

Generating Functions in Engineering and the Applied Sciences



Synthesis Lectures on Engineering

Each book in the series is written by a well known expert in the field. Most titles cover subjects such as professional development, education, and study skills, as well as basic introductory undergraduate material and other topics appropriate for a broader and less technical audience. In addition, the series includes several titles written on very specific topics not covered elsewhere in the Synthesis Digital Library.

Generating Functions in Engineering and the Applied Sciences

Rajan Chattamvelli and Ramalingam Shanmugam
2019

Transformative Teaching: A Collection of Stories of Engineering Faculty's Pedagogical Journeys

Nadia Kellam, Brooke Coley, and Audrey Boklage
2019

Ancient Hindu Science: Its Transmission and Impact of World Cultures

Alok Kumar
2019

Value Relational Engineering

Shuichi Fukuda
2018

Strategic Cost Fundamentals: for Designers, Engineers, Technologists, Estimators, Project Managers, and Financial Analysts

Robert C. Creese
2018

Concise Introduction to Cement Chemistry and Manufacturing

Tadele Assefa Aragaw
2018

Data Mining and Market Intelligence: Implications for Decision Making

Mustapha Akinkunmi
2018

Empowering Professional Teaching in Engineering: Sustaining the Scholarship of Teaching

John Heywood
2018

The Human Side of Engineering

John Heywood
2017

Geometric Programming for Design Equation Development and Cost/Profit Optimization (with illustrative case study problems and solutions), Third Edition

Robert C. Creese
2016

Engineering Principles in Everyday Life for Non-Engineers

Saeed Benjamin Niku
2016

A, B, See... in 3D: A Workbook to Improve 3-D Visualization Skills

Dan G. Dimitriu
2015

The Captains of Energy: Systems Dynamics from an Energy Perspective

Vincent C. Prantil and Timothy Decker
2015

Lying by Approximation: The Truth about Finite Element Analysis

Vincent C. Prantil, Christopher Papadopoulos, and Paul D. Gessler
2013

Simplified Models for Assessing Heat and Mass Transfer in Evaporative Towers

Alessandra De Angelis, Onorio Saro, Giulio Lorenzini, Stefano D'Elia, and Marco Medici
2013

The Engineering Design Challenge: A Creative Process

Charles W. Dolan
2013

The Making of Green Engineers: Sustainable Development and the Hybrid Imagination

Andrew Jamison
2013

Crafting Your Research Future: A Guide to Successful Master's and Ph.D. Degrees in Science & Engineering

Charles X. Ling and Qiang Yang
2012

Fundamentals of Engineering Economics and Decision Analysis

David L. Whitman and Ronald E. Terry

2012

A Little Book on Teaching: A Beginner's Guide for Educators of Engineering and Applied Science

Steven F. Barrett

2012

Engineering Thermodynamics and 21st Century Energy Problems: A Textbook Companion for Student Engagement

Donna Riley

2011

MATLAB for Engineering and the Life Sciences

Joseph V. Tranquillo

2011

Systems Engineering: Building Successful Systems

Howard Eisner

2011

Fin Shape Thermal Optimization Using Bejan's Constructal Theory

Giulio Lorenzini, Simone Moretti, and Alessandra Conti

2011

Geometric Programming for Design and Cost Optimization (with illustrative case study problems and solutions), Second Edition

Robert C. Creese

2010

Survive and Thrive: A Guide for Untenured Faculty

Wendy C. Crone

2010

Geometric Programming for Design and Cost Optimization (with Illustrative Case Study Problems and Solutions)

Robert C. Creese

2009

Style and Ethics of Communication in Science and Engineering

Jay D. Humphrey and Jeffrey W. Holmes

2008

[Introduction to Engineering: A Starter's Guide with Hands-On Analog Multimedia Explorations](#)

Lina J. Karam and Naji Mounsef
2008

[Introduction to Engineering: A Starter's Guide with Hands-On Digital Multimedia and Robotics Explorations](#)

Lina J. Karam and Naji Mounsef
2008

[CAD/CAM of Sculptured Surfaces on Multi-Axis NC Machine: The DG/K-Based Approach](#)

Stephen P. Radzevich
2008

[Tensor Properties of Solids, Part Two: Transport Properties of Solids](#)

Richard F. Tinder
2007

[Tensor Properties of Solids, Part One: Equilibrium Tensor Properties of Solids](#)

Richard F. Tinder
2007

[Essentials of Applied Mathematics for Scientists and Engineers](#)

Robert G. Watts
2007

[Project Management for Engineering Design](#)

Charles Lessard and Joseph Lessard
2007

[Relativistic Flight Mechanics and Space Travel](#)

Richard F. Tinder
2006

© Springer Nature Switzerland AG 2022
Reprint of original edition © Morgan & Claypool 2019

All rights reserved. No part of this publication may be reproduced, stored in a retrieval system, or transmitted in any form or by any means—electronic, mechanical, photocopy, recording, or any other except for brief quotations in printed reviews, without the prior permission of the publisher.

Generating Functions in Engineering and the Applied Sciences
Rajan Chattamvelli and Ramalingam Shanmugam

ISBN: 978-3-031-79409-4 paperback
ISBN: 978-3-031-79410-0 ebook
ISBN: 978-3-031-79411-7 hardcover

DOI 10.1007/978-3-031-79410-0

A Publication in the Springer series
SYNTHESIS LECTURES ON ENGINEERING

Lecture #37
Series ISSN
Print 1939-5221 Electronic 1939-523X

Generating Functions in Engineering and the Applied Sciences

Rajan Chattamvelli

VIT University, Vellore, Tamil Nadu

Ramalingam Shanmugam

Texas State University, San Marcos, TX

SYNTHESIS LECTURES ON ENGINEERING #37

ABSTRACT

This is an introductory book on generating functions (GFs) and their applications. It discusses commonly encountered generating functions in engineering and applied sciences, such as ordinary generating functions (OGF), exponential generating functions (EGF), probability generating functions (PGF), etc. Some new GFs like Pochhammer generating functions for both rising and falling factorials are introduced in Chapter 2. Two novel GFs called “mean deviation generating function” (MDGF) and “survival function generating function” (SFGF), are introduced in Chapter 3. The mean deviation of a variety of discrete distributions are derived using the MDGF. The last chapter discusses a large number of applications in various disciplines including algebra, analysis of algorithms, polymer chemistry, combinatorics, graph theory, number theory, reliability, epidemiology, bio-informatics, genetics, management, economics, and statistics.

Some background knowledge on GFs is often assumed for courses in analysis of algorithms, advanced data structures, digital signal processing (DSP), graph theory, etc. These are usually provided by either a course on “discrete mathematics” or “introduction to combinatorics.” But, GFs are also used in automata theory, bio-informatics, differential equations, DSP, number theory, physical chemistry, reliability engineering, stochastic processes, and so on. Students of these courses may not have exposure to discrete mathematics or combinatorics. This book is written in such a way that even those who do not have prior knowledge can easily follow through the chapters, and apply the lessons learned in their respective disciplines. The purpose is to give a broad exposure to commonly used techniques of combinatorial mathematics, highlighting applications in a variety of disciplines.

Any suggestions for improvement will be highly appreciated. Please send your comments to shanmugam@txstate.edu, and they will be incorporated in subsequent revisions.

KEYWORDS

algebra, analysis of algorithms, bio-informatics, CDF generating functions, combinatorics, cumulants, difference equations, discrete mathematics, economics, epidemiology, finance, genetics, graph theory, management, mean deviation generating function, moments, number theory, Pochhammer generating functions, polymer chemistry, power series, recurrence relations, reliability engineering, special numbers, statistics, strided sequences, survival function, truncated distributions.

Contents

	List of Tables	xiii
	Glossary of Terms	xv
1	Types of Generating Functions	1
1.1	Introduction	1
1.1.1	Origin of Generating Functions	1
1.1.2	Existence of Generating Functions	2
1.2	Notations and Nomenclatures	3
1.2.1	Rising and Falling Factorials	4
1.2.2	Dummy Variable	4
1.3	Types of Generating Functions	5
1.4	Ordinary Generating Functions	5
1.4.1	Recurrence Relations	7
1.4.2	Types of Sequences	7
1.4.3	OGF for Partial Sums	9
1.5	Exponential Generating Functions (EGF)	11
1.6	Pochhammer Generating Functions	14
1.6.1	Rising Pochhammer GF (RPGF)	14
1.6.2	Falling Pochhammer GF (FPGF)	15
1.7	Other Generating Functions	16
1.7.1	Auto-Covariance Generating Function	16
1.7.2	Information Generating Function (IGF)	16
1.7.3	Generating Functions in Graph Theory	16
1.7.4	Generating Functions in Number Theory	17
1.7.5	Rook Polynomial Generating Function	17
1.7.6	Stirling Numbers of Second Kind	17
1.8	Summary	18
2	Operations on Generating Functions	19
2.1	Basic Operations	19
2.1.1	Extracting Coefficients	20

2.1.2	Addition and Subtraction	20
2.1.3	Multiplication by Non-Zero Constant	20
2.1.4	Linear Combination	21
2.1.5	Shifting	21
2.1.6	Functions of Dummy Variable	23
2.1.7	Convolutions and Powers	24
2.1.8	Differentiation and Integration	28
2.1.9	Integration	30
2.2	Invertible Sequences	31
2.3	Composition of Generating Functions	32
2.4	Summary	32
3	Generating Functions in Statistics	33
3.1	Generating Functions in Statistics	33
3.1.1	Types of Generating Functions	34
3.2	Probability Generating Functions (PGF)	34
3.2.1	Properties of PGF	39
3.3	Generating Functions for CDF	40
3.4	Generating Functions for Survival Functions	42
3.5	Generating Functions for Mean Deviation	43
3.6	MD of Some Distributions	45
3.6.1	MD of Geometric Distribution	45
3.6.2	MD of Binomial Distribution	45
3.6.3	MD of Poisson distribution	47
3.6.4	MD of Negative Binomial Distribution	47
3.7	Moment Generating Functions (MGF)	48
3.7.1	Properties of Moment Generating Functions	49
3.8	Characteristic Functions	52
3.8.1	Properties of Characteristic Functions	53
3.9	Cumulant Generating Functions	54
3.9.1	Relations Among Moments and Cumulants	54
3.10	Factorial Moment Generating Functions	56
3.11	Conditional Moment Generating Functions (CMGF)	58
3.12	Generating Functions of Truncated Distributions	58
3.13	Convergence of Generating Functions	59
3.14	Summary	59

4	Applications of Generating Functions	61
4.1	Applications in Algebra	61
4.1.1	Series Involving Integer Parts	62
4.1.2	Permutation Inversions	62
4.1.3	Generating Function of Strided Sequences	64
4.2	Applications in Computing	64
4.2.1	Merge-Sort Algorithm Analysis	65
4.2.2	Quick-Sort Algorithm Analysis	66
4.2.3	Binary-Search Algorithm Analysis	67
4.2.4	Well-Formed Parentheses	68
4.2.5	Formal Languages	68
4.3	Applications in Combinatorics	69
4.3.1	Combinatorial Identities	69
4.3.2	New Generating Functions from Old	71
4.3.3	Recurrence Relations	71
4.3.4	Towers of Hanoi Puzzle	73
4.4	Applications in Graph Theory	74
4.4.1	Graph Enumeration	74
4.4.2	Tree Enumeration	76
4.5	Applications in Chemistry	76
4.5.1	Polymer Chemistry	77
4.5.2	Counting Isomers of Hydrocarbons	78
4.6	Applications in Epidemiology	79
4.6.1	Disease Progression and Containment	81
4.7	Applications in Number Theory	82
4.8	Applications in Statistics	83
4.8.1	Sums of IID Random Variables	83
4.8.2	Infinite Divisibility	84
4.8.3	Applications in Stochastic Processes	84
4.9	Applications in Reliability	85
4.9.1	Series-Parallel Systems	86
4.10	Applications in Bioinformatics	87
4.10.1	Lifetime of Cellular Proteins	87
4.10.2	Sequence Alignment	87
4.11	Applications in Genomics	88
4.12	Applications in Management	89

4.12.1 Annuity	91
4.13 Applications in Economics	91
4.14 Summary	92
Bibliography	93
Authors' Biographies	95
Index	97

List of Tables

1.1	Some standard generating functions	6
2.1	Convolution as diagonal sum	24
2.2	Summary of convolutions and powers	26
2.3	Summary of generating functions operations	28
3.1	Summary table of generating functions	35
3.2	MD of geometric distribution	46
3.3	MD of binomial distribution	46
3.4	MD of Poisson distribution	47
3.5	MD of negative binomial distribution	48
3.6	Table of characteristic functions	53
3.7	Summary table of zero-truncated generating functions	59

Glossary of Terms

Term	Meaning
CDFGF	Cumulative Distribution Function GF
CGF	Cumulant Generating Function
ChF	Characteristic Function
CMGF	Central Moment Generating Function
EGF	Exponential Generating Function
FCCGF	Factorial Cumulant Generating Function
FMGF	Factorial Moment Generating Function
FPGF	Falling Pochhammer Generating Function
GF	Generating Function
HCW	Health Care Worker
IGF	Information Generating Function
MDGF	Mean Deviation Generating Function
MGF	Moment Generating Function
OGF	Ordinary Generating Function
PGF	Probability Generating Function
PMF	Probability Mass Function
RoC	Radius of Convergence
RPGF	Rising Pochhammer Generating Function
SF	Survival Function
SFGF	Survival Function Generating Function
SIR	Susceptible, Infected, Recovered model
SIS	Susceptible, Infected, Susceptible model