# The Number of Hierarchical Orderings 

N. J. A. Sloane<br>AT\&T Shannon Labs<br>Florham Park, NJ 07932-0971, USA<br>(njas@research.att.com, http://www.research.att.com/~njas)

Thomas Wieder<br>Darmstadt University of Technology<br>Institute for Materials Science<br>D-64287 Darmstadt, Germany<br>(thomas.wieder@epost.de, http://homepages.tu-darmstadt.de/~wieder)


#### Abstract

An ordered set-partition (or preferential arrangement) of $n$ labeled elements represents a single "hierarchy"; these are enumerated by the ordered Bell numbers. In this note we determine the number of "hierarchical orderings" or "societies", where the $n$ elements are first partitioned into $m \leq n$ subsets and a hierarchy is specified for each subset. We also consider the unlabeled case, where the ordered Bell numbers are replaced by the composition numbers. If there is only a single hierarchy, we show that the average rank of an element is asymptotic to $n /(4 \log 2)$ in the labeled case and to $n / 4$ in the unlabeled case.


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## 1 Introduction

Suppose we are given a set $S$ of $n$ labeled elements (or "individuals"). The number of ordered set-partitions (or "hierarchies") on $S$ is given by the ordered Bell number $B_{n}$ (see sequence A670 in [10] for properties and references). A hierarchical ordering or society on $S$ is specified by first distributing the elements into $m \leq n$ unlabeled and nonempty subsets, and forming an ordered set-partition in each subset. In Section 2 we will determine the number of different structures of this type. Section 3 discusses the analogous question in the unlabeled case, when the elements are indistinguishable.

The original motivation for this work was to try to describe the structure of a "typical" society. Of course Sections 2 and 3 just enumerate them. However, in Section 4 we consider the distribution of ranks in a random selection of a single hierarchy, in both the labeled and unlabeled cases.

Structures of the kind considered here were discussed in a classic combinatorics paper by Motzkin [6]. In his terminology, the labeled structures in Section 2 would be called "sets of lists of sets", and the unlabeled structures in Section 3 "sets of lists of numbers".*

[^0]
## 2 The labeled case

Let $H_{n}$ denote the number of possible hierarchical orderings or societies, with exponential generating function (or e.g.f.) $H(x)=\sum_{n \geq 0} H_{n} x^{n} / n$ !. An explicit formula for $H(x)$ follows from a standard application of the exponential formula in combinatorics.

## Theorem 1

$$
\begin{equation*}
H(x)=\exp (B(x)-1) \tag{1}
\end{equation*}
$$

where $B(x)=1 /\left(2-e^{x}\right)$ is the e.g.f. for the ordered Bell numbers.
Proof. This is immediate from (for example) [11, Cor. 3.4.1], or [2, Chap. 1.4, p. 46].
The first few values $H_{n}$ for $n=0,1,2, \ldots$ are $1,1,4,23,173,1602,17575,222497,3188806$, $50988405, \ldots$ (this is now sequence A75729 in [10]). Table I illustrates the case $n=3$.

Several properties can be deduced from Theorem 1.
(i) By logarithmic differentiation of (1) (cf. [11, Chap. 1, p. 22]) we obtain a recurrence

$$
\begin{equation*}
H_{n}=\sum_{k=1}^{n}\binom{n-1}{k-1} B_{k} H_{n-k} \tag{2}
\end{equation*}
$$

(ii) Expanding the right-hand side of (1) leads to an explicit formula:

$$
\begin{equation*}
H_{n}=\sum_{\left(m_{1}, m_{2}, \ldots, m_{n}\right)} \frac{n!\prod_{j=1}^{n} B_{j}^{m_{j}}}{\prod_{j=1}^{n} m_{j}!(j!)^{m_{j}}}, \tag{3}
\end{equation*}
$$

where the sum is over all $\left(m_{1}, m_{2}, \ldots, m_{n}\right)$ such that $\sum_{j=1}^{n} j m_{j}=n$; that is, $m_{j}$ is the number of subsets of $S$ containing $j$ elements, for $j=1, \ldots, n$.

When $n=6$, for example,
$H_{6}=\frac{6!}{6!(1!)^{6}} 1+\frac{6!}{4!1!(1!)^{4}(2!)^{1}} 1^{4} 3^{1}+\frac{6!}{2!2!(1!)^{2}(2!)^{2}} 1^{2} 3^{2}+\frac{6!}{3!(2!)^{3}} 3^{3}+\frac{6!}{3!1!(1!)^{3}(3!)^{1}} 1^{3} 13^{1}+$
 $\frac{6!}{1!(6!)^{1}} 4683^{1}=17575$.
(iii) The e.g.f. satisfies the differential equation

$$
H^{\prime}(x) \frac{(2-\exp (x))^{2}}{\exp (x)}=H(x)
$$

(iv) Asymptotic behavior. The e.g.f. has an essential singularity at $x=\log 2$. The asymptotics are sufficiently complicated that we sought computer assistance. Salvy's Maple package gdev [5], [9] is specifically designed for this purpose. The result, after simplification, is that

$$
\begin{equation*}
H_{n} \sim \frac{n!e^{\sqrt{2 n / \log 2}}}{C^{1 / 4} n^{3 / 4}(\log 2)^{n}} \text { as } n \rightarrow \infty, \tag{4}
\end{equation*}
$$

structures in Section 2 are defined by the specification

$$
[H,\{H=\operatorname{Set}(\operatorname{Sequence}(\operatorname{Set}(Z, \text { card }>=1), \text { card }>=1))\} \text {, labeled }] .
$$

[10] now contains the sequences enumerating all such Motzkin-type structures in which the specification involves up to three occurrences of Set and Sequence.

Table I: For $n=3$ elements there are 23 hierarchical orderings into at most three different subsets. The subsets are separated by bars, and the hierarchy within a subset is indicated by the vertical arrangement.


| 1 |
| :--- |
| 3 |
| 2 |



|  |  |
| :--- | :--- |
| 2 |  |
| 1 | 3 |


where

$$
C=32 \pi^{2} \exp \left(3-\frac{1}{\log 2}\right) \log 2=1038.97 \ldots
$$

This implies that

$$
\log H_{n} \sim n \log n-n(1+\log \log 2)+\sqrt{\frac{2 n}{\log 2}}+O(\log n)
$$

For comparison, $B_{n}$ satisfies

$$
\begin{gather*}
B_{n} \sim \frac{n!}{2(\log 2)^{n+1}}  \tag{5}\\
\log B_{n} \sim n \log n-n(1+\log \log 2)+O(\log n)
\end{gather*}
$$

By iterating Theorem 1 we can also count hierarchies of hierarchical orderings. The e.g.f. is

$$
\begin{equation*}
\exp \left(\exp \left(\frac{1}{2-\exp (x)}-1\right)-1\right) \tag{6}
\end{equation*}
$$

and the first few terms are $1,1,6,52,588,8174,134537,2554647,54909468,1316675221, \ldots$ (sequence A75756 in [10]).

## 3 The unlabeled case

If the initial $n$ elements are unlabeled, ordered set-partitions are called "compositions" of $n$, and their number is $2^{n-1}$ [8, p. 124]. To obtain a hierarchical ordering we partition the elements into $m \leq n$ unlabeled and nonempty subsets, and form a composition of each subset. Let $U_{n}$ denote the number of such hierarchical orderings, with ordinary generating function (or o.g.f.) $U(x)=\sum_{n \geq 0} U_{n} x^{n}$.

## Theorem 2

$$
\begin{equation*}
U(x)=\prod_{j \geq 1} \frac{1}{\left(1-x^{j}\right)^{2^{j-1}}} . \tag{7}
\end{equation*}
$$

Proof. This is the unlabeled analogue of Theorem 1. If $a_{n}, n \geq 1$, is the number of $n$-element objects with a certain property, then $b_{n}$, the number of disjoint unions of such objects with a total of $n$ elements, where the order of the components is unimportant, is given by

$$
1+\sum_{n=1}^{\infty} b_{n} x^{n}=\prod_{j=1}^{\infty}\left(1-x^{j}\right)^{-a_{j}}
$$

(see for example [3, p. 91]).
The first few values $U_{n}$ are $1,1,3,7,18,42,104,244,585,1373, \ldots$ (sequence A34691 in [10]). When $n=3$, for example, the $H_{3}=23$ hierarchical orderings in Table I reduce to $U_{3}=7$ when the labels are removed.

Properties. (i) Logarithmic differentiation of (7) leads to a recurrence:

$$
\begin{equation*}
U_{n}=\frac{1}{n} \sum_{k=1}^{n} \alpha_{k} U_{n-k}, \text { where } \alpha_{k}=\sum_{d \mid k} d 2^{d-1} . \tag{8}
\end{equation*}
$$

(ii) It is not so straightforward to find the asymptotic behavior in this case. This is to be expected, since the generating function for the number of partitions of $n$ has a similar form to (7). Also, (7) does not belong to the family of generalized partition functions considered by Meinardus and discussed in [1, Chap. 7]. However, the saddle point method applies.

## Theorem 3

$$
\begin{equation*}
U_{n} \sim \frac{2^{n} e^{\sqrt{2 n}}}{\sqrt{2 \pi} 2^{3 / 4} e^{1 / 4} n^{3 / 4}} \text { as } n \rightarrow \infty . \tag{9}
\end{equation*}
$$

Proof. We have

$$
\begin{aligned}
\log U(x) & =\sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{2^{n-1} x^{m n}}{m} \\
& =\sum_{N=1}^{\infty} x^{N} \sum_{d \mid N} \frac{d 2^{d-1}}{N},
\end{aligned}
$$

the interchange of summations being justified since all terms are positive, so

$$
\begin{equation*}
\log U(x)=\sum_{k=1}^{\infty} \frac{x^{k}}{1-2 x^{k}} . \tag{10}
\end{equation*}
$$

This has poles at $2^{-1}, 2^{-1 / 2}, 2^{-1 / 3}, \ldots$, and the radius of convergence is $1 / 2$. The pole at $x=1 / 2$ dominates, and we apply the saddle-point method as in $[7, \S 12]$. The saddle point is at $x=r_{n}$, the solution to

$$
r_{n} \frac{U^{\prime}\left(r_{n}\right)}{U\left(r_{n}\right)}=n,
$$

which is

$$
r_{n}=\frac{1}{2}-\frac{1}{8 n} \sqrt{8 n+1}+\frac{1}{8 n}+O\left(n^{-3 / 2}\right) .
$$

Then [7, Eq. (12.9)] leads to (9).

## 4 The structure of a random hierarchy

In this section we consider the case of a single (labeled or unlabeled) hierarchy. The elements at the bottom of the hierarchy will be said to have rank 1 , those at the next level rank 2 , and so on. The maximal rank in a hierarchy is its height.

Suppose there are $n$ labeled elements. Let $X$ be a hierarchy chosen at random from the $B_{n}$ possibilities, and let $x \in X$ be a randomly chosen element. There are $h!\left\{\begin{array}{l}n \\ h\end{array}\right\}$ ways that $X$ can
have height $h$, where $\left\{\begin{array}{l}n \\ h\end{array}\right\}$ is a Stirling number of the second kind (cf. [4, Chap. 7, Problem 44]), and indeed

$$
B_{n}=\sum_{h=0}^{n} h!\left\{\begin{array}{l}
n \\
h
\end{array}\right\}
$$

Given that $X$ has height $h, x \in X$ is equally likely to have any rank from 1 to $r$. It follows that the probability that a randomly chosen $x$ has rank $r$ is

$$
P_{n, r}=\sum_{i=r}^{n} \frac{1}{i} \frac{i!\left\{\begin{array}{l}
n  \tag{11}\\
i
\end{array}\right\}}{B_{n}}=\frac{1}{B_{n}} \sum_{i=r}^{n}(i-1)!\left\{\begin{array}{l}
n \\
i
\end{array}\right\}
$$

The average rank is

$$
a_{n}=\sum_{r=1}^{n} r P_{n, r}=\frac{1}{2 B_{n}} \sum_{i=1}^{n}(i+1)!\left\{\begin{array}{c}
n  \tag{12}\\
i
\end{array}\right\} .
$$

The numbers $a_{n} B_{n}, n=0,1, \ldots$, have e.g.f.

$$
\sum_{n=0}^{\infty} \frac{x^{n}}{n!} \sum_{i=1}^{n} \frac{(i+1)!}{2}\left\{\begin{array}{c}
n \\
i
\end{array}\right\}=-\frac{1}{2} \frac{\left(e^{x}-1\right)\left(e^{x}-3\right)}{\left(e^{x}-2\right)^{2}}
$$

after some simplification, using standard properties of Stirling numbers (cf. [4, Table 351]). This implies

$$
\begin{equation*}
a_{n} B_{n} \sim n!\frac{n}{8(\log 2)^{n+2}} \text { as } n \rightarrow \infty . \tag{13}
\end{equation*}
$$

Combining this with (5) we find that the average rank is asymptotic to

$$
\begin{equation*}
\frac{n}{4 \log 2}=0.36067 \ldots n \text { as } n \rightarrow \infty . \tag{14}
\end{equation*}
$$

In the unlabeled case, if one of the $2^{n-1}$ compositions of $n$ is chosen at random, $X$ (say), and $x \in X$ is picked at random, one can show that the probability that $x$ has rank $r$ is

$$
\begin{equation*}
\frac{1}{n 2^{n-1}} \sum_{i=r}^{n}\binom{n}{i} \tag{15}
\end{equation*}
$$

and the average rank is $(n+3) / 4$. Ranks are higher in the labeled case.
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[^0]:    *The Maple package combstruct [5] makes it easy to generate such structures. For example, the labeled

