Some explicit formulae for the distributions of words [*]

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1 Introduction

The distributions of the number of the appearances of words (distributions of words for short) play important role in statistics, DNA analysis, information theory, see Balakrishnan et.al [1], Jacquet et.al [13], Lothire et.al [15], Robin et.al [21], Wald et.al [25], Waterman [26], and Zehavi et.al [27].

Generating functions of the distributions of words are given as rational functions, see Bassino et.al [2], Berthe et.al [3], Blom et.al [4], Chrysaphinou et.al [5], Feller [6], Flajolet et.al [7], Goulden et.al [10], Guibas et.al [11], and Régnier et.al [20]. From generating functions, we have approximations and recurrence formulae for the distributions of words. However except for simple cases, we neither expand rational functions into power series nor obtain their coefficients by differentiation, see Chapter 11 Section 4 pp. 275 Feller [6]. In other words, we cannot obtain explicit formulae for the distributions of words from rational generating functions in general.

In this article we show explicit formulae for 1. the joint distributions of nonoverlapping words for independent and identically distributed (i.i.d.) finite alphabet random variables and 2. the distributions of runs for i.i.d. binary random variables.

2 Joint distributions of nonoverlapping words

Let $\mathbf{N}(w_1, \ldots, w_l; X_1^n)$ be the number of the appearances of the words $w_1, \ldots, w_l$ in an arbitrary position of X_1^n, i.e.

$$\mathbf{N}(w_1, \ldots, w_l; X_1^n) := (\sum_{i=1}^{n-|w_1|+1} I_{w_1}(X_i^n), \ldots, \sum_{i=1}^{n-|w_l|+1} I_{w_l}(X_i^n)),$$

where $X_i^n = X_i \cdots X_n$ and $I_{w_j}(X_i^n) = 1$ if $X_i \cdots X_{i+|w_j|-1} = w_j$ else 0 for all i, j.

For example $N(10, 11; 1011101) = (2, 2)$. A word x is called overlapping if there is a word z such that x appears at least 2 times in z and $|z| < 2|x|$ otherwise x is called nonoverlapping. A pair of words x, y is called overlapping if there is a word z such that x and y appear in z and $|z| < |x| + |y|$. A finite set of words S is called nonoverlapping if every pair (x, y) for $x, y \in S$ are not overlapping, otherwise, S is called overlapping. For example, sets of words, $\{11\}$, $\{10, 01\}$, and $\{00, 11\}$ are overlapping, and $\{10\}$ and $\{00111, 00101\}$ are nonoverlapping.

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Theorem 2.1 *Let $X_1 X_2 \cdots X_n$ be i.i.d. finite alphabet random variables. Let $w_1, \ldots, w_l$ be the set of nonoverlapping words. Let $m_i = |w_i|$ be the length of w_i and $P(w_i)$ the probability of w_i for $i = 1, \ldots, l$. Let*

$$A(k_1, \ldots, k_l) = \binom{n - \sum_i m_i k_i + \sum_i k_i}{k_1, \ldots, k_l} \prod_{i=1}^{l} P^{k_i}(w_i),$$

$$B(k_1, \ldots, k_l) = P(\sum_{i=1}^{n} I_{X_i^{i+m_i-1} = w_j} = k_j, \ j = 1, \ldots, l), \tag{1}$$

$$F_A(z_1, \ldots, z_l) = \sum_{k_1, \ldots, k_l} A(k_1, \ldots, k_l) z^{k_1} \cdots z^{k_l}, \ \text{and}$$

$$F_B(z_1, \ldots, z_l) = \sum_{k_1, \ldots, k_l} B(k_1, \ldots, k_l) z^{k_1} \cdots z^{k_l}.$$

Then

$$F_A(z_1, z_2, \ldots, z_l) = F_B(z_1 + 1, z_2 + 1, \ldots, z_l + 1),$$

and

$$P(N(w_1, \ldots, w_l; X^n) = (s_1, \ldots, s_l))$$

$$= \sum_{\substack{k_1, \ldots, k_l: \\ s_1 \leq k_1, \ldots, s_l \leq k_l \\ \sum_i m_i k_i \leq n}} (-1)^{\sum_i k_i - s_i} \binom{n - \sum_i m_i k_i + \sum_i k_i}{s_1, \ldots, s_l, k_1 - s_1, \ldots k_l - s_l} \prod_{i=1}^{l} P^{k_i}(w_i). \tag{2}$$

Proof) For simplicity, we prove the theorem for $l = 1$. The proof of the general case is similar. Let $m = |w|$. Since w is nonoverlapping, the number of possible allocations such that w appears k-times in the string of length n is

$$\binom{n - mk + k}{k}.$$

This is because if we replace each w with additional extra symbol α in the string of length n then the problem reduces to choosing k α's among the string of length $n - mk + k$. Let

$$A(k) := \binom{n - mk + k}{k} P^k(w). \tag{3}$$

The function A is not the probability of k w's occurrences in the string, since we allow any letters in the remaining place except for the appearance of w. The function A may count the event that w appears more than k times. Let $B(t)$ be the probability that w appears k times. We have the following identity,

$$A(k) = \sum_{k \leq t} B(t) \binom{t}{k}.$$

Let $F_A(z) := \sum_k A(k) z^k$ and $F_B(z) := \sum_k B(k) z^k$. Then

$$F_A(z) = \sum_k z^k \sum_{k \leq t} B(t) \binom{t}{k}$$

$$= \sum_t B(t) \sum_{k \le t} \binom{t}{k} z^k$$

$$= \sum_t B(t)(z+1)^t$$

$$= F_B(z+1).$$

We have

$$F_B(z) = F_A(z-1)$$

$$= \sum_{k:\, mk \le n} \binom{n-mk+k}{k}(z-1)^k P^k(w)$$

$$= \sum_{\substack{k,t:\, mk \le n \\ t \le k}} \binom{n-mk+k}{k}\binom{k}{t} z^t (-1)^{k-t} P^k(w)$$

$$= \sum_t z^t \sum_{\substack{k:\, mk \le n \\ t \le k}} (-1)^{k-t}\binom{n-mk+k}{t,\, k-t} P^k(w),$$

and (2) . ∎

For the moments of the distributions of nonoverlapping word and the distributions of partial nonoverlapping words, see [22].

3 Runs

Words that consists of the same letter are called run. For example 111 and 00 are runs. In the following, we consider the distributions of runs of 0s for independent and identically distributed (i.i.d.) binary trials.

Let n be the sample size. Fu et.al [8] showed the distributions of the following five statistics of runs by Markov imbedding method.

For $x \in \{0,1\}^n$, let

(i) $E_{n,m}(x)$, the number of 0^m of size exactly m in x (Mood [17]),

(ii) $G_{n,m}(x)$, the number of 0^m of size greater than or equal to m in x (Makri et.al [16]),

(iii) $N_{n,m}(x)$, the number of nonoverlapping 0^m in x (Feller [6], Godbole [9], Hirano [12], Muselli [18], and Phillipou et.al [19]),

(iv) $M_{n,m}(x)$, the number of overlapping 0^m in x (Ling [14]), and

(v) $L_n(x)$, the size of the longest run of 0s in x (Makri et.al [16]).

For example, consider a run 00 in $x = 0010000100$. Then $n = 10, m = 2$ and $E_{10,2}(x) = 2$, $G_{10,2}(x) = 3$, $N_{10,2}(x) = 4$, $M_{10,2}(x) = 5$, and $L_{10}(x) = 4$.

An explicit formula for the distribution of L_n is given by that of G and

$$P(L_n = t) = P(G_{n,t+1} = 0) - P(G_{n,t} = 0),$$

see [8]. For other studies on runs see [1] and the references therein. In particular, explicit formulae for the distributions of $E_{n,m}(x)$ were not known before except for those given by Markov imbedding method [8]. In this article, we show new simple explicit formulae for the distributions of statistics (i)–(iv) by a unified manner.

3.1 Explicit formulae for the distributions of runs

Let $\{0,1\}^*$ be the set of finite binary strings and λ the empty word. Let $\bar{x} = 1w$ for $x = 0^t 1w$ where $w \in \{0,1\}^*$ and t is a non-negative integer. If $x = 0^n$ for some n then $\bar{x} = \lambda$. For $x \in \{0,1\}^n$, define $\bar{E}_{n,m}(x) := E_{|\bar{x}|,m}(\bar{x})$, $\bar{G}_{n,m}(x) := G_{|\bar{x}|,m}(\bar{x})$, $\bar{N}_{n,m}(x) := N_{|\bar{x}|,m}(\bar{x})$, and $\bar{M}_{n,m}(x) := M_{|\bar{x}|,m}(\bar{x})$. For example, $\bar{x} = 10000100$ if $x = 0010000100$ and $\bar{E}_{10,2}(x) = 1$, $\bar{G}_{10,2}(x) = 2$, $\bar{N}_{10,2}(x) = 3$, and $\bar{M}_{10,2}(x) = 4$.

To prove Theorem 3.1, we first enumerate $\bar{E}, \bar{G}, \bar{N}$, and $\bar{M}$ by inclusion-exclusion principles (Lemma 3.2) then we enumerate runs E, G, N, and M (Lemma 3.3).

Theorem 3.1 *Let $X_1, X_2, \ldots,$ be i.i.d. binary random variables from $P(X_i = 1) = P(1)$ and $P(X_i = 0) = P(0)$ for all i. Let $X_1^n = X_1 \cdots X_n$ for all n. Then for all t,*

(i)

$$P(\bar{E}_{n,m}(X_1^n) = t) = \sum_{\substack{k_1, k_2: \\ (m+1)k_1 + (m+2)k_2 \leq n, \\ t \leq k_1 + k_2}} (-1)^{k_1 - t} \binom{n - (m+1)k_1 - (m+2)k_2 + k_1 + k_2}{k_1, k_2}$$

$$\times \binom{k_1 + k_2}{t} P^{k_1}(10^m) P^{k_2}(10^{m+1}) \ \text{and}$$

$$P(E_{n,m}(X_1^n) = t) = (P(\bar{E}_{n+1,m}(X_1^{n+1}) = t) - P(0)P(\bar{E}_{n,m}(X_1^n) = t))/P(1),$$

(ii) $P(\bar{G}_{n,m}(X_1^n) = t) = \displaystyle\sum_{k: \ t \leq k, (m+1)k \leq n} (-1)^{k-t} \binom{n - (m+1)k + k}{t, k - t} P^k(10^m) \ \text{and}$

$$P(G_{n,m}(X_1^n) = t) = (P(\bar{G}_{n+1,m}(X_1^{n+1}) = t) - P(0)P(\bar{G}_{n,m}(X_1^n) = t))/P(1),$$

(iii) Let T be the maximum integer such that $Tm + 1 \leq n$. Then

$$P(\bar{N}_{n,m}(X_1^n) = t) = \sum_{\substack{r, k_1, \ldots, k_T: \\ \sum_i (mi+1)k_i \leq n, \ 0 \leq r \leq \sum_i k_i \\ t = \sum_i i k_i - r}} (-1)^r \binom{n - \sum_i (mi+1)k_i + \sum_i k_i}{k_1, \ldots, k_{n-m}} \binom{\sum_i k_i}{r}$$

$$\times \prod_{i=1}^{T} P^{k_i}(10^{im}) \ \text{and}$$

$$P(N_{n,m}(X_1^n) = t) = (P(\bar{N}_{n+1,m}(X_1^{n+1}) = t) - P(0)P(\bar{N}_{n,m}(X_1^n) = t))P^{-1}(1),$$

(iv)

$$P(\bar{M}_{n,m}(X_1^n) = t) = \sum_{\substack{r, k_1, \ldots, k_{n-m}: \\ \sum_i (m+i)k_i \leq n, \ 0 \leq r \leq \sum_i k_i \\ t = \sum i k_i - r}} (-1)^r \binom{n - \sum_i (m+i)k_i + \sum_i k_i}{k_1, \ldots, k_{n-m}} \binom{\sum_i k_i}{r}$$

$$\times \prod_{i=1}^{n-m} P^{k_i}(10^{m+i-1}) \ and$$

$$P(M_{n,m}(X_1^n) = t) = (P(\bar{M}_{n+1,m}(X_1^{n+1}) = t) - P(0)P(\bar{M}_{n,m}(X_1^n) = t))P^{-1}(1).$$

To prove the theorem, we need some definitions and lemmas.
Let

$$\mathbf{N}'(w_1, \ldots, w_l; X_1^n) := (s_1 - s_2, s_2 - s_3, \ldots, s_l)$$

where $\mathbf{N}(w_1, \ldots, w_l; X_1^n) = (s_1, \ldots, s_l)$. For example $\mathbf{N}(100, 1000; 1010001) = (1, 1)$ and $\mathbf{N}'(100, 1000; 1010001) = (0, 1)$. Note that if w_1 is a prefix of w_2 and $(k_1, k_2) = \mathbf{N}(w_1, w_2; X_1^n)$ then $k_1 \geq k_2$.

Lemma 3.2 *Let $X_1, X_2, \ldots,$ be i.i.d. binary random variables from $P(X_i = 1) = P(1)$ and $P(X_i = 0) = P(0)$ for all i. Let $w_1 \sqsubset w_2 \cdots \sqsubset w_l$ be an increasing sequence of nonoverlapping words. Let*

$$A(k_1, \ldots, k_l) := \binom{n - \sum_i m_i k_i + \sum_i k_i}{k_1, \ldots, k_l} \prod_{i=1}^l P^{k_i}(w_i),$$

$$B(k_1, \ldots, k_l) := P(\mathbf{N}'(w_1, \ldots, w_l; X_1^n) = (k_1, k_2, \ldots, k_l)),$$

$$F_A(z_1, \ldots, k_l) := \sum_{\substack{k_1, \ldots, k_l: \\ \sum_i m_i k_i \leq n}} A(k_1, \ldots, k_l) z^{k_1} \cdots z^{k_l}, \ and$$

$$F_B(z_1, \ldots, z_l) := \sum_{\substack{k_1, \ldots, k_l: \\ \sum_i m_i k_i \leq n}} B(k_1, \ldots, k_l) z^{k_1} \cdots z^{k_l}.$$

Then

$$F_A(z_1, \ldots, z_l) = F_B(z_1 + 1, z_1 + z_2 + 1, \ldots, \sum_i z_i + 1) \ and^1 \tag{4}$$

$$F_A(Y - 1, (Y-1)Y, \ldots, (Y-1)Y^{l-1}) = F_B(Y, Y^2, \ldots, Y^l). \tag{5}$$

Proof) We show (4) for $l = 2$. The proof of the general case is similar. Observe that

$$A(k_1, k_2) = \sum_{k_2 \leq t_2, \ k_1 + k_2 \leq t_1 + t_2} B(t_1, t_2) \binom{t_2}{k_2} \sum_{0 \leq s \leq t_2 - k_2} \binom{t_2 - k_2}{s} \binom{t_1}{k_1 - s}. \tag{6}$$

Then

$$F_A(z_1, z_2) = \sum_{k_1,k_2} z_1^{k_1} z_2^{k_2} \sum_{k_2 \leq t_2,\ k_1+k_2 \leq t_1+t_2} B(t_1,t_2) \binom{t_2}{k_2} \sum_{0 \leq s \leq t_2-k_2} \binom{t_2-k_2}{s} \binom{t_1}{k_1-s}$$

$$= \sum_{t_1,t_2} B(t_1,t_2) \sum_{k_2 \leq t_2} \binom{t_2}{k_2} z_2^{k_2} \sum_{0 \leq s \leq t_2-k_2,\ 0 \leq k_1-s \leq t_1} \binom{t_2-k_2}{s} \binom{t_1}{k_1-s} z_1^{k_1}$$

$$= \sum_{t_1,t_2} B(t_1,t_2) \sum_{k_2 \leq t_2} \binom{t_2}{k_2} z_2^{k_2} (z_1+1)^{t_1+t_2-k_2}$$

$$= \sum_{t_1,t_2} B(t_1,t_2)(z_1+1)^{t_1+t_2} \left(\frac{z_2}{z_1+1} + 1\right)^{t_2}$$

$$= F_B(z_1+1, z_1+z_2+1).$$

Next set $z_1 = X, z_2 = X(X+1), \ldots, z_l = X(X+1)^{l-1}$ in (4). Then

$$F_A(X, X(X+1), \ldots, X(X+1)^{l-1}) = F_B(X+1, (X+1)^2, \ldots, (X+1)^l). \tag{7}$$

By setting $Y = X+1$ in (7), we have (5). ∎

Lemma 3.3 *Let*

$$E_{n,m,t} = \{x \in \{0,1\}^n \mid E_{n,m}(x) = t\} \text{ and } \bar{E}_{n,m,t} = \{x \in \{0,1\}^n \mid \bar{E}_{n,m}(x) = t\}.$$

Then

$$P(\bar{E}_{n+1,m,t}) = P(0)P(\bar{E}_{n,m,t}) + P(1)P(E_{n,m,t}). \tag{8}$$

The sets $(G_{n,m,t}, \bar{G}_{n,m,t})$, $(N_{n,m,t}, \bar{N}_{n,m,t})$, *and* $(M_{n,m,t}, \bar{M}_{n,m,t})$ *are defined by similar manner and* (8) *is true for them respectively.*

Proof) Let $\bar{E}_{n+1,m,t}^0 = \{0x \in \{0,1\}^{n+1} \mid \bar{E}_{n+1,m}(0x) = t\}$ and $\bar{E}_{n+1,m,t}^1 := \{1x \in \{0,1\}^{n+1} \mid \bar{E}_{n+1,m}(1x) = t\}$. Then

$$\bar{E}_{n+1,m,t}^0 = \{0x \in \{0,1\}^{n+1} \mid x \in \bar{E}_{n,m,t}\} \text{ and } \bar{E}_{n+1,m,t}^1 = \{1x \in \{0,1\}^{n+1} \mid x \in E_{n,m,t}\}.$$

Since $\bar{E}_{n+1,m,t} = \bar{E}_{n+1,m,t}^0 \cup \bar{E}_{n+1,m,t}^1$, we have

$$P(\bar{E}_{n+1,m,t}) = P(\bar{E}_{n+1,m,t}^0) + P(\bar{E}_{n+1,m,t}^1) = P(0)P(\bar{E}_{n,m,t}) + P(1)P(E_{n,m,t}).$$

The proof of the latter part is similar. ∎

Proof of Theorem 3.1 (i). Let $l = 2$, $w_1 = 10^m$, and $w_2 = 10^{m+1}$ in Lemma 3.2. By (4), we have

$$F_A(z_1, z_2) = F_B(z_1+1, z_1+z_2+1). \tag{9}$$

Set $z_1 = x-1$ and $z_2 = 1-x$ in (9). We have

$$F_A(x-1, 1-x) = F_B(x, 1)$$

$$= \sum_{k_1,k_2:(m+1)k_1+(m+2)k_2 \leq n} P(\mathbf{N}'(w_1, w_2) = (k_1, k_2))x^{k_1}$$

$$= \sum_{k_1} \sum_{k_2:(m+1)k_1+(m+2)k_2 \leq n} P(\mathbf{N}'(w_1, w_2) = (k_1, k_2)) x^{k_1}$$

$$= \sum_{k_1} P(\bar{E}_{n,m} = k_1) x^{k_1}. \tag{10}$$

On the other hand,

$$F_A(x-1, 1-x) = \sum_{\substack{k_1,k_2: \\ (m+1)k_1+(m+2)k_2 \leq n}} \binom{n-(m+1)k_1-(m+2)k_2+k_1+k_2}{k_1, k_2} P^{k_1}(w_1) P^{k_2}(w_2)$$

$$\times (x-1)^{k_1}(1-x)^{k_2}$$

$$= \sum_{\substack{k_1,k_2: \\ (m+1)k_1+(m+2)k_2 \leq n}} (-1)^{k_2} \binom{n-(m+1)k_1-(m+2)k_2+k_1+k_2}{k_1, k_2} P^{k_1}(w_1) P^{k_2}(w_2)$$

$$\times (x-1)^{k_1+k_2}$$

$$= \sum_{\substack{k_1,k_2,t: \\ (m+1)k_1+(m+2)k_2 \leq n \\ t \leq k_1+k_2}} (-1)^{k_1+2k_2-t} \binom{n-(m+1)k_1-(m;2)k_2+k_1+k_2}{k_1, k_2} \binom{k_1+k_2}{t}$$

$$\times P^{k_1}(w_1) P^{k_2}(w_2) x^t. \tag{11}$$

By (10) and (11), we have the first part of (i). The latter part of (i) follows from Lemma 3.3.
Proof of Theorem 3.1 (ii). Let $l = 1$, $w_1 = 10^m$ in Lemma 3.2. Then $F_A(z) = F_B(z+1)$.

$$F_B(z) = F_A(z-1)$$

$$= \sum_{k:(m+1)k \leq n} \binom{n-(m+1)k+k}{k} P^k(w)(z-1)^k$$

$$= \sum_{k,t:(m+1)k \leq n, t \leq k} (-1)^{k-t} \binom{n-(m+1)k+k}{k} \binom{k}{t} P^k(w) z^t$$

$$= \sum_{k,t:(m+1)k \leq n, t \leq k} (-1)^{k-t} \binom{n-(m+1)k+k}{t, k-t} P^k(w) z^t.$$

On the other hand, $F_B(z) = \sum_k P(\bar{G}_{n,m} = k) z^k$ and we have the first part of (ii). The latter part of (ii) follows from Lemma 3.3.
Proof of Theorem 3.1 (iii). Let $w_1 = 10^m, w_2 = 10^{2m}, \ldots, w_T = 10^{Tm}$ where T is the maximum integer such that $|w_T| = Tm + 1 \leq n$ in Lemma 3.2. Since

$$F_B(Y, Y^2, \ldots, Y^T) = \sum_{\substack{k_1,\ldots,k_T: \\ \sum_i (mi+1)k_i \leq n}} B(k_1, \ldots, k_T) Y^{\sum ik_i},$$

$P(\bar{N}_{n,m} = t) = P(\sum ik_i = t)$ is the coefficient of Y^t in F_B. On the other hand, by expanding the left-hand-side of (5), we have

$$F_A(Y-1, (Y-1)Y, \ldots, (Y-1)Y^{l-1})$$

$$= \sum_{k_1,\ldots,k_l} \binom{n - \sum |w_i|k_i + \sum k_i}{k_1,\ldots,k_l} (Y-1)^{\sum k_i} \prod Y^{(i-1)k_i} P^{k_i}(w_i)$$

$$= \sum_{k_1,\ldots,k_l} \binom{n - \sum |w_i|k_i + \sum k_i}{k_1,\ldots,k_l} \prod P^{k_i}(w_i) \sum_r \binom{\sum k_i}{r} (-1)^r Y^{\sum ik_i - r}. \tag{12}$$

By setting $l = T$ and $|w_i| = mi + 1$ for $i = 1, \ldots, T$ in (12), we have the first part of (iii). The latter part of (iii) follows from Lemma 3.3.

Proof of Theorem 3.1 (iv). Let $w_1 = 10^m, w_2 = 10^{m+1}, \ldots, w_{n-m} = 10^{n-1}$ in Lemma 3.2. Since

$$F_B(Y, Y^2, \ldots, Y^{n-m}) = \sum_{\substack{k_1,\ldots,k_{n-m}: \\ \sum_i (m+i)k_i \leq n}} B(k_1, \ldots, k_{n-m}) Y^{\sum ik_i},$$

$P(\bar{M}_{n,m} = t) = P(\sum ik_i = t)$ is the coefficient of Y^t in F_B. By setting $l = n - m$ and $|w_i| = m + i$ for $i = 1, \ldots, n - m$ in (12), we have the first part of (iv). The latter part of (iv) follows from Lemma 3.3. ∎

Remark 3.4 In theorem 3.1 (ii), $P(\bar{G}_{n,m} = t)$ is an explicit formula for the distribution of nonoverlapping word 10^m, which is a special case given in [22].

Remark 3.5 It is straightforward to extend Theorem 3.1 to i.i.d. random variables that take infinitely many values. Let p_j, $j = 0, 1, \ldots$ be a sequence of non-negative reals such that $\sum_j p_j = 1$. Let $Y_1, Y_2, \ldots Y_n \in \{0, 1, 2, \ldots\}$ be i.i.d. trials from $Q(Y_i = j) = p_j$ for all i, j. Then the distributions of runs of zeros for infinitely many alphabets are given by $Q(E_{n,m}(Y_1^n) = t) = P(E_{n,m}(X_1^n) = t)$, $Q(G_{n,m}(Y_1^n) = t) = P(G_{n,m}(X_1^n) = t)$, $Q(N_{n,m}(Y_1^n) = t) = P(N_{n,m}(X_1^n) = t)$, and $Q(M_{n,m}(Y_1^n) = t) = P(M_{n,m}(X_1^n) = t)$ for all t, where $X_1, \ldots, X_n$ are binary i.i.d. trials with $P(X_i = 1) = 1 - p_0$ and $P(X_i = 0) = p_0$ for all i and $P(E_{n,m})$, $P(G_{n,m})$, $P(N_{n,m})$, and $P(M_{n,m})$ are given by Theorem 3.1 with P.

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