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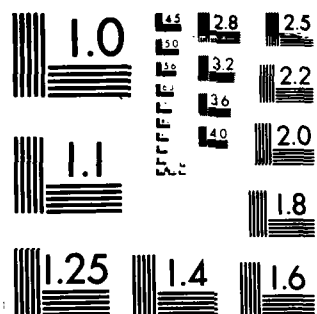
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MRC Technical Summary Report #2805

THE DISTRIBUTION OF THE NUMBER OF  
EMPTY CELLS IN A GENERALIZED RANDOM  
ALLOCATION SCHEMEBernard Harris, Morris Marden  
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THE DISTRIBUTION OF THE NUMBER OF EMPTY CELLS IN A GENERALIZED  
RANDOM ALLOCATION SCHEME\*

Bernard Harris, Morris Marden<sup>1</sup> and C. J. Park<sup>2</sup>

Technical Summary Report #2805  
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ABSTRACT

*2* *Mc*  $n$  balls are randomly distributed into  $N$  cells, so that no cell may contain more than one ball. This process is repeated  $m$  times. In addition, balls may disappear; such disappearances are independent and identically Bernoulli distributed. Conditions are given under which the number of empty cells has an asymptotically  $(N + \infty)$  standard normal distribution.

*approaches infinity*

AMS (MOS) Subject Classifications: 60C05, 60F05, 05A15

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#### SIGNIFICANCE AND EXPLANATION

Some asymptotic properties of an occupancy model which includes many classical models as special cases are studied.

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The responsibility for the wording and views expressed in this descriptive summary lies with MRC, and not with the authors of this report.

THE DISTRIBUTION OF THE NUMBER OF EMPTY CELLS IN A GENERALIZED  
RANDOM ALLOCATION SCHEME\*

Bernard Harris, Morris Marden<sup>1</sup> and C. J. Park<sup>2</sup>

1. INTRODUCTION

The distribution of the number of empty cells in the following random allocation process is considered. Let  $n, N$  be positive integers with  $n \leq N$ . Assume that  $n$  balls are randomly distributed into  $N$  cells, so that no cell may contain more than one ball. Then, the probability that each of  $n$  specified cells will be occupied is  $\binom{N}{n}^{-1}$ . This process is repeated  $m$  times, so that there are  $\binom{N}{n}^m$  random allocations of  $nm$  balls among the  $N$  cells. In addition, for each ball, let  $p, 0 \leq p \leq 1$ , be the probability that the ball will not "disappear" from the cell. The "disappearances" are assumed to be stochastically independent for each ball; thus the disappearances constitute a sequence of  $nm$  Bernoulli trials.

Several special cases of this problem have previously been considered. In particular,  $p = 1, n = 1$  is the classical occupancy problem, see [2],[3],[10]. The case  $p = 1, n$  arbitrary has been discussed in [4] and [7]. The case  $0 < p < 1, n = 1$  is treated in C. J. Park [5].

In this paper, we obtain the probability distribution and moments of the number of empty cells. In section 3, we show that the number of

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empty cells may be represented as a sum of independent Bernoulli random variables. This representation permits us to determine conditions on  $m$ ,  $n$ ,  $p$ ,  $N$  such that the number of empty cells is asymptotically normally distributed.

This random allocation process may be viewed as a filing or storage process. Objects are randomly assigned to files or storage bins. From time to time, objects may be missing or have disappeared.

## 2. THE PROBABILITY DISTRIBUTION AND THE MOMENTS OF THE NUMBER OF EMPTY CELLS

Let  $m, n, N$  be positive integers with  $n \leq N$ .  $m$  sets, each consisting of  $n$  balls, are distributed into  $N$  cells at random so that no cell can contain more than one ball from the same set. As each set is distributed, the balls that have been placed during the preceding distributions are left in the cells. Thus, at the end of the process, cells may contain as many as  $m$  balls. In addition, each ball may "disappear" with common probability  $1 - p$ ,  $0 \leq p \leq 1$ . These disappearances are stochastically independent and thus constitute a sequence of  $mn$  Bernoulli trials.

Let  $P_{m,n,N,p}(j)$  be the probability that exactly  $j$  of the  $N$  cells are empty.

We now establish the following theorem.

### Theorem 1.

$$P_{m,n,N,p}(j) = \binom{N}{n}^{-m} \binom{N}{j} \sum_{\ell=0}^{N-j} (-1)^\ell \binom{N-j}{\ell} \cdot$$

$$\left[ \sum_{i=0}^{j+\ell} (1-p)^i \binom{N-j-\ell}{n-i} \binom{j+\ell}{i} \right]^m, \quad 0 \leq j \leq N. \quad (1)$$

Proof. Let  $A_v$  be the event that the  $v$ th cell is empty,  $v = 1, 2, \dots, N$ . Then,



$$P(A_{v_1}) = \binom{N}{n}^{-m} \left[ \sum_{i=0}^1 \binom{N-1}{n-i} (1-p)^i \right]^m. \quad (2)$$

For  $1 \leq v_1 < v_2 \leq N$ ,

$$P(A_{v_1} \cap A_{v_2}) = \binom{N}{n}^{-m} \left[ \sum_{i=0}^2 \binom{N-2}{n-i} \binom{2}{i} (1-p)^i \right]^m. \quad (3)$$

Thus, for  $1 \leq v_1 < v_2 < \dots < v_k \leq N$ ,

$$P(A_{v_1} \cap A_{v_2} \cap \dots \cap A_{v_k}) = \binom{N}{n}^{-m} \left[ \sum_{i=0}^k \binom{N-k}{n-i} \binom{k}{i} (1-p)^i \right]^m. \quad (4)$$

Thus, using the inclusion-exclusion method, the probability that exactly  $j$  cells are empty is

$$P_{m,n,N,p}(j) = \binom{N}{n}^{-m} \sum_{r=j}^N \binom{N}{r} (-1)^{r-j} \binom{r}{j} \left[ \sum_{i=0}^r \binom{N-r}{n-i} \binom{r}{i} (1-p)^i \right]^m. \quad (5)$$

We can write (5) in the form (1) by letting  $r = j + \ell$ .

We now determine the factorial moments of  $S$ , the number of empty cells.

Theorem 2. The  $v$ th factorial moment of  $S$ ,

$$E(S^{(v)}) = \binom{N}{n}^{-m} N^{(v)} \left[ \sum_{j=0}^v (1-p)^j \binom{N-v}{n-j} \binom{v}{j} \right]^m. \quad (6)$$

Proof. From J. Riordan [9], p. 53, from (4), it follows immediately that

$$E(S^{(v)}) = \binom{N}{v} v! \binom{N}{n}^{-m} \left[ \sum_{i=0}^v \binom{N-v}{n-i} \binom{v}{i} (1-p)^i \right]^m. \quad (7)$$

We thus obtain the following.

Corollary.  $E(S) = N(1 - \frac{pn}{N})^m, \quad (8)$

$$\begin{aligned} \sigma_S^2 = N(N-1) & \left[ \frac{(N-n)(N-n-1)}{N(N-1)} + 2(1-p) \frac{n(N-n)}{N(N-1)} + (1-p)^2 \frac{n(n-1)}{N(N-1)} \right]^m \\ & + N(1 - \frac{pn}{N})^m \left[ 1 - N(1 - \frac{pn}{N})^m \right]. \end{aligned} \quad (9)$$

Proof. From (7)

$$E(S) = N \binom{N}{n}^{-m} \left( \binom{N-1}{n} + \binom{N-1}{n-1} (1-p) \right)^m = N(1 - \frac{pn}{N})^m.$$

Since

$$\sigma_S^2 = E(S^{(2)}) + E(S) - (E(S))^2,$$

the conclusion follows readily from (6), after some elementary calculations.

For some purposes, the following equivalent forms of (9) will prove useful.

$$\sigma_S^2 = N(N-1) \left[ 1 - \frac{np(2(N-1)-p(n-1))}{N(N-1)} \right]^m + N \left( 1 - \frac{pn}{N} \right)^m \left( 1 - N \left( 1 - \frac{pn}{N} \right)^m \right) \quad (10)$$

and

$$\begin{aligned} \sigma_S^2 = & N^2 \left( 1 - \frac{pn}{N} \right)^{2m} \left\{ \left[ 1 - \frac{np^2(N-n)}{(N-1)(N-pn)^2} \right]^m - 1 \right\} \\ & + N \left( 1 - \frac{pn}{N} \right)^m \left\{ 1 - \left( 1 - \frac{pn}{N} \right)^m \left[ 1 - \frac{np^2(N-n)}{(N-1)(N-pn)^2} \right]^m \right\}. \end{aligned} \quad (11)$$

From Theorem 2, we readily obtain the following.

Theorem 3. The factorial moment generating function of  $S$  is given by

$$\phi_m(t) = E(1+t)^S = \sum_{r=0}^N \binom{N}{r} t^r \binom{N}{n}^{-m} \left( \sum_{j=0}^r (1-p)^j \binom{N-r}{n-j} \binom{r}{j} \right)^m. \quad (12)$$

Note that  $\phi_m(t)$  is a polynomial in  $t$  of degree  $N$ . This fact is exploited in the next section, where the asymptotic distribution of  $S$  is obtained. In particular,

$$\phi_0(t) = (1+t)^N \quad (13)$$

and

$$\phi_1(t) = (1+t)^{N-n}(1+(1-p)t)^n. \quad (14)$$

We now investigate the asymptotic distribution properties of the number of empty cells.

### 3. THE ASYMPTOTIC DISTRIBUTION OF THE NUMBER OF EMPTY CELLS

In this section, we determine conditions under which the number of empty cells (when suitably normalized) has an asymptotically normal distribution. In order to establish this, a number of preliminary results are required.

Lemma 1. Let  $N, n, r$  be non-negative integers,  $r \leq n \leq N$ . Then

$$\sum_{v=\alpha}^r \binom{r}{v} \binom{v}{\alpha} \binom{N-r}{n-v} = \binom{r}{\alpha} \binom{N-\alpha}{n-\alpha} . \quad (15)$$

Proof. Since  $\binom{v}{\alpha} = 0$  whenever  $v < \alpha$ , we can write

$$\sum_{v=\alpha}^r \binom{r}{v} \binom{v}{\alpha} \binom{N-r}{n-v} = \sum_{v=0}^r \binom{r}{v} \binom{v}{\alpha} \binom{N-r}{n-v} .$$

To obtain the conclusion, note that

$$\sum_{x=0}^r \frac{\binom{x}{\alpha} \binom{r}{x} \binom{N-r}{n-x}}{\binom{N}{n}} = E\{X^{(\alpha)}\} / \alpha! ,$$

where  $X$  has the hypergeometric distribution. From B. Harris [1], p. 105,

$$\sum_{x=0}^r \frac{\binom{x}{\alpha} \binom{n}{x} \binom{N-r}{n-x}}{\binom{N}{n}} = \frac{r^{(\alpha)} n^{(\alpha)}}{N^{(\alpha)} \alpha!} .$$

The conclusion follows immediately.

Lemma 2.

$$\sum_{j=0}^n \frac{(-1)^j \binom{n}{j} \binom{r}{j} p^j}{\binom{N}{j}} = \sum_{v=0}^r \frac{(1-p)^v \binom{N-r}{n-v} \binom{r}{v}}{\binom{N}{n}} . \quad (16)$$

Proof. The right-hand side of (16) may be written

$$\sum_{v=0}^r \frac{\binom{N-r}{n-v} \binom{r}{v}}{\binom{N}{n}} \sum_{j=0}^v \binom{v}{j} (-1)^j p^j = \frac{\sum_{j=0}^r (-1)^j p^j \sum_{v=j}^r \binom{v}{j} \binom{N-r}{n-v} \binom{r}{v}}{\binom{N}{n}} .$$

Thus, the coefficient of  $p^j$  is

$$(-1)^j \sum_{v=j}^r \binom{v}{j} \binom{N-r}{n-v} \binom{r}{v} / \binom{N}{n} .$$

From Lemma 1,

$$(-1)^j \sum_{v=j}^r \binom{v}{j} \binom{N-r}{n-v} \binom{r}{v} / \binom{N}{n} = (-1)^j \binom{r}{j} \binom{N-j}{n-j} / \binom{N}{n} ,$$

from which the conclusion follows immediately. Employing the above lemmas, we can now establish the following theorem.

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| 20. ABSTRACT (Continue on reverse side if necessary and identify by block number)<br>n balls are randomly distributed into N cells, so that no cell may<br>contain more than one ball. This process is repeated m times. In addition,<br>balls may disappear; such disappearances are independent and identically<br>Bernoulli distributed. Conditions are given under which the number of empty<br>cells has an asymptotically $(N \rightarrow \infty)$ standard normal distribution. |                                     |                                                                                                                      |

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and

$$\frac{\kappa_2^{3/2}}{N} \rightarrow \infty \quad \text{whenever} \quad \frac{mnp}{N \left(1 - \frac{1}{3(\rho+1)}\right)} \rightarrow \infty.$$

The conclusion is obvious whenever  $\frac{mnp}{N} \rightarrow r > 0$ .

If  $\alpha \rightarrow \infty$  as  $N \rightarrow \infty$ , then

$$\kappa_2 = Ne^{-\alpha} + O(Ne^{-2\alpha})$$

and

$$\frac{\kappa_2^{3/2}}{N} \rightarrow \infty \quad \text{whenever} \quad 3\alpha - \log N \rightarrow -\infty.$$

Proof. From (11), we can write, for  $\alpha \rightarrow 0$ ,

$$\kappa_2 = N(e^{-\alpha})(1 - e^{-\alpha} - \alpha p e^{-\alpha}) + O(np\alpha) + O(p^2\alpha^2)$$

where  $\alpha = \frac{mnp}{N}$ . Then, as  $\alpha \rightarrow 0$ ,

$$\kappa_2 = N(1 - \alpha + \alpha^2/2)(\alpha - \frac{\alpha^2}{2} - \alpha p + \alpha^2 p) + O(N\alpha^3) + O(mn\alpha).$$

Then, if  $p \rightarrow p^* \neq 1$ ,

$$\kappa_2 = N\alpha(1-p) + O(N\alpha^2)$$

and

$$\frac{\kappa_2^{3/2}}{N} \rightarrow \infty \quad \text{whenever} \quad \frac{mnp}{N^{2/3}} \rightarrow \infty.$$

Similarly, if  $(1-p) = c(\frac{mnp}{N})^\rho + o((\frac{mnp}{N})^\rho)$ ,  $0 < \rho < 1$ ,  $c > 0$ ,

then

$$\kappa_2 = N\alpha(1-p) + o(N\alpha(1-p))$$

Theorem 6.  $V = (S - E(S))/\sigma_S$  has an asymptotically standard normal distribution as  $N \rightarrow \infty$ , whenever any of the following conditions are satisfied.

$$1. \quad \frac{mnp}{N} \rightarrow 0, \quad p \rightarrow p^* \neq 1 \quad \text{and} \quad \frac{mnp}{N^{2/3}} \rightarrow \infty ;$$

$$2. \quad \frac{mnp}{N} \rightarrow 0, \quad (1-p) \rightarrow 0 \quad \text{so that for some } c > 0,$$

$$(1-p) = c\left(\frac{mnp}{N}\right)^\rho + o\left(\left(\frac{mnp}{N}\right)^\rho\right), \quad 0 < \rho < 1, \quad \text{and}$$

$$\frac{mnp}{N \left(1 - \frac{1}{3(\rho+1)}\right)} \rightarrow \infty ;$$

$$3. \quad \frac{mnp}{N} \rightarrow 0, \quad (1-p) = c\left(\frac{mnp}{N}\right)^\rho + o\left(\left(\frac{mnp}{N}\right)^\rho\right), \quad \rho \geq 1, \quad \text{and}$$

$$\frac{mnp}{N^{5/6}} \rightarrow \infty ;$$

$$4. \quad \frac{mnp}{N} \rightarrow r > 0 ;$$

$$5. \quad \frac{mnp}{N} \rightarrow \infty \quad \text{and} \quad \frac{3mnp}{N} - \log N \rightarrow -\infty .$$

From (29),

$$\begin{aligned}\log \phi_m(t) &= nm \log(1-p) + \sum_{i=1}^N \log(t-t_j^{(m)}) = \sum_{i=1}^N \log(1+\tau_i t) \\ &= \sum_{i=1}^N \sum_{k=1}^{\infty} \frac{(\tau_i t)^k}{k} (-1)^{k+1}.\end{aligned}$$

Thus,

$$\frac{\kappa_{[v]}}{v!} = \sum_{i=1}^N \frac{(-1)^v}{v} \tau_i^v, \quad 0 < \tau_i \leq 1,$$

and

$$|\kappa_{[v]}|/v! \leq \frac{1}{v} \sum_{i=1}^N |\tau_i^v| \leq N/v.$$

Then

$$\left| \sum_{j=1}^{\ell} \beta_{j,\ell} \kappa_{[j]} \right| \leq c_{\ell} N, \quad (30)$$

since the  $\beta_{j,\ell}$  do not depend on  $N, n, m$ , or  $p$ .

We now establish the following theorem.

$$f(x) = c(x-x_1)(x-x_2)\cdots(x-x_N), \quad x_1 \leq x_2 \leq \cdots \leq x_N,$$

the representation follows by setting  $\tau_j = -(t_j^{(m)})^{-1}$  and noting that  $\xi(0) = \phi_m(0) = 1$ .

Let  $\kappa_\ell = \kappa_\ell(n, N, m, p)$  be the cumulants of  $S$  and let  $\kappa_{[v]}$  be the factorial cumulants of  $S$ . That is,

$$\log \phi_m(t) = \sum_{v=1}^{\infty} \kappa_{[v]} t^v / v!.$$

Then

$$\kappa_\ell = \sum_{j=1}^{\ell} B_{j,\ell} \kappa_{[j]}, \quad \ell \geq 2,$$

where  $B_{j,\ell}$  are the Stirling numbers of the second kind.

Then, as  $N \rightarrow \infty$ ,

$$V = (S - E(S)) / \sigma_S$$

is asymptotically distributed by the standard normal distribution (mean 0, variance unity), whenever

$$\kappa_\ell / \kappa_2^{\ell/2} \rightarrow 0, \quad \ell > 2.$$

Proof. Let  $Y$  be a Bernoulli random variable with  $P\{Y = 1\} = \tau$ .

Then the factorial moment generating function of  $Y$  is

$$E_Y\{(1+t)^Y\} = (1+\tau t).$$

If

$$W = \sum_{j=1}^N Y_j,$$

where  $Y_1, Y_2, \dots, Y_N$  are mutually independent Bernoulli random variables with  $P\{Y_j = 1\} = \tau_j$ , then the factorial moment generating function of  $W$  is

$$\xi(t) = E_W\{(1+t)^W\} = \prod_{j=1}^N E_{Y_j}\{(1+t)^{Y_j}\} = \prod_{j=1}^N (1+\tau_j t), \quad (28)$$

where  $0 \leq \tau_j \leq 1$ ,  $j = 1, 2, \dots, N$ . From Theorem 4, the factorial moment generating fraction of  $S$  may be written

$$\phi_m(t) = (1-p)^{nm} \prod_{j=1}^N (t - t_j^{(m)}), \quad m = 0, 1, \dots, \quad (29)$$

where  $t_j^{(m)}$  are real and  $-(1-p)^{-m} \leq t_j^{(m)} \leq -1$ ,  $j = 1, 2, \dots, N$ .

Since every polynomial of degree  $N$  with real roots has a unique representation of the form

The zeros of  $\phi_0(t)$  are  $t_1^{(0)} = t_2^{(0)} = \dots = t_N^{(0)} = -1$ . The zeros of  $\phi_1(t)$  are  $t_1^{(1)} = -1, \dots, t_{N-n}^{(1)} = -1, t_{N-n+1}^{(1)} = -1/(1-p), \dots, t_N^{(1)} = -1/(1-p)$ . Now apply Lemma 3 with  $\psi(z) = \phi_1(z)$  obtaining  $a = 1, b = (1-p)^{-1}$ . Then, the zeros of  $\phi_2(t)$  are real and satisfy

$$-(1-p)^{-2} \leq t_j^{(2)} \leq -1, \quad j = 1, 2, \dots, N.$$

It then follows readily by induction that the zeros of  $\phi_k(t)$  are real and satisfy

$$-(1-p)^{-k} \leq t_j^{(k)} \leq -1, \quad j = 1, 2, \dots, N, \quad k = 2, 3, \dots$$

**Theorem 5.** For  $1 \leq n \leq N, 0 \leq p \leq 1, m \geq 1$ ,  $S$  has a representation as the sum of  $N$  mutually independent Bernoulli random variables. That is, there exist mutually independent Bernoulli random variables,  $Y_j = Y_j(N, m, p, n), j = 1, 2, \dots, N$ , such that

$$S = \sum_{j=1}^N Y_j \quad (26)$$

and

$$P\{Y_j = 1\} = Y_j = 1 - P\{Y_j = 0\}. \quad (27)$$

$$B_p = \bigcap_{-\infty < \gamma < \infty} B_{p,\gamma} = \{z: z \text{ real}, -b(1-p)^{-1} \leq x \leq -a(1-p)^{-1}\}. \quad (25)$$

Consequently,  $C \cup B_p$  is contained in the interval (21), proving the lemma.

We now establish the following theorem.

Theorem 4. Let

$$\phi_m(t) = \sum_{r=0}^N \binom{N}{r} t^r \binom{N}{n}^{-m} \left( \sum_{j=0}^r (1-p)^j \binom{N-r}{n-j} \binom{r}{j} \right)^m.$$

Let  $t_1^{(m)}, t_2^{(m)}, \dots, t_N^{(m)}$  be the zeros (not necessarily distinct) of  $\phi_m(t)$ . Then  $t_j^{(m)}, j = 1, 2, \dots, N$  are all real and

$$-(1-p)^{-m} \leq t_j^{(m)} \leq -1, \quad j = 1, 2, \dots, N; m = 0, 1, \dots.$$

Proof. From (19),

$$\phi_{m+1}(t) = T(\phi_m(t)), \quad m = 0, 1, \dots,$$

and from (13),

$$\phi_0(t) = (1+t)^N.$$



That is,  $\psi_1^*(z_1^{(1)}, z_2^{(1)}, \dots, z_N^{(1)}) = T(\psi(z^*))$  is a linear symmetric function of  $z_1^{(1)}, z_2^{(1)}, \dots, z_N^{(1)}$ . Thus, the conditions of Walsh's theorem (M. Harden [5], p. 62) are satisfied. Thus, if  $z_1^{(0)}, z_2^{(0)}, \dots, z_N^{(0)}$  are points in  $C_\gamma$ , then there is at least one point  $\zeta$  in  $C_\gamma$  such that

$$T[(z^* - \zeta)^N] = 0,$$

that is, one can set  $z_1^{(1)} = \zeta, z_2^{(1)} = \zeta, \dots, z_N^{(1)} = \zeta$  and preserve the value 0. From (18),

$$T[(z^* - \zeta)^N] = (z^* - \zeta)^{N-n} (z^* - \zeta - pz^*)^n = 0.$$

Thus either  $z^* = \zeta$  and therefore  $z^*$  is in  $C_\gamma$  or  $z^* = \zeta(1-p)^{-1}$  and  $z^*$  is in

$$B_{p,\gamma} = \{z: |z + (c-1\gamma)(1-p)^{-1}| \leq [(c-a)^2 + \gamma^2]^{1/2} (1-p)^{-1}\}. \quad (23)$$

However,  $\gamma$  is real and arbitrary. Hence it is clear that

$$C = \bigcup_{-\infty < \gamma < \infty} C_\gamma = \{z: z \text{ real}, -b \leq x \leq -a\} \quad (24)$$

and

and

$$\psi_1(z) = T(\psi(z)) = c_1 \prod_{\alpha=1}^N (z - z_{\alpha}^{(1)}). \quad (20)$$

If the zeros of  $\psi(z)$  are real and satisfy

$$-b \leq x_{\alpha} \leq -a, \quad a, b \geq 0,$$

then the zeros of  $\psi_1(z)$  are real and satisfy

$$-\frac{b}{(1-p)} \leq x_{\alpha}^{(1)} \leq -a. \quad (21)$$

Proof. Let

$$C_{\gamma} = \{z: |z + (c - i\gamma)| \leq [(c-a)^2 + \gamma^2]^{1/2}, c = \frac{1}{2}(a+b)\}. \quad (22)$$

Clearly  $-a$  and  $-b$  are on the boundary of the circular region  $C_{\gamma}$ . Consequently all zeros of  $\psi(z)$  are in  $C_{\gamma}$ . Let  $z^*$  be a zero of  $\psi(z)$ . Let

$$\psi_1^*(z_1^{(1)}, z_2^{(1)}, \dots, z_N^{(1)}) = c_1 (z^* - z_1^{(1)}) (z^* - z_2^{(1)}) \dots (z^* - z_N^{(1)}).$$

$$\begin{aligned}
& \left( \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j}{N(j)} D^j \right) \sum_{r=0}^N \frac{\binom{N}{r} t^r}{\binom{N}{n}} \left( \sum_{\alpha=0}^r (1-p)^\alpha \binom{N-r}{n-\alpha} \binom{r}{\alpha} \right)^k \\
&= \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j}{N(j)} \sum_{r=0}^N \binom{N}{r} r(j) t^{r-j} \left( \sum_{\alpha=0}^r (1-p)^\alpha \binom{N-r}{n-\alpha} \binom{r}{\alpha} \right)^k, \\
&= \sum_{r=0}^N t^r \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} \binom{r}{j}}{\binom{N}{j}} p^j \left( \sum_{\alpha=0}^r (1-p)^\alpha \binom{N-r}{n-\alpha} \binom{r}{\alpha} \right)^k.
\end{aligned}$$

The conclusion now follows from Lemma 2.

Let

$$T(f(t)) = \left( \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j}{N(j)} D^j \right) f(t), \quad 0 < p < 1. \quad (18)$$

Then, from Theorem 3, we have that

$$\phi_{m+1}(t) = T(\phi_m(t)), \quad \phi_0(t) = (1+t)^N. \quad (19)$$

Lemma 3. Extend the domain of  $T$  to the complex plane, letting  $z = x + iy; x, y$  real. Let

$$\psi(z) = \prod_{\alpha=1}^N (z - z_\alpha)$$

Theorem 3. The factorial moment generating function of the number of empty cells  $\phi_m(t)$  (12) satisfies the following differential-difference equation,

$$\phi_{m+1}(t) = \left( \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j D^j}{N(j)} \right) \phi_m(t), \quad m = 0, 1, \dots, \quad (17)$$

where  $D^j = \frac{d^j}{dt^j}$ .

Proof. For  $m = 0$ ,  $\phi_0(t) = (1+t)^N$ ; hence

$$\begin{aligned} \left( \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j D^j}{N(j)} \right) (1+t)^N &= \sum_{j=0}^n \frac{(-1)^j \binom{n}{j} (pt)^j N(j)}{N(j)} \cdot [(1+t)^{N-n} (1+t)^{n-j}] \\ &= (1+t)^{N-n} \sum_{j=0}^n (-1)^j \binom{n}{j} (pt)^j (1+t)^{n-j} \\ &= (1+t)^{N-n} (1+t-pt)^n, \end{aligned}$$

in agreement with (14).

Assume that (17) holds for  $m = 1, 2, \dots, k$ . Then, from (12),

