions

We have generalized the tennis ball problem, proposed and solved by Mallows and Shapiro [4] in the case  $s = 2$ , by considering the possibility of handling  $s$  balls ( $s \geq 2$ ) at each turn, of which we throw out one. As mentioned in the Introduction, a further generalization should be considering the possibility of handling  $s$  balls at each turn, of which  $t$  are thrown out. The principal reason for concentrating on the problem with  $t = 1$  was that we expected the

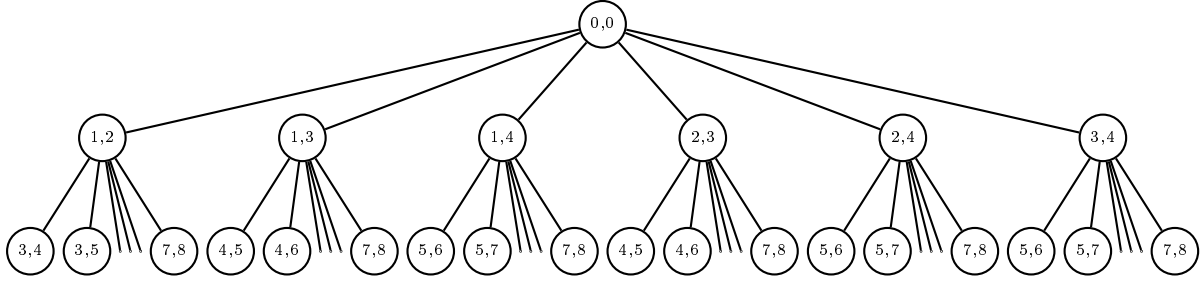


Figure 7.1: The tree for the (4,2)-case

answer to the question about the number of possible sets on the lawn to be a generalized Catalan number, as turned out to be the case. In further work, we have completely solved the (4, 2)-case, for which we find the following asymptotic value for the total sum of  $2l$ -long sequences:

$$\overline{W}_\ell \sim \frac{2\sqrt{\ell}(3\sqrt{2}-4)16^{\ell+1}}{\sqrt{\pi}} - \frac{2 \times 16^{\ell+1}}{(2+\sqrt{2})^2} = O(\sqrt{\ell}16^{\ell+1}).$$

The solution we found is rather complicated and requires some concepts we have not introduced in the previous sections. Therefore, we have separated it from the rest of our paper and give our solution as an appendix.

## 7 Appendix

The (4,2)-case of the tennis ball problem generalizes the original problem in the following sense: we are given 4 balls at each turn and throw on the lawn 2 out of the balls remaining in the room. The process can be visualized as a tree if we use a “normalized” version: imagine we have thrown balls numbered 1, 4 at the first turn and balls numbered 2, 3 at the second. This cannot be distinguished from the case when we have thrown balls 1, 2 at the first turn and balls 3, 4 at the second. Therefore, let us suppose that at each turn we throw the two balls with the smallest available numbers in a given sequence; for example, the launches (1, 4), (5, 8), (2, 10) are normalized to (1, 2), (4, 5), (8, 10). With this convention, the tree begins as in Figure 7.1, where the root (0, 0) is conventional, but, as we shall see, is consistent with the rest of the tree.

Having this in mind, we see that the larger element in every couple is important because it determines the possible couples at the next level. If we denote by  $M_m^{[\ell]}$  the number of couples at level  $\ell$  with larger element equal to  $m$  (or, equivalently, the number of (4,2)-sequences of  $2\ell$  elements, having  $m$  as the largest one), we have:

$$\begin{aligned} M_2^{[1]} &= 1, & M_3^{[1]} &= 2, & M_4^{[1]} &= 3 \\ M_4^{[2]} &= 1, & M_5^{[2]} &= 4, & M_6^{[2]} &= 10, & M_7^{[2]} &= 16, & M_8^{[2]} &= 22. \end{aligned}$$

If we denote by  $M_\ell = \sum_m M_m^{[\ell]}$  the total number of sequences with  $2\ell$  elements, we have  $M_1 = 6$ ,  $M_2 = 53$ , and we can define  $M_0^{[0]} = 1$ . We now determine  $M_m^{[\ell+1]}$  ( $2\ell+2 < m \leq 4\ell+4$ )

$\ell \backslash k$	1	2	3	4	5	6	7	8	9
0	1								
1	3	2	1						
2	22	16	10	4	1				
3	211	158	105	52	21	6	1		
4	2306	1752	1198	644	301	116	36	8	1

Table 7.2: The array  $F$  with the number of  $(4,2)$ -sequences

by the following observation in which, by a momentary abuse of language, we denote sets with the same symbol as their cardinality: a couple in  $M_m^{[\ell+1]}$  is obtained:

- by appending to a couple in  $M_{m-2}^{[\ell]}$  the couple  $(m-1, m)$ ;
- by appending to a couple in  $M_{m-3}^{[\ell]}$  one of the two couples  $(m-1, m)$  and  $(m-2, m)$ ;
- by appending to a couple in  $M_{m-4}^{[\ell]}$  one of the three couples  $(m-1, m)$ ,  $(m-2, m)$  and  $(m-3, m)$ ;

and so on. Therefore we have:

$$M_m^{[\ell+1]} = \sum_{r=2\ell}^{m-2} (m-r-1)M_r^{[\ell]}.$$

As announced,  $M_0^{[0]}$  is consistent with this relation and we can insert these numbers into an array  $F = \{f_{n,k}\}_{n,k \in \mathbb{N}}$  by setting:

$$f_{h,j} = M_{4h+1-j}^{[h]} \quad \text{or} \quad M_m^{[\ell]} = f_{\ell,4\ell-m+1}.$$

The upper part of the array is given in Table 7.2 and the previous relation becomes:

$$f_{\ell+1,4\ell-m+5} = (m-2\ell-1)f_{\ell,2\ell+1} + \cdots + 1 \cdot f_{\ell,4\ell-m+3}.$$

By setting  $4\ell-m+5 = k+2$ , this relation becomes:

$$f_{\ell+1,k+2} = 1 \cdot f_{\ell,k} + 2f_{\ell,k+1} + \cdots + (2(\ell+1)-k)f_{\ell,2\ell+1}.$$

Since for  $j > 2\ell+1$  we have  $f_{\ell,j} = 0$ , we can extend the sum:

$$f_{\ell+1,k+2} = \sum_{j=0}^{\infty} (j+1)f_{\ell,k+j}.$$

The relation can be extended to columns 1 and 2, and therefore we have:

$$f_{\ell+1,1} = 3f_{\ell,1} + 4f_{\ell,2} + 5f_{\ell,3} + \cdots$$

$$f_{\ell+1,2} = 2f_{\ell,1} + 3f_{\ell,2} + 4f_{\ell,3} + \cdots$$

$$f_{\ell+1,3} = 1f_{\ell,1} + 2f_{\ell,2} + 3f_{\ell,3} + \cdots.$$

From these expressions we immediately deduce that the differences  $f_{\ell+1,1} - f_{\ell+1,2}$  and  $f_{\ell+1,2} - f_{\ell+1,3}$  are equal and are exactly the row sums  $\sum_{j=1}^{\infty} f_{\ell,j}$ . These sums are 1, 6, 53, 554, ..., the total number of sequences we are looking for. We have now to introduce from the literature (see, e.g. [5, 8]) some concepts related to Riordan arrays. A *proper Riordan array* is an infinite lower triangular array  $D = \{d_{n,k}\}_{n,k \in \mathbf{N}}$  for which a sequence  $A = \{a_0, a_1, a_2, \dots\}$  exists such that:

$$d_{n+1,k+1} = a_0 d_{n,k} + a_1 d_{n,k+1} + a_2 d_{n,k+2} + \cdots = \sum_{j=0}^{\infty} a_j d_{n,k+j} \quad \forall n, k \in \mathbf{N}.$$

This sequence, and its generating function  $A(t) = \sum_k a_k t^k$ , are called the *A-sequence* of the proper Riordan array. Another way to characterize proper Riordan array is through two formal power series  $D = (d(t), h(t))$ , for which we have:

$$d_{n,k} = [t^n] d(t) (th(t))^k \quad \forall n, k \in \mathbf{N}.$$

There exists a simple relation between the two formal power series  $h(t)$  and  $A(t)$ :  $h(t) = A(th(t))$ . Also,  $d(t)$  is simply the generating function for column 0 and is independent of  $h(t)$  and  $A(t)$ . A (*horizontally*) *p-stretched* Riordan array is an infinite lower triangular array  $S = \{s_{n,k}\}_{n,k \in \mathbf{N}}$  for which a sequence  $\hat{A}_p = \{a_0, a_1, a_2, \dots\}$  exists such that:

$$d_{n+1,k+p} = a_0 d_{n,k} + a_1 d_{n,k+1} + a_2 d_{n,k+2} + \cdots = \sum_{j=0}^{\infty} a_j d_{n,k+j} \quad \forall n, k \in \mathbf{N}.$$

The discussion above shows that  $F$  is a 2-stretched Riordan array having  $\{1, 2, 3, \dots\}$  as A-sequence, or  $\hat{A}(t) = (1-t)^{-2}$ . In order to study this array, let us proceed as follows. It is known and can be easily proved that if  $\hat{A}(t)$  is the A-sequence of a 2-stretched Riordan array, then it can be merged into a proper Riordan array having A-sequence  $A(t) = \sqrt{\hat{A}(t)}$ , so that in our case we have  $A(t) = (1-t)^{-1}$ . Let us now define a proper Riordan array  $D = \{d_{n,k}\}_{n,k \in \mathbf{N}} = (d(t), h(t))$  embedding  $F$  and having  $\{1, 1, 1, \dots\}$  as A-sequence. By the relation  $h(t) = A(th(t))$ , we find  $h(t) = C(t) = (1 - \sqrt{1-4t})/2t$ , the generating function for the Catalan numbers. In order to find  $d(t)$  we perform the following procedure. In Table 7.3 we give the upper part of the array and mark in boldface the elements already known from the array  $F$ . By applying the rule of the A-sequence from right to left to rows of odd index  $2n+1$ , we determine all the elements of row  $2n$ . For example, since  $d_{5,5} = a_0 d_{4,4}$  we find  $d_{4,4} = 1$ ; then from  $d_{5,4} = a_0 d_{4,3} + a_1 d_{4,4}$  we obtain  $d_{4,3} = 3$ ; and so on. Finally, we determine the elements  $d_{2n-1,0}$  by applying the same rule to  $d_{2n,1}$ . By using the observation above on the differences  $f_{\ell+1,1} - f_{\ell+1,2}$  and  $f_{\ell+1,2} - f_{\ell+1,3}$ , now valid for  $d_{2n+1,1} - d_{2n+1,2}$  and  $d_{2n+1,2} - d_{2n+1,3}$ , we immediately see that:

$$d_{2n,0} = d_{2n,1} \quad \text{and} \quad d_{2n+1,0} = 0, \quad \forall n > 0.$$

We are now in a position to prove the following result:

**Theorem 7.1** *The infinite lower triangular array of Table 7.3 is the proper Riordan array:*

$$\left( \frac{2}{2 - tC(t) + tC(-t)}, C(t) \right). \quad (7.5)$$

$\ell \backslash k$	0	1	2	3	4	5	6	7
0	1							
1	0	<b>1</b>						
2	1	1	1					
3	0	<b>3</b>	<b>2</b>	<b>1</b>				
4	6	6	6	3	1			
5	0	<b>22</b>	<b>16</b>	<b>10</b>	<b>4</b>	<b>1</b>		
6	53	53	53	31	15	5	1	
7	0	<b>211</b>	<b>158</b>	<b>105</b>	<b>52</b>	<b>21</b>	<b>6</b>	<b>1</b>

Table 7.3: The proper Riordan array  $D$  embedding  $F$

**Proof:** We already found that  $h(t) = C(t)$ , the Catalan function. If we now denote by  $tf(t)$  the generating function of column 1, the generating function of column 0 is:

$$d(t) = 1 + t \frac{f(t) - f(-t)}{2}.$$

On the other hand, by the Riordan array nature of  $D$ , we should also have  $tf(t) = d(t)tC(t)$  or:

$$f(t) = C(t) \left( 1 + t \frac{f(t) - f(-t)}{2} \right).$$

Let us set  $F(t) = (f(t) - f(-t))/2$ ; we obviously have  $F(-t) = -F(t)$  and, by changing  $t$  into  $-t$  in the previous relation, we find:

$$f(t) = C(t)(1 + tF(t)) \quad \longrightarrow \quad f(-t) = C(-t)(1 + tF(t)).$$

We subtract these two expressions and obtain:

$$2F(t) = C(t) - C(-t) + tF(t)(C(t) - C(-t))$$

and so:

$$\begin{aligned} F(t) &= \frac{C(t) - C(-t)}{2 - tC(t) + tC(-t)} = \\ &= \frac{1 - 4t^2 - (1 + 2t)\sqrt{1 - 4t} - (1 - 2t)\sqrt{1 + 4t} + \sqrt{1 - 16t^2}}{4t^3}. \end{aligned}$$

This immediately gives the formula for  $d(t) = 1 + tF(t)$ . ■

We can now obtain a formula for the total number of sequences with  $2\ell$  elements: they are  $[t^{2\ell+2}]d(t) = F_{2\ell+1}$ . Fortunately, extracting the coefficient of  $t^n$  from  $F(t)$  is a routine procedure and we find:

$$F_n = \frac{3(n+2)}{(n+3)(2n+3)} \binom{2n+4}{n+2} - \frac{4^{(n+1)/2}}{n+2} \binom{n+3}{(n+3)/2} \quad (n \text{ odd})$$

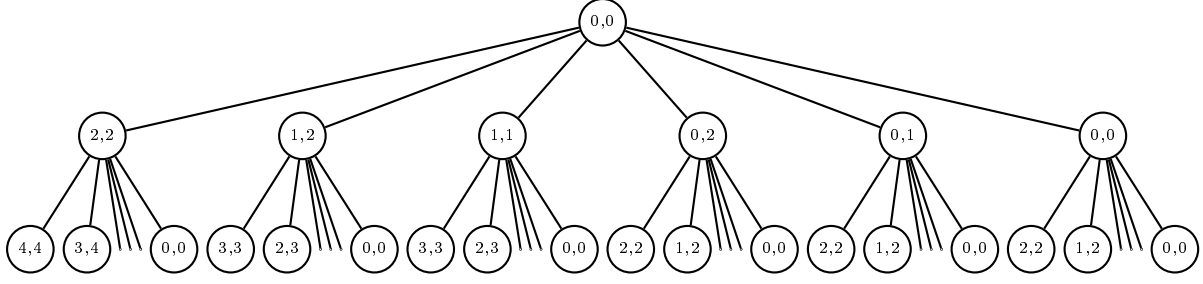


Figure 7.2: The 2-labeled generating tree for the (4,2)-case

or, in terms of  $\ell$ :

$$M_\ell = \frac{3(2\ell + 3)}{2(\ell + 2)(4\ell + 5)} \binom{4\ell + 6}{2\ell + 3} - \frac{4^{\ell+1}}{2\ell + 3} \binom{2\ell + 4}{\ell + 2} \sim \frac{(3\sqrt{2} - 4)16^{\ell+1}}{2\ell\sqrt{\pi\ell}}.$$

Another way to approach the (4,2)-case of the tennis ball problem is to define combinatorial objects which are related to the tree of Figure 7.1 as generating trees are related to the tree describing the  $(s,1)$ -case. Let us consider a tree from the root of which six branches originate; they end at six nodes labeled  $(0,0)$ ,  $(0,1)$ ,  $(0,2)$ ,  $(1,1)$ ,  $(1,2)$ ,  $(2,2)$ , i.e. all the possible couples from the set  $\{0,1,2\}$  having the first element not greater than the second. Then, from each node labeled  $(k_1, k_2)$  with  $k_1 \leq k_2$  we have  $\binom{k_1+4}{2}$  branches leading to nodes labeled  $(0,0)$ ,  $(0,1)$ ,  $\dots$ ,  $(k_1+2, k_1+2)$ . The tree so produced can be seen as a generalization of a generating tree with specification:

$$\begin{cases} \text{root : } (0,0) \\ \text{rule : } (k_1, k_2) \rightarrow (0,0)(0,1)\dots(k_1+2, k_1+2) & k_1 \leq k_2 \end{cases}$$

Let us call *2-labeled generating tree* the tree thus produced; we explicitly observe that the resulting tree is not strictly a generating tree according to the definition usually found in the literature. There is a simple 1-1 correspondence between this tree and the tree shown in Figure 7.1: it is sufficient that, at level  $\ell$ , we let the couple  $(k_1, k_2)$  in the 2-labeled generating tree correspond to  $(4\ell - k_2 - 1, 4\ell - k_1)$  in the tree of the (4,2)-case (observe that the rôle of the two terms is exchanged). This implies a simple relation between the total sums of the labels in the sequences of the 2-labeled generating tree and those of the (4,2)-case tree.

**Theorem 7.2** *If  $W_\ell$  and  $\overline{W}_\ell$  denote the total sum of all the  $M_\ell$  sequences in the 2-labeled generating tree and in the (4,2)-case tree, respectively, then the following relation holds:*

$$W_\ell + \overline{W}_\ell = M_\ell(4\ell^2 + 3\ell) \sim \frac{2\sqrt{\ell}(3\sqrt{2} - 4)16^{\ell+1}}{\sqrt{\pi}}. \quad (7.6)$$

**Proof:** If  $(k_1, k_2)$  is a couple at level  $j$  in the 2-labeled generating tree, the corresponding couple in the (4,2)-case tree is  $(4j - k_2 - 1, 4j - k_1)$ , and therefore the contribution to the total sum is  $4j - k_2 - 1 + 4j - k_1 = 8j - 1 - (k_1 + k_2)$ , where  $k_1 + k_2$  is the contribution of the couple in the 2-labeled generating tree. Consequently, the sum of the two contributions is  $8j - 1$  and extended to all the  $\ell$  couples in a sequence becomes  $\sum_{j=1}^{\ell} (8j - 1) = 4\ell^2 + 3\ell$ .

$f_0(t)$	$f_1(t)$	$f_2(t)$	$f_3(t)$	$f_4(t)$
1	1	1	1	1
6	10	15	21	28
53	105	185	301	462
554	1198	2304	4088	6832
6363	14506	29482	55354	97957

Table 7.4: The  $f_k(t)$ 's coefficients for  $k = 0..4$ .

This quantity, multiplied by the total number  $M_\ell$  of sequences, immediately gives the desired result. The approximation comes from the asymptotic value for  $M_\ell$ .  $\blacksquare$

It is rather surprising that the infinite triangle of Table 7.3 has an important interpretation for our 2-labeled generating tree:

**Theorem 7.3** *Let  $(r, \cdot)$  be a couple beginning with  $r$  in the 2-labeled generating tree of Figure 7.2; then the number of nodes at level  $l$  in the subtree starting from  $(r, \cdot)$  is  $\mu_r^{[2\ell]} = [t^{2\ell}]d(t)C(t)^{r+2}$ , i.e., the  $2l$  coefficient in the  $(r+2)$ th column of the proper Riordan array of Table 7.3, apart from a  $t^{r+2}$ .*

**Proof:** Let  $f_r(t)$  be the generating function counting the nodes at every level of the subtree starting at a node labeled  $(r, \cdot)$ ; the node produces 1 node labeled  $(r+2, \cdot)$ , 2 nodes labeled  $(r+1, \cdot)$ , up to  $r+3$  nodes with label  $(0, \cdot)$ . Therefore,  $\forall k \geq 0$ , we have:

$$\frac{f_k(t) - 1}{t} = (k+3)f_0(t) + (k+2)f_1(t) + \dots + 2f_{k+1}(t) + f_{k+2}(t) \quad (7.7)$$

and obviously  $[t^0]f_k(t) = 1$ . Table (7.4) illustrates some values of the  $f_k(t)$ 's coefficients for  $k = 0..4$ : we explicitly observe that (7.7) and the initial conditions determine uniquely these coefficients. Now, we observe that these numbers also appear in some positions of the Riordan array  $D$ . In particular, for  $n \geq 2, k \geq 0$  we have:

$$d_{2n+k, k+2} = (k+3)d_{2n-2, 2} + (k+2)d_{2n-1, 3} + \dots + 2d_{2n+k-1, k+3} + d_{2n+k, k+4} \quad (7.8)$$

This relation can be easily proved by computing the difference  $d_{2n+k+1, k+3} - d_{2n+k, k+2}$  and passing to generating functions. In fact, if we set:

$$g^{[k]}(t) = \frac{d(t)C(t)^k - 1 - kt}{t^2}, \quad h^{[k]}(t) = d(t)\frac{C(t)^k + C(-t)^k}{2}$$

we obtain the relation:

$$\frac{g^{[k+3]}(t) + g^{[k+3]}(-t)}{2} - \frac{g^{[k+2]}(t) + g^{[k+2]}(-t)}{2} = h^{[2]}(t) + \dots + h^{[k+5]}(t),$$

hence:

$$\frac{g^{[k+3]}(t) - g^{[k+2]}(t)}{2} + \frac{g^{[k+3]}(-t) - g^{[k+2]}(-t)}{2} = \frac{d(t)}{2t} \left( C(t)^2 \frac{C(t)^{k+4} - 1}{C(t) - 1} + C(-t)^2 \frac{C(-t)^{k+4} - 1}{C(-t) - 1} \right).$$

level	# of sequences	total weight
1	6	12
2	53	284
3	554	5436
4	6362	96768

Table 7.5: Results obtained by Maple

By using the identities  $C(t)^2 = (C(t) - 1)/t$  and  $C(-t)^2 = (1 - C(-t))/t$  which hold true for the Catalan generating function, we get:

$$\frac{d(t)C(t)^{k+4} - 1}{2t} - \frac{d(t)C(-t)^{k+4} - 1}{2t} = d(t) \frac{C(t)^{k+4} - C(-t)^{k+4}}{2t}.$$

Identity (7.8) and the conditions  $f_k(0) = 1, \forall k \geq 0$  imply the statement of the theorem (in fact, the even coefficients in the generating function of column 2, divided by  $t^2$ , corresponds to the coefficients of  $f_0(t)$ , the even coefficients in the generating function of column 3, divided by  $t^3$ , corresponds to  $f_1(t)$ , etc.)  $\blacksquare$

What we wish to do is to compute the total weight of all the sequences extending up to level  $\ell$ . It is a simple matter to write a Maple procedure generating all the sequences and counting the total sum of their elements; in a few seconds we obtain the results up to level 4, which is sufficient to have some checking values for our developments (see Table 7.5). Theorem 7.3 gives us a method for counting how many times a couple appearing at level  $h$  is counted when we consider all the sequences of length  $2\ell$ , i.e., arriving to the level  $\ell > h$  in the tree. In other terms,  $\mu_r^{[2\ell-2h]} = [t^{2\ell-2h}]d(t)C(t)^{r+2}$  represents how many sequences with  $2\ell$  elements have a couple  $(r, \cdot)$  in their positions  $2h - 1$  and  $2h$ . What we are now going to do is to determine the total weight  $w_r^{[2h]}$  that the couples  $(r, \cdot)$  have at level  $h$ ; in this way, the product  $\mu_r^{[2\ell-2h]}w_r^{[2h]}$  gives us the total weight of couples  $(r, \cdot)$  at level  $h$  in all the sequences of length  $2\ell$ . If  $W_\ell$  is this last quantity, the quantity which solves the (4,2)-case of the tennis ball problem, we have:

$$W_\ell = \sum_{h=0}^{\ell} \sum_r \mu_r^{[2\ell-2h]} w_r^{[2h]} = \sum_r \sum_{h=0}^{\ell} \mu_r^{[2\ell-2h]} w_r^{[2h]} \quad (7.9)$$

The internal sum is a convolution and since we know  $\mu_r(t) = d(t)C(t)^{r+2}$ , we only need to find the generating functions  $w_r(t) = \sum_k w_r^{[k]} t^k$ . In order to perform this task, we observe again that the elements in row  $2h$  of the proper Riordan array  $D$  represent how many couples  $(\cdot, s)$  are present at level  $h$  (irrespective of the value  $r$  in the first position). For example, at level 2 we have the couples specified in Table 7.6 (this property justifies the Riordan array nature of the triangle  $D$  and allows us to compute the values of the row  $2h + 1$ ). We can therefore compute the total weight of the couples  $(r, \cdot)$  by the formula:

$$\sum_{k \geq r} d_{2h,k}(r+k) = 2r \sum_{k \geq r} d_{2h,k} + \sum_{j \geq 0} j d_{2h,r+j}.$$

	$(\cdot, 0)$	$(\cdot, 1)$	$(\cdot, 2)$	$(\cdot, 3)$	$(\cdot, 4)$
$(0, \cdot)$	6	6	6	3	1
$(1, \cdot)$		6	6	3	1
$(2, \cdot)$			6	3	1
$(3, \cdot)$				3	1
$(4, \cdot)$					1

Table 7.6: The number of couples at level 2

By our construction,  $(2r) \sum_{k \geq r} d_{2h,k} = 2r d_{2h+1,r+1} = 2r [t^{2h}] d(t) t^r C(t)^{r+1}$ . Furthermore,  $\sum_{j \geq 0} j d_{2h,r+j}$  can be seen as the product between the proper Riordan array  $D$  and the column whose generating function is  $t^{r+1}/(1-t)^2$ . Therefore we have:

$$\sum_{j \geq 0} j d_{2h,r+j} = [t^{2h}] D * \frac{t^{r+1}}{(1-t)^2} = [t^{2h}] d(t) \frac{(tC(t))^{r+1}}{(1-tC(t))^2} = [t^{2h}] d(t) t^{r+1} C(t)^{r+3}. \quad (7.10)$$

Here we used the well-known relation  $C(t) = 1/(1-tC(t))$  valid for the Catalan function  $C(t)$ . In Figure 7.3 we give the upper part of the triangles involved in this operation. As the

$$\begin{pmatrix} 1 \\ 0 & 1 \\ 1 & 1 & 1 \\ 0 & 3 & 2 & 1 \\ 6 & 6 & 6 & 3 & 1 \\ 0 & 22 & 16 & 10 & 41 \\ 53 & 53 & 53 & 31 & 15 & 5 & 1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 & 0 \\ 2 & 1 & 0 \\ 3 & 2 & 1 & 0 \\ 4 & 3 & 2 & 1 & 0 \\ 5 & 4 & 3 & 2 & 1 & 0 \\ 6 & 5 & 4 & 3 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 & 0 \\ 3 & 1 & 0 \\ 10 & 4 & 1 & 0 \\ 31 & 15 & 5 & 1 & 0 \\ 105 & 52 & 21 & 6 & 1 & 0 \\ 343 & 185 & 80 & 28 & 7 & 1 & 0 \end{pmatrix}$$

Figure 7.3: The product between the triangles involved in (7.10)

result above indicates, what we have obtained is just the proper Riordan array  $D$  shifted up by two positions and left by three. The total weight is now given by:

$$w_r^{[2h]} = [t^{2h}] d(t) t^{r+1} C(t)^{r+3} + 2r [t^{2h}] d(t) t^r C(t)^{r+1} = [t^{2h}] d(t) t^r C(t)^{r+1} (tC(t)^2 + 2r), \quad (7.11)$$

or, in terms of generating functions,  $w_r(t) = d(t) t^r C(t)^{r+1} (tC(t)^2 + 2r)$ . In Figure 7.4 we show the upper part of the resulting triangle. The final step is to perform the sum (7.9). Actually, only the terms of even position are involved in the convolution. Therefore, we should eliminate terms in odd positions, and this is done in a standard way:

$$\hat{\mu}_r(t) = \frac{\mu_r(t) + \mu_r(-t)}{2} \quad \hat{w}_r(t) = \frac{w_r(t) + w_r(-t)}{2}.$$

Consequently, for the generating function  $W(t)$  we have:

$$W(t) = \sum_r \bar{\mu}_r(t) \bar{w}_r(t) = \frac{1}{4} \sum_r (\mu_r(t) w_r(t) + \mu_r(-t) w_r(t) + \mu_r(t) w_r(-t) + \mu_r(-t) w_r(-t)).$$

$$\begin{pmatrix} 0 \\ 1 & 0 \\ 3 & 1 & 0 \\ 10 & 4 & 1 & 0 \\ 31 & 15 & 5 & 1 & 0 \\ 105 & 52 & 21 & 6 & 1 & 0 \\ 343 & 185 & 80 & 28 & 7 & 1 & 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 0 & 2 \\ 0 & 4 & 4 \\ 0 & 12 & 12 & 6 \\ 0 & 32 & 40 & 24 & 8 \\ 0 & 106 & 124 & 90 & 40 & 10 \\ 0 & 316 & 920 & 312 & 168 & 60 & 12 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 & 2 \\ 3 & 5 & 4 \\ 10 & 16 & 13 & 6 \\ 31 & 47 & 45 & 25 & 8 \\ 105 & 158 & 145 & 96 & 41 & 10 \\ 343 & 501 & 500 & 340 & 175 & 61 & 12 \end{pmatrix}$$

Figure 7.4: The sum of the triangles involved in (7.11)

The four summations are performed quite easily. We only give details for the first one:

$$\begin{aligned} S_1(t) &= \sum_r \mu_r(t) w_r(t) = \sum_r d(t) C(t)^{r+2} d(t) t^r C(t)^{r+1} (tC(t)^2 + 2r) = \\ &= d(t)^2 t C(t)^3 \sum_r (tC(t)^2)^r + 2d(t)^2 C(t)^3 \sum_r (tC(t)^2)^r = \frac{td(t)^2 C(t)^5}{1 - tC(t)^2} \left( 1 + \frac{2}{1 - tC(t)^2} \right). \end{aligned}$$

It is easily observed that  $d(-t) = d(t)$ , being  $d(t)$  an even function, and in a similar way we get:

$$\begin{aligned} S_2(t) &= \sum_r \mu_r(-t) w_r(-t) = -\frac{td(t)^2 C(-t)^5}{1 + tC(-t)^2} \left( 1 + \frac{2}{1 + tC(-t)^2} \right) \\ S_3(t) &= \sum_r \mu_r(t) w_r(-t) = \frac{td(t)^2 C(t)^2 C(-t)^2}{1 - tC(t)C(-t)} \left( C(t) + \frac{2C(-t)}{1 - tC(t)C(-t)} \right) \\ S_4(t) &= \sum_r \mu_r(-t) w_r(t) = -\frac{td(t)^2 C(t)^2 C(-t)^2}{1 + tC(t)C(-t)} \left( C(-t) + \frac{2C(t)}{1 + tC(t)C(-t)} \right). \end{aligned}$$

All these computations were made manually. At this point, since  $W(t)$  is a rather complicated function, we can use Maple to perform many tedious tasks. By defining:

$$>C := (1 - \sqrt{1 - 4*t}) / (2*t);$$

we easily find (formula (7.5)):

$$d(t) = \frac{2}{1 + \frac{1}{2}\sqrt{1 - 4t} + \frac{1}{2}\sqrt{1 + 4t}}.$$

We also have:

$$S_1(t) = \frac{(1 - \sqrt{1 - 4t})^5 (1 - 8t - \sqrt{1 - 4t})}{t^3 (2 + \sqrt{1 - 4t} + \sqrt{1 + 4t})^2 (1 - 4t - \sqrt{1 - 4t})^2}$$

$$S_1(t) = 3t + 20t^2 + 108t^3 + 512t^4 + 2326t^5 + 10152t^6 + O(t^7).$$

The expression for  $S_3(t)$  is more complicated:

$$S_3(t) = \frac{4(1 - \sqrt{1 - 4t})^2(1 - \sqrt{1 + 4t})^2(1 - 4t - (1 + 2t)\sqrt{1 - 4t} - (1 - 6t)\sqrt{1 + 4t} + \sqrt{1 - 16t^2})}{t^3(2 + \sqrt{1 - 4t} + \sqrt{1 + 4t})^2(1 + 4t - \sqrt{1 - 4t} - \sqrt{1 + 4t} + \sqrt{1 - 16t^2})^2}$$

$$S_3(t) = 3t + 4t^2 + 34t^3 + 56t^4 + 392t^5 + 720t^6 + O(t^7).$$

Finally,  $S_2(t) = S_1(-t)$  and  $S_4(t) = S_3(-t)$  and if we define:

$$W(t) = \frac{(S_1(t) + S_2(t) + S_3(t) + S_4(t))}{4}$$

the series development of  $W(t)$  gives:

$$W(t) = 12t^2 + 284t^4 + 5436t^6 + 96768t^8 + 1664184t^{10} + O(t^{11})$$

which perfectly agrees with the experimental data of Table 7.5. If we perform a simple substitution:

`>T:=subs(t=sqrt(y),W);`

we obtain a function in which  $[y^\ell]T(y)$  is the total sum of all the sequences extending up to the level  $\ell$ . This function can be studied more easily than  $W(t)$ , because it is not aerated. The presence of  $\sqrt{1 - 16y}$  indicates that the dominating singularity is  $y = 1/16$ . We can ask Maple to expand  $T(y)$  into a Taylor series around this singularity and we find a bit surprisingly:

$$T(y) = \frac{32}{(2 + \sqrt{2})^2} \frac{1}{1 - 16y} - \frac{32\sqrt{2}(3 + \sqrt{2})}{(2 + \sqrt{2})^3} \frac{1}{\sqrt{1 - 16y}} + O(1).$$

This shows that  $T(y)$  has a pole at  $y = 1/16$ . An a posteriori analysis of the denominators in  $S_1(t)$ ,  $S_2(t)$ ,  $S_3(t)$ ,  $S_4(t)$  confirms this fact. The previous development implies an asymptotic formula:

$$W_\ell \sim \frac{2 \times 16^{\ell+1}}{(2 + \sqrt{2})^2} \left( 1 - \frac{\sqrt{2}(3 + \sqrt{2})}{(2 + \sqrt{2})\sqrt{\pi\ell}} \right).$$

To check the validity of this formula, we computed two values:

$\ell$	true value	approx. value	error
17	$0.613052225 \times 10^{21}$	$0.60751467 \times 10^{21}$	0.91%
47	$0.91656389 \times 10^{57}$	$0.91492571 \times 10^{57}$	0.18%

which shows that the formula is quite accurate. At this point, because of formula (7.6), we have the value of  $\overline{W}_\ell$ , and this solves the (4,2)-case of the tennis ball problem:

$$\overline{W}_\ell \sim \frac{2\sqrt{\ell}(3\sqrt{2} - 4)16^{\ell+1}}{\sqrt{\pi}} - \frac{2 \times 16^{\ell+1}}{(2 + \sqrt{2})^2} = O(\sqrt{\ell} 16^{\ell+1}).$$

## Acknowledgments

We wish to thank Lou Shapiro for his encouragement and the referee who suggested the new problem treated in the Appendix.

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