



Stirling's formula, Asymptotics

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L9-1.1



Closed form for $n!$

Factorial defines a **product**:

$$n! ::= 1 \cdot 2 \cdot 3 \cdots (n-1) \cdot n = \prod_{i=1}^n i$$

Turn product into a **sum** taking logs:

$$\begin{aligned} \ln(n!) &= \ln(1 \cdot 2 \cdot 3 \cdots (n-1) \cdot n) \\ &= \ln 1 + \ln 2 + \cdots + \ln(n-1) + \ln(n) \\ &= \sum_{i=1}^n \ln(i) \end{aligned}$$

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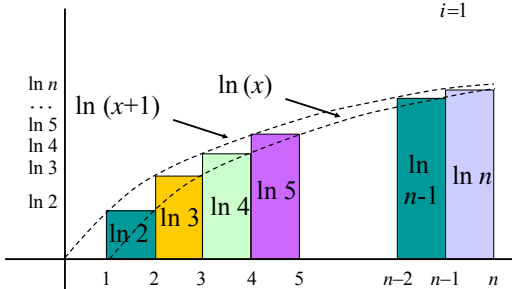
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Integral Method

Integral Method to bound $\sum_{i=1}^n \ln i$



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Integral Method

Bounds on $\ln(n!)$

$$\int_1^n \ln(x) dx \leq \sum_{i=1}^n \ln(i) \leq \int_0^n \ln(x+1) dx$$

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Integral Method

Reminder:

$$\int \ln x dx = x \ln \left(\frac{x}{e} \right)$$

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Integral Method

Bounds on $\ln(n!)$

$$\int_1^n \ln(x) dx \leq \sum_{i=1}^n \ln(i) \leq \int_0^n \ln(x+1) dx$$

$$n \ln(n/e) + 1 \leq \sum \ln(i) \leq (n+1) \ln((n+1)/e) + 1$$

So guess: $\sum_{i=1}^n \ln(i) \approx (n + \frac{1}{2}) \ln \left(\frac{n}{e} \right)$

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Integral Method

$$\sum_{i=1}^n \ln(i) \approx (n + \frac{1}{2}) \ln\left(\frac{n}{e}\right)$$

exponentiating:

$$n! \approx \sqrt{n/e} \left(\frac{n}{e}\right)^n$$

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Stirling's Formula

A precise approximation:

$$n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$$

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Asymptotic Equivalence

Def. $f(n) \sim g(n)$

iff

$$\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 1$$

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Stirling's Formula

$$n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$$

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Asymptotic Equivalence

Example: $(n^2 + n) \sim n^2$

because

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{n^2 + n}{n^2} &= \lim \left[\frac{n^2}{n^2} + \frac{n}{n^2} \right] \\ &= \lim \left[1 + \frac{1}{n} \right] \\ &= 1 + \lim \frac{1}{n} \\ &= 1 + 0 = 1 \end{aligned}$$

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Little Oh

Asymptotically smaller:

Def. $f(n) = o(g(n))$

iff

$$\lim_{n \rightarrow \infty} \frac{f(n)}{g(n)} = 0$$

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Little Oh

$n^2 = o(n^3)$
 because
 $\lim_{n \rightarrow \infty} \frac{n^2}{n^3} =$
 $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$



Big Oh

Asymptotic Order of Growth:

$f(n) = O(g(n))$
 $\limsup_{n \rightarrow \infty} \left(\frac{f(n)}{g(n)} \right) < \infty$

a technicality -- ignore now



Big Oh

$3n^2 = O(n^2)$
 because
 $\lim_{n \rightarrow \infty} \frac{3n^2}{n^2} = 3 < \infty$



The Oh's

If $f = o(g)$ or $f \sim g$ then $f = O(g)$

$\lim = 0$ $\lim = 1$ $\lim < \infty$

converse is NOT true!



The Oh's

If $f = o(g)$, then $g \neq O(f)$
 $\lim \frac{f}{g} = 0$ $\lim \frac{g}{f} = \infty$

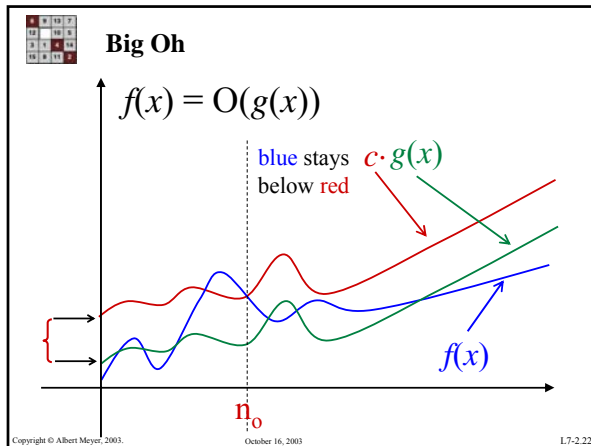


Big Oh

Equivalent definition:

$f(n) = O(g(n))$

$\exists c, n_0 \geq 0 \forall n \geq n_0 |f(n)| \leq c \cdot g(n)$



Problems 1, 2

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Little Oh

Lemma: $x^a = o(x^b)$ for $a < b$

Proof: $\frac{x^a}{x^b} = \frac{1}{x^{b-a}}$ and $b - a > 0$.

So as $x \rightarrow \infty$,

$x^{b-a} \rightarrow \infty$ and $\frac{1}{x^{b-a}} \rightarrow 0$.

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Little Oh

Lemma: $\ln x = o(x^\delta)$ for $\delta > 0$.

Proof: $\frac{1}{y} \leq y$ for $y \geq 1$.

$$\int_1^z \frac{1}{y} dy \leq \int_1^z y dy$$

$$\ln z \leq \frac{z^2 - 1}{2}$$

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Little Oh

Lemma: $\ln x = o(x^\delta)$ for $\delta > 0$.

Proof: $\ln z \leq \frac{z^2}{2}$ Let $z ::= \sqrt{x^\varepsilon}$

$$\frac{\varepsilon \ln x}{2} \leq \frac{x^\varepsilon}{2}$$

$$\ln x \leq \frac{x^\varepsilon}{\varepsilon} = o(x^\delta) \text{ for } \delta > \varepsilon.$$

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Theta

Same Order of Growth:

$$f(n) = \Theta(g(n))$$

$$f(n) = O(g(n)) \text{ and } g(n) = O(f(n))$$

Not the same as “~”!

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Big Oh Mistakes

$f = O(g)$ defines a *relation* “ $= O(\cdot)$ ”

Don't write $O(g) = f$.

Otherwise: $x = O(x)$, so $O(x) = x$.

But $2x = O(x)$, so

$$2x = O(x) = x,$$

therefore $2x = x$.

Nonsense!



Big Oh Mistakes

Lower bound blunder:

“ f is at least $O(n^2)$ ”



Big Oh Mistakes

False Lemma: $\sum_{i=1}^n i = O(n)$

Of course really $\sum_{i=1}^n i = \theta(n^2)$



Big Oh Mistakes

False Lemma: $\sum_{i=1}^n i = O(n)$

False Proof:

$0 = O(1)$, $1 = O(1)$, $2 = O(1)$, ...

So each $i = O(1)$. So

$$\begin{aligned} \sum_{i=1}^n i &= O(1) + O(1) + \dots + O(1) \\ &= n \cdot O(1) = O(n). \end{aligned}$$



Team Problems

Problems 3 & 4