Automated Counting and Statistical Analysis of Labeled Trees with Degree Restrictions

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Maple Package

This article is accompanied by a Maple package, ETSIM.txt, available from

https://sites.math.rutgers.edu/~zeilberg/tokhniot/ETSIM.txt.

The web-page of this article,

https://sites.math.rutgers.edu/~zeilberg/mamarim/mamarimhtml/etsim.html,

contains input and output files, referred to in this paper.

Sneak Preview

In 1887 Arthur Cayley famously proved that there are $n^{n-2}$ labeled trees on $n$ vertices, but how many trees are there where, for example, all the vertex-degrees must belong to the set \{1, 3, 4, 6, 7\}? Typing

\[ \text{LTseq(\{1,3,4,6,7 \},50);} \]

in the Maple package ETSIM.txt accompanying the present article, you would get the first 50 terms immediately. Typing

\[ \text{LTseq(\{1,3,4,6,7 \},1000)[1000];} \]

would give you, just as fast, the 2784-digit integer that gives you the exact number of labeled trees with 1000 vertices such that every vertex either has one neighbor, or three neighbors, or four neighbors, or six neighbors, or seven neighbors.

On the other hand, if you want the first 70 terms of the sequence enumerating, for example, labeled trees where none of the vertices has degrees in the set \{2, 3, 5\}, just type:

\[ \text{LTseqF(\{2,3,5\},70);}. \]

An Important Formula

Using the general generatingfunctiology for labeled objects, and using Lagrange Inversion (see [Z] for a lucid and engaging account), one can easily establish the following theorem.

Important Theorem: Let $P$ be a (finite or infinite) set of positive integers. Let $a_P(n)$ be the number of labeled trees where each vertex must have a number of neighbors that belongs to $P$, then
\[ a_P(n) = (n-2)! \cdot \text{Coefficient of } z^{n-2} \text{ in } \left( \sum_{i \in P} \frac{z^{i-1}}{(i-1)!} \right)^n. \]

**Part I: Efficient Counting, Recurrences, and Asymptotics for Enumerating Labeled trees where all vertices MUST belong to a given Finite Set**

In this case the amazing Almkvist-Zeilberger algorithm [AZ] (see [D] for a lucid and engaging exposition) can easily find a linear recurrence equation with polynomial coefficients satisfied by \( a_P(n) \). This is implemented in procedure \( \text{LTrec} \) in the Maple package. This also enables one to find asymptotics. Procedure \( \text{InfoLT} \) takes care of this. It also gives you the limiting distribution of the respective participating degrees.

To get an article with information about all possible subsets of \( \{1, 2, \ldots, M\} \) that include 1 (of course), with the first \( K1 \) terms of each sequence displayed, type

\[ \text{LTpaper}(M,K1,n); \]

Here is the output file when you choose \( M=7 \) and \( K1=30 \):

https://sites.math.rutgers.edu/~zeilberg/tokhniot/oETSIM1a.txt

The output file

https://sites.math.rutgers.edu/~zeilberg/tokhniot/oETSIM1.txt

only does it for subsets of \( \{1, 2, 3, 4, 5\} \), but also gives the limiting distribution of the respective participating degrees, that is much more time-consuming.

**Part II: Efficient Counting, and Estimated Asymptotics, for Enumerating Labeled trees where all vertices must NOT belong to a specified Finite Set**

If \( F \) is the forbidden set, then in the Important Formula, \( P = \{1, 2, 3, \ldots\} \setminus F \), and we have that the number of labeled trees on \( n \) vertices such that none of the vertices have a degree in \( F \) is

\[ (n-2)! \cdot \text{Coefficient of } z^{n-2} \text{ in } \left( e^z - \sum_{i \in F} \frac{z^{i-1}}{(i-1)!} \right)^n. \]

If \( F \) is a singleton \( \{r\} \) we have that the the number of labeled trees on \( n \) vertices such that no vertex has \( r \) neighbors is

\[ (n-2)! \cdot \text{Coefficient of } z^{n-2} \text{ in } \left( e^z - \frac{z^{r-1}}{(r-1)!} \right)^n. \]

This equals

\[ (n-2)! \cdot \text{Coefficient of } z^0 \text{ in } \left( e^z - \frac{z^r}{(r-1)!} \right)^n \cdot \frac{1}{z^{n-r}}. \]

that equals

\[ (n-2)! \cdot \text{Coefficient of } z^0 \text{ in } \sum_{k=0}^{n} (-1)^k \binom{n}{k} \frac{1}{(r-1)!^n} \frac{e^{z(n-k)}}{z^{n-2-k}}, \]
that equals

\[
\sum_{k=0}^{\lfloor (n-2)/r \rfloor} (-1)^k \binom{n}{k} \frac{1}{(r-1)!^k} \frac{(n-2)!(n-k)^{n-2-rk}}{(n-2-rk)!},
\]

that enables a very fast computation. This is implemented in procedure \texttt{T1rn(r,n)}. If the forbidden set has two elements, we have a double sum, implemented in procedure \texttt{T2rn(r1,r2,n)}, and if \(F\) has three elements then we have a triple sum (procedure \texttt{T3rn(r1,r2,r3,n)}).

Procedure \texttt{LTseqF(F,N)} gives the first \(N\) terms of the enumerating sequence of labeled trees avoiding the members of \(F\) as vertex-degrees.

Procedure \texttt{LTFpaper} gives information about many cases, together with estimated (non-rigorous, but very reliable!) asymptotics.

For many such sequences, and estimated asymptotics, see

https://sites.math.rutgers.edu/~zeilberg/tokhniot/oETSIM2.txt

**Part III: Statistical Analysis**

Given a labeled tree \(T\), Let \(X_d(T)\) denote the number of vertices that have degree \(d\). It is a random variable, defined on the sample space of all the \(n^{n-2}\) labeled trees on \(n\) vertices. In particular \(X_1(T)\) is the number of leaves of \(T\).

We are interested in the expectation, variance, and higher moments of \(X_d\). We will show that for each \(d\), \(X_d\) is asymptotically normal.

We will also explore how \(X_{d_1}\) and \(X_{d_2}\) interact, as \(n\) goes to infinity.

These questions are answered by the following very interesting theorem.

**Interesting Theorem:** Let \(d\) be a positive integer, and let \(X_d(T)\) be the number of vertices of a labeled tree \(T\), that have degree \(d\), then we have the following interesting facts.

- \(E[X_d] = \frac{e^{-1}}{(d-1)!} \cdot n + O(1)\).

- \(Var(X_d) = \left( \frac{e^{-1}}{(d-1)!} - \frac{(d^2 - 4d + 5)e^{-2}}{(d-1)!^2} \right) n + O(1)\).

- \(X_d\) is asymptotically normal.
• If \( 1 < d_1 < d_2 \), then

\[
\text{Cov}(X_{d_1}, X_{d_2}) = \frac{2d_1 + 2d_2 - d_1d_2 - 5}{(d_1 - 1)!(d_2 - 1)!e^2} \cdot n + O(1).
\]

• \( X_{d_1} \) and \( X_{d_2} \) are joint-asymptotically normal with (limiting) correlation coefficient

\[
\frac{2d_1 + 2d_2 - d_1d_2 - 5}{\sqrt{((d_1 - 1)! - (d_1^2 - 4d_1 + 5)e^{-1})(d_2 - 1)! - (d_2^2 - 4d_2 + 5)e^{-1})}}.
\]

Comment added Feb. 1, 2022: We found out that the expressions for the expectation and variance of \( X_{d} \), as well as the fact that it is (singly-) asymptotically normal, go back to Alfréd Rényi [R], for the \( d = 1 \) case, and to Amram Meir and John W. Moon [MM] for the general case. See also theorem 7.7 (p. 73) of Moon’s classic monograph [M]. We hope that the result about the covariance, and the joint asymptotic normality of \( X_{d_1} \) and \( X_{d_2} \) are new. We would appreciate any references, of course, in case our hope is wrong.

Sketch of Proof:

Define the weight of a tree \( T \) to be

\[
\text{wt}(T) := \prod_{v \in T} g_{\text{degree}(v)},
\]

where \( g_1, g_2, \ldots \) are commuting indeterminates. The same reasoning that lead to the Important Formula tells you that the weight-enumerator of labeled trees with \( n \) vertices is

\[
(n - 2)! \cdot \text{Coefficient of } z^{n-2} \text{ in } \left( \sum_{i=1}^{\infty} \frac{g_i z^{i-1}}{(i-1)!} \right)^n.
\]

Since we want to focus on \( X_d \), we set all the \( g_i \)’s to 1 except for the active variable, \( g_d \). This gives us that the probability generating function (under the uniform distribution on labeled trees) of \( X_d \), let’s call it \( p_d(g_d) \), is:

\[
\frac{(n-2)!}{n^{n-2}} \cdot \text{Coefficient of } z^{n-2} \text{ in } \left( e^z + (g_d - 1) \frac{z^{d-1}}{(d-1)!} \right)^n.
\]

The expectation, \( E[X_d] \), is \( \frac{d}{ag_d} p(g_d) \bigg|_{g_d=1} \), and more generally, the \( k \)-th moment, \( E[X_d^k] \) is \( (g_d \frac{d}{ag_d})^k p(g_d) \bigg|_{g_d=1} \).

For any specific \( d \) and \( k \), Maple can find explicit expressions, as finite linear combinations of terms of the form \( (n - i)^{n-j}/n^{n-2} \), from which Maple can find, in turn, explicit expressions for the moments about the mean for each numeric \( d \) and each numeric \( k \). From these, for small \( k \), one can easily guess explicit expressions for general \( d \), and with a little more effort, one can even get the computer to do it for symbolic \( d \), but still numeric (small) \( k \). As \( k \) gets larger, the expressions get more and more complicated, but for deducing limiting behavior, the leading terms suffice, and it is conceivable that one may be able to do it for both symbolic \( d \) and symbolic \( k \), but we decided that we have better things to do.
Similarly for mixed moments. See procedure

\[ \text{LTmom2am}(d_1,d_2,n,k_1,k_2) \]

that gives you an **explicit** expression, in \( n \), for the mixed \((k_1,k_2)\) moment, about the mean, of \( X_{d_1} \) and \( X_{d_2} \), but as \( k_1 \) and \( k_2 \) get larger, the expressions become larger and larger. On the other hand, Procedure

\[ \text{LTmom2amL}(d_1,d_2,k_1,k_2) \]

gives us the **exact** value of the limit, as \( n \) goes to infinity, of the former divided by \( n^{\lfloor (d_1+d_2)/2 \rfloor} \), from which it is easy to guess **symbolic** expressions in \( d_1,d_2 \) for each specific, numeric, \( k_1 \) and \( k_2 \).

Since we are **experimental mathematicians**, doing it for sufficiently many moments, and comparing the limiting scaled moments to those of the normal distribution, and the limiting scaled mixed moments to the mixed moments of a bivariate normal with the above limiting correlation, is good enough for us!

For lots of nice formulas, read the output file

[https://sites.math.rutgers.edu/~zeilberg/tokhniot/oETSIM3.txt](https://sites.math.rutgers.edu/~zeilberg/tokhniot/oETSIM3.txt)

Enjoy!

**References**

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