On a limit theorem in combinatorical analysis

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Given a set E of n elements and given positive integers k, l, $(l \le k \le n)$, we understand by M(k, l, n) a minimal system of k-tuples (subsets of E having k elements each) such that every l-tuple is contained in at least one k-tuple of the system. Similarly we denote by m(k, l, n) a maximal system of k-tuples such that every l-tuple is contained in at most one set of the system. The number of k-tuples in these systems will be denoted by $\overline{M}(k, l, n)$ and $\overline{m}(k, l, n)$ respectively.

Further we denote

$$\mu(k, l, n) = \overline{M}(k, l, n) \cdot \frac{\binom{k}{l}}{\binom{n}{l}}, \quad v(k, l, n) = \overline{m}(k, l, n) \cdot \frac{\binom{k}{l}}{\binom{n}{l}}.$$

Trivially

(1)
$$v(k, l, n) \leq 1 \leq \mu(k, l, n)$$

holds. It can also be easily verified that the equalities in (1) can hold only if

(2)
$$\frac{\binom{n-h}{l-h}}{\binom{k-h}{l-h}} = \text{integer}, \qquad (h=0, 1, ..., l-1),$$

(see e. g. [4]). So far it has been proved that under condition (2) the equalities in (1) hold for l=2, k=3, 4, 5 (see [5]) and for l=3, k=4 (see [4]). R. C. Bose suggested that perhaps the equalities in (1) hold for l=2 and every k if n satisfying (2) is sufficiently large.

On the other hand it has been already conjectured by EULER [2] and proved by TARRY [9] that for l=2, k=6 and n=36 the equalities in (1) do not hold though the condition (2) is satisfied.

For general n the problem has been solved completely by FORT and HEDLUND [3] for the case l=2, k=3.

ERDŐS and RÉNYI [1] proved that for every k

(3)
$$\lim_{n\to\infty}\mu(k,2,n)=\gamma_k$$

exists with

$$\lim_{k \to \infty} \gamma_k = 1$$

and moreover that for k=p and k=p+1 (where p is a power of a prime)

$$\gamma_p = \gamma_{p+1} = 1.$$

It can be easily seen that the two statements

(6)
$$\lim \mu(k, l, n) = 1, \quad \lim \nu(k, l, n) = 1$$

are equivalent and it may be conjectured that (6) holds for every k and l. We shall prove that (6) holds for l=2 and every k and also for l=3 and k=p+1.

Theorem 1. For every integer k $(k \ge 2)$:

(7)
$$\lim_{n \to \infty} \mu(k, 2, n) = \lim_{n \to \infty} v(k, 2, n) = 1.$$

PROOF. By (6) it suffices to prove

(8)
$$\lim_{n \to \infty} v(k, 2, n) = 1.$$

We fix the integer k and assume that

(9)
$$\lim_{n\to\infty}v(k,2,n)=1-\varepsilon.$$

We show that for every positive integer d

(10)
$$\underline{\lim_{n\to\infty}} v(k, 2, dn) = \underline{\lim_{n\to\infty}} v(k, 2, n) = 1 - \varepsilon.$$

Trivially

$$\underline{\lim}_{n\to\infty} v(k, 2, dn) \ge \underline{\lim}_{n\to\infty} v(k, 2, n).$$

Further let t = dn + r, (r < d) then

$$\overline{m}(k, 2, t) \geq \overline{m}(k, 2, dn)$$

and therefore

$$v(k, 2, t) \ge v(k, 2, dn) \cdot \frac{dn(dn-1)}{t(t-1)}.$$

Consequently

$$\underline{\lim}_{n\to\infty} v(k, 2, t) \ge \underline{\lim}_{n\to\infty} v(k, 2, dn)$$

and from (11), (10) follows.

Suppose that n = kg where g is a multiple of $(k!)^2$. Divide the set E having n elements into k sets E_i (i = 1, 2, ..., k) of g elements each. It is well known [8, 5] that there exist g^2 k-tuples such that each of them has exactly one element in each E_i and any two of them have at most one element in common.

We form the system m(k, 2, n) by taking the mentioned g^2 k-tuples and further by taking all the k-tuples of the systems m(k, 2, g) constructed on each of the sets E_i (i = 1, 2, ..., k).

If g is sufficiently large we have by (9), $v(k, 2, g) > 1 - \frac{3}{2} \varepsilon$ and thus

$$v(k, 2, n) > \frac{k(k-1)}{n(n-1)} \left[g^2 + k \frac{g(g-1)}{k(k-1)} \left(1 - \frac{3}{2} \varepsilon \right) \right] \ge 1 - \frac{3}{2k} \varepsilon$$

which contradicts (10).

Theorem 2. If p is a power of a prime then

(12)
$$\lim_{n\to\infty}\mu(p+1,3,n)=\lim_{n\to\infty}\nu(p+1,3,n)=1.$$

PROOF. We shall use the notion of a finite Möbius geometry introduced by Hanani [6]. If p is a power of a prime then a Möbius geometry MG(p, r) is a set of $p^r + 1$ elements forming a Galois field in which circles are defined as bilinear transformations of any line of the corresponding finite Euclidean geometry EG(p, r) to which the additional element ∞ has been adjoined. It is proved that any triple of elements in MG(p, r) is included in exactly one circle and that every circle has p+1 elements. Using this construction our proof will be basically on the same lines as the proof of the theorem for l=2 given by Erdős and Rényi [1] except for a simplification.

By (6) it suffices to prove

(13)
$$\lim_{n \to \infty} v(p+1, 3, n) = 1.$$

For $n = p^r + 1$, MG(p, r) exists and therefore

(14)
$$v(p+1, 3, p^r+1) = 1.$$

By a simple computation it can be verified that to every $\varepsilon > 0$ there exists an η depending on ε only such that

(15)
$$v(p+1, 3, n) > 1 - \varepsilon, \quad (p^r + 1 \le n < p^r(1+\eta)).$$

Take all the prime-powers q_i

(16)
$$p^r = q_0 < q_1 < q_2 < \dots < q_t \le p^r (1 + \eta).$$

By the theorem of Hochesel and Ingham [7] we have for p^r sufficiently large

$$(17) q_{i+1} - q_i < q_i^{5/8}.$$

For every i, (i = 0, 1, ..., t) form the Möbius geometrices $MG(q_i, s)$ where s runs through all the integers between $(\log q_0)^2$ and $q_0^{1/4}$. We have

$$v(q_i+1, 3, q_i^s+1) = 1,$$
 $(i=0, 1, ..., t)$

and by (15) and (16)

(18)
$$v(p+1, 3, q_i^s+1) \ge v(q_i+1, 3, q_i^s+1) \cdot v(p+1, 3, q_i+1) > 1-\varepsilon,$$

$$(i=0, 1, ..., t; (\log q_0)^2 \le s \le q_0^{1/4}).$$

From (17) it follows that for $s < q_0^{1/4}$

(19)
$$q_{i}^{s}(1+\eta) > q_{i+1}^{s}$$

and therefore for n satisfying $q_i^s < n \le q_{i+1}^s$, (i = 0, 1, ..., t) it follows from (15) and (18)

(20)
$$v(p+1, 3, n_1) > 1 - 2\varepsilon$$

and consequently (20) holds for every n satisfying $q_0^s < n \le q_t^s$. Considering $q_t/q_0 > 1 + \frac{1}{2}n$ and $s \ge (\log q_0)^2$ it follows $(q_t/q_0)^s > q_0$ and therefore

$$q_0^{s+1} < q_t^s$$
, $((\log q_0)^2 \le s \le q_0^{1/4})$.

Consequently (20) holds for every n satisfying

(21)
$$q_0^{[(\log q_0)^2]+1} < n < q_t^{[q_0^{1/4}]}.$$

Denote by I_r , the interval defined in (21). It remains to be proved that for sufficiently large r the intervals I, overlap. This means that

$$(p^{r+1})^{\lceil (\log p^{r+1})^2 \rceil + 1} < q_t^{\lceil q_0^{1/4} \rceil}$$

which is evident.

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