



THEOREM OF THE DAY



Distribution of local maxima in random samples Let $\pi = (\pi_1, \dots, \pi_n)$ be a permutation of $\{1, \dots, n\}$ and let k be a positive integer. The k -local maxima of π are defined to be the maximum values taken by length k subsequences of π : i.e., the set $\{\max(\pi_i, \dots, \pi_{i+k-1}), 1 \leq i \leq n - k + 1\}$. Denote by $f_k(n, m)$ the number of permutations π having exactly m distinct k -local maxima. Let $v_k(x, y)$ be the generating function for the f_k defined as $v_k(x, y) = \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} f_k(i, j) x^i y^j / i!$. Then the discrete distribution of the probabilities $\Pr(\pi \text{ has } m \text{ local maxima}), m = 0, \dots, n$, is given by

$$\frac{1}{n!} \frac{\partial^n v}{\partial x^n} \Big|_{x=0}.$$

Moreover, $v_k(x, y)$ satisfies the partial differential equation

$$\frac{\partial v}{\partial x} = yv^2 + (1 - y) \left(1 + 2x + \dots + (k - 1)x^{k-2} \right), \quad (1)$$

with boundary conditions $v_k(0, y) = \frac{\partial v}{\partial x} \Big|_{x=0} = 1$.

This theorem is ready for uploading but is being checked for correctness/copyright. If you would like to review it in advance please contact me: comments@theoremoftheday.org.

