THE DISTRIBUTION OF THE NUMBER OF ISOLATES IN A GROUP.

by

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Introduction. Consider a group consisting of \( N \) individuals. Each designates \( d \) of the others with whom he should prefer to be associated in some specified activity, i.e., each chooses \( d \) from \( N - 1 \) possible associates. In the context of the group and the specified activity, an individual is said to be an isolate if he is chosen by none of his fellow group members. It is immediately obvious that the number of isolates depends upon the size of the group, the number of choices permitted and the extent to which the group, as a social organism, provides acceptance for joint activities for the individuals who compose the group. Thus, when \( N \) and \( d \) are fixed, the number of isolates becomes an important characteristic of the group structure. When it is important to state whether the number of isolates is unusually large or small, it is necessary that the chance distribution of this number be known.

The history of attacks on the distribution problem is brief. Lazarsfeld, in a contribution to a paper by Moreno and Jennings \([6]\), gave the expected (mean) number of isolates as

\[
N \left[ \frac{(N - d - 1)/(N - 1)} \right]^{N - 1},
\]

but made no attempt to obtain the distribution. Bronfenbrenner \([1]\) gave (without proof) an incorrect version of the distribution function. He gave the expression, which he claimed was "---developed deductively and checked by empirical methods ---,

\[
F(i) = \Pr \{ i \text{ or less isolates} \} = 1 - \frac{(N - i - 2)(d)}{(N - 1)(d)},
\]

where \( a^{(b)} = a(a - 1)(a - 2) \ldots (a - b + 1) \). This form is not only incorrect; it gives completely nonsensical results in application. Edwards \([2]\) conjectured that the Bronfenbrenner formula gives the probability

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1. Numbers in square brackets refer to References at end of paper.
2 - The distribution of the number of isolates in a group - Leo Katz - 2
of a given person's including in his list of $\bar{d}$ at least one of $l + 1$
specified names. Edwards then gave correctly the probability of the
maximum possible number of isolates,

$$(2) \quad f(N - 1 - d) = \Pr \{N - 1 - d \text{ isolates}\} = \binom{N}{N - 1 - d} \frac{(d + 1)(N - 1 - d)}{(N - 1)^N}$$

where

$$\binom{a}{b}, \ b \leq a,$$

is the binomial coefficient $a!/[b!(a - b)!]$. Note that there cannot be $N - d$ isolates, since $d$ persons can be chosen for a maximum total of $(N - 1)d$ times, less than the $N_d$ choices actually made.

In the last paper cited above, Edwards goes on to set up the proba-
bility of $N - 2 - d$ isolates by eliminating irrelevant cases from those in
which the isolates name $d$ from a list of $d + 2$ while the non-isolates
choose $d$ from a list of $d + 1$ names, and indicates that the process might
be continued to obtain the probabilities of $N - 3 - d$ isolates, etc. The
form of these results, it is stated, would indicate a complicated alge-
braical expression for the required probability distribution and the ques-
tion is then raised whether the existing technique of experimentation
should not be modified to meet the requirement of simple mathematical
treatment.

In this paper, we shall first obtain the exact distribution of the
number of isolates on the assumption of random choice and second, we shall
obtain an approximation which does satisfy the requirement of simple mathe-
matical treatment. An example will be given to indicate the accuracy of
the approximation for a typical application.
Exact distribution of number of isolates. It should first be remarked that any division of the group into those who are isolates and those who may not be produces two distinct patterns of choices. Each isolate selects $d$ from among all those in the second group, but each member of the second group must select $d$ from among those members of the second group not including himself. Let

$$P_1 = \Pr \{ \text{exactly } i \text{ isolates in group} \}$$

and

$$R_1 = \Pr \{ i \text{ specified individuals are isolates} \}.$$ 

Then,

$$(3) \quad R_1 = \sum_{j=1}^{N-1-d} \Pr \{ j \text{ isolates} \} \Pr \{ \text{specified } i \text{ are among the } j \text{ isolates} \},$$

or

$$(3a) \quad R_1 = \sum_{j=i}^{N-1-d} P_j \frac{\binom{j}{i}}{\binom{N-i}{i}}.$$ 

As a consequence of the remark made at the beginning of this section, we see that

$$(4) \quad R_1 = \left[ \begin{array}{c} \binom{N-i}{d} \\ \frac{d}{N-1} \\ \frac{d}{N-1} \end{array} \right] \cdot \left[ \begin{array}{c} \binom{N-1-i}{d} \\ \frac{d}{N-1} \end{array} \right] = \binom{N-1}{i},$$

i.e. the probability that all members of the group select from the $N-i$ unspecified members. Therefore, to obtain the $P_1$, it is necessary to solve the system of equations,
\[ \sum_{j=1}^{n-1-d} \binom{j}{i} P_j = \binom{N}{i} R_i = Q_i, \quad i = 0, 1, \ldots, N-1-d. \]

If the system (5) is written in matrix form as \( AP = Q \), where \( P \) and \( Q \) are column vectors of the \( P_i \)'s and \( Q_i \)'s respectively and \( A \) is an \((N - d) \times (N - d)\) matrix with

\[ a_{ij} = \binom{j}{i}, \]

using the usual convention that

\[ \binom{j}{i} = 0 \]

if \( i > j \), then the determinant \( |A| = 1 \), \( A \) has an inverse with element

\[ a_{ij}^{-1} = (-1)^{i+j} \binom{j}{j-i} \]

and the system of equations (5) has the solution

\[ P_i = \sum_{j=i}^{N-1-d} (-1)^{i+j} \binom{j}{j-i} Q_j, \quad i = 0, \ldots, N-1-d. \]

Equation (6) gives the exact probability of \( i \) isolates as a linear combination of the \( Q_j \). Computation of the values of the \( Q_j \) may be made recursively, noting that \( Q_0 = 1 \) and

\[ \frac{Q_{j+1}}{Q_j} = \frac{N - j - d}{j + 1} \left( \frac{N - j - d}{N - j} \right) \left( \frac{N}{N - j - 1} \right)^{N-j-1} \]

The form of the last term in (7) suggests interesting asymptotic behavior.

We are, however, less interested in asymptotic characteristics of the distribution than in its properties for moderate values of \( N \). We shall take the asymptotic behavior to give an indication of what may be a reasonable approximation, but the quality of the approximation must be judged
5 - The distribution of the number of isolates in a group - Leo Katz - 5

by results for typical cases; here, \( N \) is usually between 10 and 100. We shall later consider a typical example in which \( N = 26, \ d = 3 \).

If we do not require the values of the individual \( P_i \) but are only interested in the moments of the distribution of isolates, it turns out that the \( Q_j \) quantities are of central importance.

Let \( a_{ki} \), \( 1 \leq i \leq k \), be the Stirling numbers of the second kind defined by

\[
\begin{align*}
  m^k &= \sum_{i=1}^{k} a_{ki} m^{(i)}.
\end{align*}
\]

These coefficients were first tabulated by Stirling in 1730; a lengthy account of their history appears in Jordan's work on Finite Differences [ 5 ], where the table is extended to \( k = 12 \). More recently, Stevens [ 7 ] has given a table to \( k = 25 \).

Form the sum,

\[
\begin{align*}
  \sum_{i=1}^{k} a_{ki} i! \quad Q_i &= \sum_{i=1}^{k} \left\{ a_{ki} i! \sum_{j=1}^{N-1-d} \binom{j}{i} P_j \right\}
\end{align*}
\]

by equation (5). But

\[
\begin{align*}
  \binom{j}{i} &= \frac{j^{(i)} \cdot (i-1)!}{(i)!} \text{ and } j^{(i)} \equiv 0
\end{align*}
\]

for \( j < i \). Then, since the order of summation may be interchanged,

\[
\begin{align*}
  \sum_{i=1}^{k} a_{ki} i! \quad Q_i &= \sum_{j=0}^{N-1-d} \left\{ \sum_{i=1}^{k} a_{ki} j^{(i)} \right\} \sum_{j=0}^{N-1-d} j^k P_j = \mu_k,
\end{align*}
\]

the \( k \)-th moment (about zero) of the distribution. Jordan points out that the coefficients \( a_{ki} \) are related to Boole's "differences of zero" by the formula \( i! \quad a_{ki} = \Delta^i 0^k \). Thus the coefficient of \( Q_i \) in (10) is
6 - The distribution of the number of isolates in a group - Leo Katz - 6

\[ b_{ki} = \Delta^{i} 0^{k} = \left[ \Delta^{i} x^{k} \right]_{x=0} \]

The \( b_{ki} \) may be computed recursively by

\[ (11) \quad b_{k+1,i} = i(b_{k,i-1} + b_{ki}) \]

where \( b_{11} = 1 \) and \( b_{k0} = 0 \) for all \( k \). A short table of the coefficients suitable for moments up to the eighth order follows:

Table of \( b_{ki} = \Delta^{i} 0^{k} \).

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
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<td>191,520</td>
<td>141,120</td>
<td>40,320</td>
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</table>

The factorial moments are even simpler, being given by

\[ (12) \quad \mu_{[k]} = \frac{N-1-d}{\sum_{j=0}^{k} j^{(k)} \varphi_{j} = k! \varphi_{k}} \]

We shall have occasion to use the factorial moments in the following section.
Approximate distribution of isolates. From (10), we compute the mean and the variance of the distribution of isolates and obtain, upon some simplification,

$$\text{mean} (i) = N(1 - \frac{d}{N-1})^{N-1}$$

and

$$\text{var}(i) = N(1 - \frac{d}{N-1})^{N-1} [ 1 + (N-1-d)(1 - \frac{d}{N-2})^{N-2} - N(1 - \frac{d}{N-1})^{N-1} ]$$

From the second of these,

$$\text{var}(i) = \text{mean}(i) [ 1 - (d+1)(1 - \frac{d}{N-2})^{N-2} + \text{terms in } (N-1)^{-2} ]$$

The form of the variance strongly suggests the binomial frequency distribution with both parameters, $n$ and $p$, to be determined. For the binomial distribution $\mu[k] = \binom{n}{k} p^k$, and, fitting the first two moments, we should have

$$\hat{p} = \mu[1] - \frac{\mu[2]}{\mu[1]} \quad \text{and} \quad \hat{n} = \mu[1]$$

Also, since $\mu[k+1]/\mu[k] = (n-k)p$, we form the functions,

$$D_k = \frac{\mu[k+1]}{\mu[k]} - k \frac{\mu[2]}{\mu[1]} + (k-1) \mu[1], \quad k = 2, 3, 4, \ldots$$

which vanish identically for the binomial distribution. These functions are equivalent to the "total criteria" proposed by Guldberg [4] and Frisch [5] for judging whether an observed series may be approximated by a binomial frequency function. In their work, the approximation is considered to be good when the criterion functions of the moments of the observed series are close to zero. We shall extend the notion to cover the case of approximation of a more complicated probability law by the binomial law.
Setting $k = 2$ and $k = 3$ in (15) gives two functions which are exactly equivalent to the two criteria given by Guldberg (allowing for an omitted term in his second result). Also, the complete set (15) is equivalent to Frisch's total criteria for $g = 1, h = 1, 2, 3, \ldots$ in his notation. Since his criteria for all other values of $g$ may be expressed in terms of those for $g = 1$, (15) is equivalent to the complete set of conditions given by Frisch.

Substituting from equation (12) into (15), we have

$$D_k = (k + 1) \frac{Q_k + 1}{Q_1} - 2k \frac{Q_2}{Q_1} + (k - 1)Q_1$$

or, using (4), (5) and (7),

$$D_k = (N-k-d)(\frac{N-k-d}{N-1})^{k-1}(\frac{N-k-1-d}{N-k-1})^{N-k-1} - k(N-k-d)(\frac{N-2-d}{N-2})^{N-2}$$

$$+ N(k-1)(\frac{N-1-d}{N-1})^{N-1}.$$

For large $N$, each power of a fraction in (16) of the form

$$\left(\frac{a - d}{a}\right)^a$$

is approximately equal to $e^{-d}$ and $D_k = 0$ (approx.). In the limit, every $D_k = 0$ and the asymptotic form of the distribution is, therefore, binomial. Further, the approximation should remain good even for moderate values of $N$ (particularly when $k$ is small) since the errors made by the exponential approximation are not only small but tend to compensate for each other.

We may, then, use a binomial probability law approximation with $\hat{\theta}$ and $\hat{\theta}$ given by (14) with
The distribution of the number of isolates in a group - Leo Katz - 9

\[
\mu_{[1]} = N \left( \frac{N - 1 - d}{N - 1} \right)^{N - 1} \\
(17)
\]

and

\[
\mu_{[2]} = N(N - 1) \left( \frac{N - 1 - d}{N - 1} \right)^N \left( \frac{N - 2 - d}{N - 2} \right)^{N - 2}.
\]

In the next section, we shall compare the approximation with the exact distribution for a typical pair of values of \(N\) and \(d\).

**An example.** Moreno and Jennings [6] considered in some detail the case \((N = 26, d = 3)\). Since, also, a number of later writers have treated the same case as a reasonably typical one, let us test the accuracy of the approximation in this situation. The computation of the exact probability distribution seemed to be best performed in two stages. In the first, the logarithms of the ratios \(Q_j^{1+1}/Q_j\) of equation (7) were obtained using 7-place tables, and the \(Q_j\) themselves obtained from the partial sums of the logarithms. These values appear in the second column of the table below. In the second stage of the computation, the exact probabilities were found by setting the \(Q_j\) into (5). The exact probabilities are given to six decimals in the third column of the table.

In the computation of the approximate probabilities, we take advantage of the already computed values of \(Q_1\) and \(Q_2\) and equation (12) to avoid the direct computation of the factorial moments of (17). From (14), we have \(\hat{r} = 0.1717247\) and \(\hat{\alpha} = 6.197376\). We then compute the binomial probabilities, \(p_i, i = 0, \ldots, 2, \ldots, [n] + 1\), where \([n]\) is the largest integer in \(n\), in this case, 6, using \(p_0 = (1 - \hat{r})^{\hat{\alpha}}\) and \(p_i + 1/p_i = (\hat{\alpha} - i)\hat{\alpha}/(i + 1)(1 - \hat{r})\) as suggested by Guldberg [4]. The approximate probabilities, \(p_i\),
The distribution of the number of isolates in a group - Leo Katz - 10 appear in the fourth column of the table to six decimals. It will be seen that the fit to three decimals is almost exact and certainly good enough for tests of significance. The discrepancies, \( p_1 - P_1 \), are given in the last column.

Comparison of the Exact and Approximate Distribution of the Number of Isolates for \( N = 26 \), \( d = 3 \).

<table>
<thead>
<tr>
<th>1</th>
<th>( Q_1 )</th>
<th>( P_1 ) (exact)</th>
<th>( P_1 ) (approx.)</th>
<th>( p_1 - P_1 )</th>
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The discrepancies are not systematic except in the upper tail of the distribution, where the binomial gives zero probability for all numbers of isolates above seven. Although numbers through 22 are possible, they are so unlikely to occur by chance that this possibility may be practically disregarded. For example, the exact probability of eight isolates by chance is about one in ten million.
REFERENCES


