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# THE EXPECTED NUMBER OF RANDOM ELEMENTS TO GENERATE A FINITE GROUP 

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#### Abstract

We will see that the expected number of elements of a finite group $G$ which have to be drawn at random, with replacement, before a set of generators is found, can be determined using the Möbius function defined on the subgroup lattice of $G$. We will discuss several applications of this result.


## 1. INTRODUCTION

Let $G$ be a nontrivial finite group and let $x=\left(x_{n}\right)_{n \in \mathbb{N}}$ be a sequence of independent, uniformly distributed $G$-valued random variables. We may define a random variable $\tau_{G}$ (a waiting time) by

$$
\tau_{G}=\min \left\{n \geq 1 \mid\left\langle x_{1}, \ldots, x_{n}\right\rangle=G\right\} \in[1,+\infty] .
$$

Notice that $\tau_{G}>n$ if and only if $\left\langle x_{1}, \ldots, x_{n}\right\rangle \neq G$, so we have

$$
P\left(\tau_{G}>n\right)=1-P_{G}(n),
$$

denoting by

$$
P_{G}(n)=\frac{\left|\left\{\left(g_{1}, \ldots, g_{n}\right) \in G^{n} \mid\left\langle g_{1}, \ldots, g_{n}\right\rangle=G\right\}\right|}{|G|^{n}}
$$

the probability that $n$ randomly chosen elements of $G$ generate $G$. We denote by $e_{1}(G)$ the expectation $\mathrm{E}\left(\tau_{G}\right)$ of this random variable. In other word $e_{1}(G)$ is the expected number of elements of $G$ which have to be drawn at random, with replacement, before a set of generators is found. Clearly we have:

$$
\begin{align*}
e_{1}(G) & =\sum_{n \geq 1} n P\left(\tau_{G}=n\right)=\sum_{n \geq 1}\left(\sum_{m \geq n} P\left(\tau_{G}=m\right)\right)  \tag{1.1}\\
& =\sum_{n \geq 1} P\left(\tau_{G} \geq n\right)=\sum_{n \geq 0} P\left(\tau_{G}>n\right)=\sum_{n \geq 0}\left(1-P_{G}(n)\right) .
\end{align*}
$$

If $G=C_{p}$ is a cyclic group of prime order $p$, then $\tau_{G}$ is a geometric random variable with parameter $\frac{p-1}{p}$, so $e_{1}\left(C_{p}\right)=\frac{p}{p-1}$. But if we consider a group $G$ with a richer subgroup structure, the computation of $e_{1}(G)$ appears to be more complicated. Consider for example the dihedral group $G=D_{2 p}$ of order $2 p$, with $p$ an odd prime: then $\left\langle g_{1}, \ldots, g_{n}\right\rangle=G$ if and only if there exist $1 \leq i<j \leq n$ such that $g_{i} \neq 1$ and $g_{j} \notin\left\langle g_{i}\right\rangle$. We may think that we are repeating independent trials (choices of an element from $G$ in a uniform way). The number of trials

[^0]needed to obtain a nontrivial element $x$ of $G$ is a geometric random variable with parameter $\frac{2 p-1}{2 p}$ : its expectation is equal to $E_{0}=\frac{2 p}{2 p-1}$. With probability $p_{1}=\frac{p}{2 p-1}$, the nontrivial element $x$ has order 2 : in this case the number of trials needed to find an element $y \notin\langle x\rangle$ is a geometric random variable with parameter $\frac{2 p-2}{2 p}$ and expectation $E_{1}=\frac{2 p}{2 p-2}$; on the other hand, with probability $p_{2}=\frac{p-1}{2 p-1}$, the nontrivial element $x$ has order $p$ : in this second case the number of trials needed to find an element $y \notin\langle x\rangle$ is a geometric random variable with parameter $\frac{2 p-p}{2 p}$ and expectation $E_{2}=\frac{2 p}{2 p-p}$. This implies
\[

$$
\begin{equation*}
e_{1}\left(D_{2 p}\right)=E_{0}+p_{1} E_{1}+p_{2} E_{2}=2+\frac{2 p^{2}}{(2 p-1)(2 p-2)} \tag{1.2}
\end{equation*}
$$

\]

Let $d(G)$ be the smallest cardinality of a generating set in $G$ and call

$$
e x(G)=e_{1}(G)-d(G)
$$

the excess of $G$. From the results of Kantor and Lubotzky [8] the numbers ex $(G)$ are unbounded in general. Indeed they proved that for every positive real number $\epsilon$ and every positive integer $k$ there exists a 2-generated finite group $G_{\epsilon, k}$ with $P_{G_{\epsilon, k}}(t) \leq \epsilon$ for every $t \leq k$ : hence, by (1.1),
$e_{1}\left(G_{\epsilon, k}\right) \geq \sum_{0 \leq t \leq k}\left(1-P_{G_{\epsilon, k}}(t)\right) \geq(k+1)(1-\epsilon)$ and $\operatorname{ex}\left(G_{\epsilon, k}\right) \geq(k+1)(1-\epsilon)-2$.
Pomerance [19] computed the excess $\operatorname{ex}(G)$ for any finite abelian group $G$. Pak studied a closely related invariant: he defined $\nu(G)=\min \left\{k \in \mid P_{G}(k) \geq e^{-1}\right\}$ and conjectured that $\nu(G)=O(d(G) \log \log |G|)$. Notice that an easy argument (see for example Lemma 19) implies that $e_{1}(G) \leq e \nu(G)$. Lubotzky [11] and, independently, Detomi and the author [2, Theorem 20] proved Pak's conjecture in a stronger form: $\nu(G)=d(G)+O(\log \log |G|)$.

We suggest in this note a different approach to the study of $e_{1}(G)$ and $e x(G)$. In particular we will see that these numbers can be directly determined using the Möbius function defined on the subgroup lattice of $G$ by setting $\mu_{G}(G)=1$ and $\mu_{G}(H)=-\sum_{H<K} \mu_{G}(K)$ for any $H<G$. As was noticed by P. Hall [7], using the Möbius inversion formula it can be proved that

$$
\begin{equation*}
P_{G}(t)=\sum_{H \leq G} \frac{\mu_{G}(H)}{|G: H|^{t}} \tag{1.3}
\end{equation*}
$$

Combining (1.1) and(1.3) we will obtain:
Theorem 1. If $G$ is a nontrivial finite group, then

$$
e_{1}(G)=-\sum_{H<G} \frac{\mu_{G}(H)|G|}{|G|-|H|}
$$

Theorem 2. If $G$ is a nontrivial finite group, then

$$
e x(G)=e_{1}(G)-d(G)=-\sum_{H<G} \frac{\mu_{G}(H)}{|G: H|^{d(G)}} \frac{|G|}{|G|-|H|}
$$

Other numerical invariants may be derived from $\tau_{G}$ starting from the higher moments

$$
\mathrm{E}\left(\tau_{G}^{k}\right)=\sum_{n \geq 1} n^{k} P\left(\tau_{G}=n\right)
$$

In particular it is probabilistically important, when the expectation of a random variable is known, to have control over its second moment. We will denote by $e_{2}(G)$ the second moment $\mathrm{E}\left(\tau_{G}^{2}\right)$ and by $\operatorname{var}\left(\tau_{G}\right)=e_{2}(G)-e_{1}(G)^{2}$ the variance of $\tau_{G}$.
Theorem 3. If $G$ is a finite group, then

$$
e_{2}(G)=-\sum_{H<G} \frac{\mu_{G}(H)|G|(|G|+|H|)}{(|G|-|H|)^{2}}
$$

We can use Theorem 1 to deduce in a different way the formula (1.2) giving $e_{1}(G)$ when $G=D_{2 p}$ is the dihedral group of order $2 p$ and $p$ is an odd prime. The proper subgroups of $G$ are the following:

- $H=1$; in this case $\mu_{G}(H)=p$.
- $H$ is the unique Sylow $p$-subgroup; in this case $\mu_{G}(H)=-1$.
- $H$ is a Sylow 2-subgroup: in this case $\mu_{G}(H)=-1$.

Since $D_{2 p}$ contains exactly $p$ subgroups of order 2 we conclude:

$$
\begin{aligned}
e_{1}\left(D_{2 p}\right) & =-\frac{p \cdot 2 p}{2 p-1}+\frac{2 p}{2 p-p}+\frac{p \cdot 2 p}{2 p-2}=2+\frac{2 p^{2}}{(2 p-1)(2 p-2)} \\
e_{2}\left(D_{2 p}\right) & =-\frac{p \cdot 2 p \cdot(2 p+1)}{(2 p-1)^{2}}+\frac{2 p \cdot(2 p+p)}{(2 p-p)^{2}}+\frac{p \cdot 2 p \cdot(2 p+2)}{(2 p-2)^{2}} \\
& =6+\frac{2 p^{2} \cdot\left(12 p^{2}-6 p-2\right)}{(2 p-1)^{2}(2 p-2)^{2}}
\end{aligned}
$$

In particular, when $p=3$, we deduce:
Example 4. $e_{1}(\operatorname{Sym}(3))=29 / 10, \quad e_{2}(\operatorname{Sym}(3))=\frac{249}{25}, \quad \operatorname{var}\left(\tau_{\operatorname{Sym}(3)}\right)=\frac{31}{20}$.
It turns out that $e_{1}\left(D_{2 p}\right), e_{2}\left(D_{2 p}\right), \operatorname{var}\left(D_{2 p}\right)$ decrease when $p$ increase and

$$
\lim _{p \rightarrow \infty} e_{1}\left(D_{2 p}\right)=\frac{5}{2}, \quad \lim _{p \rightarrow \infty} e_{2}\left(D_{2 p}\right)=\frac{15}{2}, \quad \operatorname{var}\left(\tau_{D_{6}}\right)=\frac{5}{4}
$$

The Möbius function of the subgroup lattice of a finite group $G$ can be easily computed when the table of marks of $G$ is known [18]. We used the library of Table of Marks in GAP [6] to compute $e_{1}(G)$ and $e_{2}(G)$ for several groups of small order. For example we have:
Example 5. $e_{1}(\operatorname{Alt}(4))=\frac{163}{66} \sim 2.4697, \quad e_{2}(\operatorname{Alt}(4))=\frac{7331}{1089} \sim 6.7319$.
Example 6. $e_{1}(\operatorname{Sym}(4))=\frac{164317}{53130} \sim 3.0927, \quad e_{2}(\operatorname{Sym}(4))=\frac{7840917881}{705699225} \sim 11.1108$.
For the symmetric group $\operatorname{Sym}(n)$ and the alternating group $\operatorname{Alt}(n)$, the results of Dixon [4] yield that $e_{1}(\operatorname{Sym}(n))=2.5+o(1)$ and $e_{1}(\operatorname{Alt}(n))=2+o(1)$ as $n \rightarrow \infty$. More generally, if $S$ is a nonabelian finite simple group, then $d(S)=2$ and results of Dixon [4], Kantor-Lubotzky [8] and Liebeck-Shalev [9] establish that $P_{S}(2) \rightarrow 1$ as $|S| \rightarrow \infty$, so $e_{1}(S)=2+o(|S|)$ as $|S| \rightarrow \infty$. In Section 3 we analyze in more details the behavior of $e_{1}(S)$ and $e_{2}(S)$ when $S$ is a nonabelian simple group; in particular it will turn our that the smallest values are assumed when $S=\operatorname{Alt}(6)$.
Theorem 7. Let $S$ be a finite nonabelian simple group. Then

$$
\begin{aligned}
& e_{1}(S) \leq e_{1}(\operatorname{Alt}(6))=\frac{19 \cdot 1289 \cdot 39631 \cdot 5924159}{2^{2} \cdot 3^{2} \cdot 5 \cdot 7 \cdot 11 \cdot 17 \cdot 29 \cdot 59 \cdot 89 \cdot 179 \cdot 359} \sim 2.494 \\
& e_{2}(S) \leq e_{2}(\operatorname{Alt}(6))=\frac{13 \cdot 1362758815057749534622102868341}{2^{3} \cdot 3^{4} \cdot 5^{2} \cdot 7^{2} \cdot 11^{2} \cdot 17^{2} \cdot 29^{2} \cdot 59^{2} \cdot 89^{2} \cdot 179^{2} \cdot 359^{2}} \sim 6.665
\end{aligned}
$$

Similarly we will analyse in Section 4 the behavior of $e_{1}(\operatorname{Sym}(n))$ and $e_{2}(\operatorname{Sym}(n))$ obtaining:

Theorem 8. If $n \geq 5$, then $2.5 \leq e_{1}(\operatorname{Sym}(n))<e_{1}(\operatorname{Sym}(6)) \sim 2.8816$ and $e_{2}(\operatorname{Sym}(n))<e_{2}(\operatorname{Sym}(6)) \sim 9.5831$. Moreover

$$
\lim _{n \rightarrow \infty} e_{1}\left(\operatorname{Sym}(n)=2.5 \text { and } \lim _{n \rightarrow \infty} e_{2}(\operatorname{Sym}(n)=7.5\right.
$$

In Section 5 we approach a different but related problem: we compute the expected number $\mathrm{E}\left(\tau_{n}\right)$ of elements of $\operatorname{Sym}(n)$ which have to be drawn at random, with replacement, before a set of generators of a transitive subgroup of $\operatorname{Sym}(n)$ is found. Denote by $\Pi_{n}$ the set of partitions of $n$, i.e. nondecreasing sequences of natural numbers whose sum is $n$. Given $\omega=\left(n_{1}, \ldots, n_{k}\right) \in \Pi_{n}$ with
$n_{1}=\cdots=n_{k_{1}}>n_{k_{1}+1}=\cdots=n_{k_{1}+k_{2}}>\cdots>n_{k_{1}+\cdots+k_{r-1}+1}=\cdots=n_{k_{1}+\cdots+k_{r}}$ define $\mu(\omega)=(-1)^{k-1}(k-1)!, \quad \iota(\omega)=\frac{n!}{n_{1}!n_{2}!\ldots n_{k}!}, \quad \nu(\omega)=k_{1}!k_{2}!\ldots k_{r}!$.
Theorem 9. For every $n \geq 2$ we have

$$
\mathrm{E}\left(\tau_{n}\right)=-\sum_{\omega \in \Pi_{n}^{*}} \frac{\mu(\omega) \iota(\omega)^{2}}{\nu(\omega)(\iota(\omega)-1)}
$$

where $\Pi_{n}^{*}$ is the set of partitions of $n$ into at least two subsets.
Corollary 10. For each $n \geq 2$, we have

$$
2 \leq \mathrm{E}\left(\tau_{n}\right) \leq \mathrm{E}\left(\tau_{4}\right) \sim 2.1033
$$

We may generalize the definition $\tau_{G}$, considering, for any proper subgroup $K$ of $G$, the random variable

$$
\tau_{G, K}=\min \left\{n \geq 1 \mid\left\langle K, x_{1}, \ldots, x_{n}\right\rangle=G\right\}
$$

expressing the number of elements of $G$ which have to be drawn before a set of elements generating $G$ together with the elements of $K$ is found. As noticed in [12], the formula (1.3) can be generalized to a similar formula for the probability $P_{G}(K, t)$ that $t$ randomly chosen elements from $G$ generate $G$ together with $K$ :

$$
\begin{equation*}
P_{G}(K, t)=\sum_{K \subseteq H \leq G} \frac{\mu(H, G)}{|G: H|^{t}} \tag{1.4}
\end{equation*}
$$

For $i \in \mathbb{N}$, denote by $e_{i}(G, K)$ the $i$-th moment $\mathrm{E}\left(\tau_{G, K}^{i}\right)$ of the variable $\tau_{G, K}$. Using (1.4) we can generalize the arguments in the proof of Theorems 1 and 3 and obtain:

Theorem 11. If $G$ is a finite group and $K$ is a proper subgroup of $G$, then

$$
\begin{aligned}
e_{1}(G, K) & =-\sum_{K \leq H<G} \frac{\mu_{G}(H)|G|}{|G|-|H|} \\
e_{2}(G, K) & =-\sum_{K \leq H<G} \frac{\mu_{G}(H)|G|(|G|+|H|)}{(|G|-|H|)^{2}}
\end{aligned}
$$

Notice that $\gamma_{K}=\frac{\mid G}{|G|-|K|}$ is the expected number of elements of $G$ which have to be drawn before an elements outside $K$ is found. Clearly $\gamma_{K} \leq e_{1}(G, K)$ and $\gamma_{K}=e_{1}(G, K)$ if and only if $K$ is a maximal subgroup of $G$. So we have:

Corollary 12. Let $K$ be a proper subgroup of a finite group $G$. Then

$$
-\sum_{K \leq H<G} \frac{\mu_{G}(H)}{|G|-|H|} \geq \frac{1}{|G|-|K|}
$$

and the equality holds if and only if $K$ is a maximal subgroup of $G$.
In the last section of this note, we will extend the definition and the study of $e_{1}(G)$ to the case of a (topologically) finitely generated profinite group $G$. A profinite group $G$, being a compact topological group, can be seen as a probability space. If we denote with $\mu$ the normalized Haar measure on $G$, so that $\mu(G)=1$, the probability that $k$ random elements generate (topologically) $G$ is defined as

$$
P_{G}(k)=\mu\left(\left\{\left(x_{1}, \ldots, x_{k}\right) \in G^{k} \mid\left\langle x_{1}, \ldots, x_{k}\right\rangle=G\right\}\right)
$$

where $\mu$ denotes also the product measure on $G^{k}$. A profinite group $G$ is said to be positively finitely generated, PFG for short, if $P_{G}(k)$ is positive for some natural number $k$, and the least such natural number is denoted by $d_{P}(G)$. Not all finitely generated profinite groups are PFG (for example if $\hat{F}_{d}$ is the free profinite group of rank $d \geq 2$ then $P_{\hat{F}_{d}}(t)=0$ for every $t \geq d$, see for example [8]): if $G$ is not PFG we set $d_{P}(G)=\infty$. The relation

$$
e_{1}(G)=\sum_{n \geq 0} 1-P_{G}(n)
$$

remains true when $G$ is a profinite group. Since $P_{G}(n)=0$ whenever $n \leq d_{P}(G)$ we immediately deduce that $e_{1}(G)>d_{P}(G)$. Moreover (see Lemma 31) $e_{1}(G)<\infty$ if and only if $G$ is PFG. Denote by $m_{n}(G)$ the number of index $n$ maximal subgroups of $G$. A group $G$ is said to have polynomial maximal subgroup growth (PMSG) if $m_{n}(G) \leq \alpha n^{\sigma}$ for all $n$ (for some constant $\alpha$ and $\sigma$ ). A one-line argument shows that PMSG groups are positively finitely generated. By a very surprising result of Mann and Shalev [14] the converse also holds: a profinite group is PFG if and only if it has polynomial maximal subgroup growth. In particular we have:

Theorem 13. Let $G$ be a PFG group and assume that $m_{n}(G) \leq \alpha n^{\sigma}$ for each $n \in \mathbb{N}$. Let $\beta=\left\lceil\sigma+\log _{2} \alpha\right\rceil$. Then

$$
e_{1}(G) \leq \beta+3 \quad \text { and } \quad e_{1}(G)+e_{2}(G) \leq \beta^{2}+\frac{\left(15+\pi^{2}\right) \beta}{3}+6+\pi^{2}
$$

We will discuss some applications of the previous theorem. For example we have:
Corollary 14. Denote by $G_{d}$ the free prosolvable group of rank d. There exists a constant $\alpha^{*}$ such that, for each $d \geq 2$, we have

$$
\lceil\gamma d-\gamma\rceil+1 \leq e_{1}\left(G_{d}\right) \leq\lceil\gamma d\rceil+\alpha^{*}
$$

where $\gamma \simeq 3.243$ is the Pàlfy-Wolf constant.
Corollary 15. Denote by $M_{d}$ the free prometabelian group of rank $d \geq 2$. We have

$$
2 d+1<e_{1}\left(M_{d}\right)<2 d+2
$$

Finally we notice that Theorem 13 allows us to obtain a small improvement to a bound given by Lubotzky for the excess $e x(G)$ of a finite group: he proved that $e_{1}(G) \leq e d(G)+2 e \log \log |G|+11$ [11, Corollary p. 453]; an intermediate step in his proof is to show that for any finite group $G$ and any $n \in \mathbb{N}$, one has $m_{n}(G) \leq r^{2} n^{d(G)+2}$ where $r$ is the number of complemented factors in a chief series
of $G$ [11, Corollary 2.6]. This inequality, together with Theorem 13, immediately implies the following result:
Theorem 16. If $G$ is a finite group, then $e_{1}(G) \leq d(G)+\left\lceil 2 \log _{2} r\right\rceil+5$, where $r$ is the number of complemented factors in a chief series of $G$. In particular ex $(G)=$ $e_{1}(G)-d(G) \leq\left\lceil 2 \log _{2} \log _{2}|G|\right\rceil+5$.

## 2. Proofs of Theorems 1, 2 and 3

We will deduce Theorems 1 and 2 as particular cases of the following more general result.

Proposition 17. If $G$ is a finite group and $d \in \mathbb{N}$, then

$$
e_{1}(G) \leq d-\sum_{H<G} \frac{\mu_{G}(H)|G|}{\left(|G: H|^{d}\right)(|G|-|H|)}
$$

with equality if $d \leq d(G)$.
Proof. Since $1-P_{G}(n) \leq 1$ for any $n \in \mathbb{N}$, from (1.1) and(1.3) it follows that

$$
\begin{aligned}
e_{1}(G) & =\sum_{n \geq 0} 1-P_{G}(n) \leq d+\sum_{n \geq d} 1-P_{G}(n) \\
& =d+\sum_{n \geq d}\left(1-\sum_{H \leq G} \frac{\mu_{G}(H)}{|G: H|^{n}}\right) \\
& =d-\sum_{n \geq d}\left(\sum_{H<G} \frac{\mu_{G}(H)}{|G: H|^{n}}\right) \\
& =d-\sum_{H<G}\left(\sum_{n \geq d} \frac{\mu_{G}(H)}{|G: H|^{n}}\right) \\
& d-\sum_{H<G} \frac{\mu_{G}(H)|G|}{\left(|G: H|^{d}\right)(|G|-|H|)} .
\end{aligned}
$$

Since $P_{G}(n)=0$ when $n<d(G)$, the previous inequality is indeed an equality if $d \leq d(G)$.

Proofs of Theorems 1 and 2. Theorems 1 and 2 follow from Proposition 17 by setting, respectively, $d=0$ or $d=d(G)$.

The proof of Theorem 3 requires a preliminary Lemma.
Lemma 18. $e_{1}(G)+e_{2}(G)=2 \sum_{n \geq 1} n P\left(\tau_{G} \geq n\right)$.
Proof. We have

$$
\begin{aligned}
\sum_{n \geq 1} n P\left(\tau_{G} \geq n\right) & =\sum_{n \geq 1} \frac{n(n+1)}{2} P\left(\tau_{G}=n\right) \\
& =\sum_{n \geq 1} \frac{n^{2}}{2} P\left(\tau_{G}=n\right)+\sum_{n \geq 1} \frac{n}{2} P\left(\tau_{G}=n\right) \\
& =\frac{e_{2}(G)}{2}+\frac{e_{1}(G)}{2} .
\end{aligned}
$$

Proof of Theorem 3. Using Lemma 18 we get

$$
\begin{aligned}
e_{2}(G) & =2 \sum_{n \geq 1} n P\left(\tau_{G} \geq n\right)-e_{1}(G) \\
& =2 \sum_{n \geq 0}(n+1) P\left(\tau_{G}>n\right)-e_{1}(G) \\
& =2 \sum_{n \geq 0}(n+1)\left(1-P_{G}(n)\right)-e_{1}(G) \\
& =-2 \sum_{n \geq 0}(n+1)\left(\sum_{H<G} \frac{\mu_{G}(H)}{|G: H|^{n}}\right)-e_{1}(G) \\
& =-2 \sum_{H<G} \mu_{G}(H)\left(\sum_{n \geq 0} \frac{(n+1)}{|G: H|^{n}}\right)^{2}-e_{1}(G) \\
& =-2 \sum_{H<G} \mu_{G}(H)\left(\sum_{n \geq 0} \frac{1}{|G: H|^{n}}\right)^{2}-e_{1}(G) \\
& =-2 \sum_{H<G} \mu_{G}(H)\left(\frac{1}{1-|G: H|^{-1}}\right)^{2}-e_{1}(G) \\
& =-2 \sum_{H<G} \mu_{G}(H)\left(\frac{1}{1-|G: H|^{-1}}\right)^{2}+\sum_{H<G} \frac{\mu_{G}(H)}{1-|G: H|^{-1}} \\
& =\sum_{H<G} \mu_{G}(H)\left(\frac{1}{1-|G: H|^{-1}}\right)\left(1-\frac{2}{1-|G: H|^{-1}}\right) \\
& =-\sum_{H<G} \frac{\mu_{G}(H)|G|(|G|+|H|)}{(|G|-|H|)^{2}} .
\end{aligned}
$$

We conclude this section with other two lemmas which will be useful in our further discussions.

Lemma 19. If $P_{G}(k) \geq \epsilon$, then $e_{1}(G) \leq k / \epsilon$.
Proof. Assume that $P_{G}(k) \geq \epsilon$, let $n \in \mathbb{N}$ and write $n$ in the form $n=k q+r$ with $q \in \mathbb{N}$ and $r \in\{0, \ldots, k-1\}$. If $\left\langle x_{1}, \ldots x_{n}\right\rangle \neq G$, then in particular $\left\langle x_{1}, \ldots x_{k}\right\rangle \neq G$, $\left\langle x_{k+1}, \ldots x_{2 k}\right\rangle \neq G, \ldots,\left\langle x_{(q-1) k+1}, \ldots x_{q k}\right\rangle \neq G$ and therefore

$$
\begin{aligned}
P\left(\tau_{G}>n\right) & =P\left(\left\langle x_{1}, \ldots x_{n}\right\rangle \neq G\right) \leq \prod_{0 \leq i \leq q-1} P\left(\left\langle x_{i k+1}, \ldots x_{(i+1) k}\right\rangle \neq G\right) \\
& =\prod_{0 \leq i \leq q-1}\left(1-P_{G}(k)\right) \leq(1-\epsilon)^{q}
\end{aligned}
$$

It follows that

$$
\begin{aligned}
e_{1}(G) & =\sum_{n \geq 0} P\left(\tau_{G}>n\right)=\sum_{q \geq 0}\left(\sum_{0 \leq r \leq k-1} P\left(\tau_{G}>q k+r\right)\right) \\
& \leq \sum_{q \geq 0}\left(\sum_{0 \leq r \leq k-1}(1-\epsilon)^{q}\right)=\sum_{q \geq 0} k(1-\epsilon)^{q}=\frac{k}{\epsilon}
\end{aligned}
$$

Lemma 20. If $P_{G}(k) \geq \epsilon$, then $e_{1}(G)+e_{2}(G) \leq \frac{2 k^{2}}{\epsilon^{2}}-\frac{k^{2}}{\epsilon}+\frac{k}{\epsilon}$.
Proof. Using Lemma 18 and arguing as in the proof of Lemma 19, we get

$$
\begin{aligned}
e_{1}(G)+e_{2}(G) & =2 \sum_{n \geq 0}(n+1) P\left(\tau_{G}>n\right) \\
& =2 \sum_{q \geq 0}\left(\sum_{0 \leq r \leq k-1}(q k+r+1) P\left(\tau_{G}>q k+r\right)\right) \\
& \leq 2 \sum_{q \geq 0}\left(\sum_{0 \leq r \leq k-1}(q k+r+1)(1-\epsilon)^{q}\right) \\
& =2 \sum_{q \geq 0}\left(k^{2}(q+1)-\frac{k^{2}-k}{2}\right)(1-\epsilon)^{q} \\
& =2 k^{2} \sum_{q \geq 0}(q+1)(1-\epsilon)^{q}-\left(k^{2}-k\right) \sum_{q \geq 0}(1-\epsilon)^{q} \\
& =2 k^{2}\left(\sum_{q \geq 0}(1-\epsilon)^{q}\right)^{2}-\left(k^{2}-k\right) \sum_{q \geq 0}(1-\epsilon)^{q} \\
& =\frac{2 k^{2}}{\epsilon^{2}}-\frac{k^{2}}{\epsilon}+\frac{k}{\epsilon} .
\end{aligned}
$$

## 3. Finite Simple Groups

Let $S$ be a finite simple group and let $p_{S}=P_{S}(2)$. Since $d(S)=2$, we have

$$
e_{1}(S) \geq \sum_{n \geq 0}\left(1-P_{S}(n) \geq\left(1-P_{S}(0)\right)+\left(1-P_{S}(1)\right)+\left(1-P_{S}(2)\right)=3-p_{S} \geq 2\right.
$$

and, by Lemma 18,

$$
e_{1}(S)+e_{2}(S) \geq 2\left(\left(1-P_{S}(0)\right)+2\left(1-P_{S}(1)\right)+3\left(1-P_{S}(2)\right)\right)=12-6 p_{S}
$$

By applying Lemma 19 and Lemma 20 with $k=2$ we obtain

$$
3-p_{S} \leq e_{1}(S) \leq \frac{2}{p_{S}} \quad \text { and } \quad 12-6 p_{S} \leq e_{1}(S)+e_{2}(S) \leq \frac{8}{p_{S}^{2}}-\frac{2}{p_{S}}
$$

Since, by [4], [8] and [9], $\lim _{|S| \rightarrow \infty} p_{S}=1$, we deduce that

$$
\lim _{|S| \rightarrow \infty} e_{1}(S)=2, \quad \lim _{|S| \rightarrow \infty} e_{2}(S)=4, \quad \lim _{|S| \rightarrow \infty} \operatorname{var}\left(\tau_{S}\right)=\lim _{|S| \rightarrow \infty} e_{2}(S)-e_{1}(S)^{2}=0
$$

By [16, Table 1], there are only few simple groups $S$ with $p_{S} \leq 9 / 10$; the corresponding values of $e_{1}(S)$ and $e_{2}(S)$ are listed in Table 1.

On the other hand, if $p_{S} \geq \epsilon=9 / 10$, then

$$
e_{1}(S) \leq 2 / \epsilon=20 / 9 \sim 2.222 \text { and } e_{2}(S) \leq \frac{8}{\epsilon^{2}}-\frac{2}{\epsilon}-3+\epsilon=\frac{4499}{810} \sim 5.554
$$

The conclusion of all these considerations is the statement of Theorem 7.

TABLE 1

| $S$ | $P_{S}(2)$ | $e_{1}(S)$ | $e_{2}(S)$ | $\operatorname{var}(S)$ |
| :--- | :--- | :--- | :--- | ---: |
| Alt(6) | 0.588 | 2.494 | 6.665 | 0.446 |
| Alt(5) | 0.633 | 2.457 | 6.502 | 0.468 |
| $\mathrm{~L}_{2}(7)$ | 0.678 | 2.383 | 6.059 | 0.380 |
| Alt $(7)$ | 0.726 | 2.308 | 5.622 | 0.294 |
| Alt $(8)$ | 0.738 | 2.290 | 5.515 | 0.271 |
| $\mathrm{~L}_{2}(11)$ | 0.769 | 2.256 | 5.334 | 0.246 |
| $\mathrm{M}_{12}$ | 0.813 | 2.202 | 5.043 | 0.195 |
| $\mathrm{M}_{11}$ | 0.817 | 2.199 | 5.039 | 0.197 |
| $\mathrm{~L}_{2}(8)$ | 0.845 | 2.171 | 4.888 | 0.177 |
| $\mathrm{Alt}^{(9)}(9)$ | 0.848 | 2.166 | 4.863 | 0.172 |
| $\mathrm{~L}_{3}(3)$ | 0.863 | 2.149 | 4.773 | 0.154 |
| $\mathrm{~L}_{3}(4)$ | 0.864 | 2.142 | 4.720 | 0.134 |
| Alt $(10)$ | 0.875 | 2.137 | 4.709 | 0.144 |
| $\mathrm{~S}_{4}(3)$ | 0.887 | 2.116 | 4.589 | 0.111 |
| Alt $(11)$ | 0.893 | 2.116 | 4.599 | 0.123 |

## 4. Symmetric Groups

In order to compute $e_{1}(\operatorname{Sym}(n))$ it is useful to introduce another random variable $\tau_{n}^{*}$. Given a sequence of independent, uniformly distributed $\operatorname{Sym}(n)$-valued random variables $\left(x_{n}\right)_{n \in \mathbb{N}}$, we define

$$
\tau_{n}^{*}=\min \left\{n \geq 1 \mid \operatorname{Alt}(n) \leq\left\langle x_{1}, \ldots, x_{n}\right\rangle\right\}
$$

$\mathrm{E}\left(\tau_{n}^{*}\right)$ is the expected number of elements of $\operatorname{Sym}(n)$ which have to be drawn at random, with replacement, before the subgroup $H$ generated by these elements contains Alt ( $n$ ).

Lemma 21. If $n \geq 3$, then $e_{1}(\operatorname{Sym}(n)) \geq 2.5$ and $e_{1}(\operatorname{Sym}(n))+e_{2}(\operatorname{Sym}(n)) \geq 10$.
Proof. We have $P_{\operatorname{Sym}(n)}(t)=0$ it $t<2$. Moreover, since $\operatorname{Sym}(n) / \operatorname{Alt}(n) \cong C_{2}$, we have $P_{\operatorname{Sym}(n)}(t) \leq P_{C_{2}}(t)=1-1 / 2^{t}$, hence

$$
e_{1}(\operatorname{Sym}(n))=\sum_{t \geq 0}\left(1-P_{\operatorname{Sym}(n)}(t)\right) \geq 2+\sum_{t \geq 2} \frac{1}{2^{t}}=2.5
$$

By Lemma 18, we have

$$
\begin{aligned}
\frac{e_{1}(\operatorname{Sym}(n))+e_{2}(\operatorname{Sym}(n))}{2} & =\sum_{t \geq 0}(t+1)\left(1-P_{\operatorname{Sym}(n)}(t)\right) \geq 3+\sum_{t \geq 2} \frac{t+1}{2^{t}} \\
& =1+\sum_{t \geq 0} \frac{t+1}{2^{t}}=1+\left(\sum_{t \geq 0} \frac{1}{2^{t}}\right)^{2}=5
\end{aligned}
$$

Lemma 22. If $n \geq 4$, then

$$
e_{1}(\operatorname{Sym}(n)) \leq \mathrm{E}\left(\tau_{n}^{*}\right)+0.5 \quad \text { and } \quad e_{2}(\operatorname{Sym}(n)) \leq \mathrm{E}\left(\tau_{n}^{*}\right)+\mathrm{E}\left(\tau_{n}^{*_{2}}\right)+1.5
$$

Proof. Let $p_{n}^{*}(t)$ be the probability that $t$ randomly chosen elements of $\operatorname{Sym}(n)$ generate a subgroup containing $\operatorname{Alt}(n)$. Notice that for any $t \in \mathbb{N}$, we have

$$
\begin{equation*}
p_{n}^{*}(t)=\frac{P_{\mathrm{Alt}(n)}(t)}{2^{t}}+P_{\mathrm{Sym}(n)}(t) \tag{4.1}
\end{equation*}
$$

Hence

$$
\begin{aligned}
e_{1}(\operatorname{Sym}(n)) & =\sum_{t \geq 0}\left(1-P_{\operatorname{Sym}(n)}(t)\right)=\sum_{t \geq 0}\left(1-p_{n}^{*}(t)+\frac{P_{\mathrm{Alt}(n)}(t)}{2^{t}}\right) \\
& =\mathrm{E}\left(\tau_{n}^{*}\right)+\sum_{t \geq 0} \frac{P_{\mathrm{Alt}(n)}(t)}{2^{t}} \leq \mathrm{E}\left(\tau_{n}^{*}\right)+\sum_{t \geq 2} \frac{1}{2^{t}}=\mathrm{E}\left(\tau_{n}^{*}\right)+\frac{1}{2}
\end{aligned}
$$

(notice that we need to assume $n \geq 4$ to ensure that $P_{\operatorname{Alt}(n)}(t)=0$ for $t<2$ ). Moreover

$$
\begin{aligned}
e_{1}(\operatorname{Sym}(n))+e_{2}(\operatorname{Sym}(n)) & =2\left(\sum_{t \geq 0}(t+1)\left(1-P_{\operatorname{Sym}(n)}(t)\right)\right) \\
& =2\left(\sum_{t \geq 0}(t+1)\left(1-p_{n}^{*}(t)+\frac{P_{\mathrm{Alt}(n)}(t)}{2^{t}}\right)\right) \\
& =\mathrm{E}\left(\tau_{n}^{*}\right)+\mathrm{E}\left(\tau_{n}^{*_{2}}\right)+2 \sum_{t \geq 0} \frac{(t+1) P_{\mathrm{Alt}(n)}(t)}{2^{t}} \\
& \leq \mathrm{E}\left(\tau_{n}^{*}\right)+\mathrm{E}\left(\tau_{n}^{*_{2}}\right)+2 \sum_{t \geq 2} \frac{t+1}{2^{t}}=\mathrm{E}\left(\tau_{n}^{*}\right)+\mathrm{E}\left(\tau_{n}^{*_{2}}\right)+4
\end{aligned}
$$

The conclusion follows from the fact that $e_{1}(\operatorname{Sym}(n)) \geq 2.5$.
Lemma 23. If $n \geq 5$ then

$$
\begin{aligned}
& e_{1}(\operatorname{Sym}(n)) \leq 2\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-1}+0.5 \\
& e_{2}(\operatorname{Sym}(n)) \leq 8\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-2}-2\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-1}+1.5
\end{aligned}
$$

Proof. By [15, Theorem 1.1], if $n \geq 5$, then $p_{n}^{*}(2) \geq 1-\frac{1}{n}-\frac{13}{n^{2}}$. But then we deduce from Lemmas 19 and 20 that
$\mathrm{E}\left(\tau_{n}^{*}\right) \leq 2\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-1}, \mathrm{E}\left(\tau_{n}^{*}\right)+\mathrm{E}\left(\tau_{n}^{* 2}\right) \leq 8\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-2}-2\left(1-\frac{1}{n}-\frac{13}{n^{2}}\right)^{-1}$
and the conclusion follows from Lemma 22.

From Lemmas 21 and 23 we conclude:

$$
\lim _{n \rightarrow \infty} e_{1}(\operatorname{Sym}(n))=2.5, \quad \lim _{n \rightarrow \infty} e_{2}(\operatorname{Sym}(n))=7.5
$$

We have already given (Examples 4 and 6$)$ the values of $e_{1}(\operatorname{Sym}(n))$ and $e_{2}(\operatorname{Sym}(n))$ when $n \in\{3,4\}$. Applying Theorems 1 and 3 we can compute that:

$$
\begin{aligned}
& e_{1}(\operatorname{Sym}(5))=\frac{284263035913}{99577017540} \sim 2.8547 \\
& e_{1}(\operatorname{Sym}(6))=\frac{1540174028733778237709351}{534488528295916921285020} \sim 2.8816 \\
& e_{2}(\operatorname{Sym}(5))=\frac{46956613736860583432939}{4957791211080733825800} \sim 9.4713 \\
& e_{2}(\operatorname{Sym}(6))=\frac{1368837541136020534875191952448889920769855832073}{142838993439967591711705620401962361364038200200} \sim 9.5831
\end{aligned}
$$

Proof of Theorem 8. By Lemma 23, $e_{1}(\operatorname{Sym}(n)) \leq 2.82$ and $e_{2}(\operatorname{Sym}(n) \leq 9.5703$ if $n \geq 14$. The other values can be computed with GAP [6] and the formulas given in Theorem 1 and Theorem 3: for $n$ from 6 to $13, e_{1}(\operatorname{Sym}(n))$ and $e_{2}(\operatorname{Sym}(n))$ are strictly decreasing functions (and $\left.e_{1}(\operatorname{Sym}(13)) \sim 2.570, e_{2}(\operatorname{Sym}(13)) \sim 7.8659\right)$.

## 5. Generating a transitive subgroup of $\operatorname{Sym}(n)$

Let $G=\operatorname{Sym}(n)$ and let $x=\left(x_{m}\right)_{m \in \mathbb{N}}$ be a sequence of independent, uniformly distributed $G$-valued random variables. We may define a random variable $\tau_{n}$ by

$$
\tau_{n}=\min \left\{t \geq 1 \mid\left\langle x_{1}, \ldots, x_{t}\right\rangle \text { is a transitive subgroup of } \operatorname{Sym}(n)\right\}
$$

Denote by $P_{n}(t)$ the probability that $t$ randomly chosen elements in $\operatorname{Sym}(n)$ generate a transitive subgroup of $\operatorname{Sym}(m)$. We have

$$
\begin{equation*}
\mathrm{E}\left(\tau_{n}\right)=\sum_{t \geq 0} 1-P_{n}(t) \tag{5.1}
\end{equation*}
$$

We may compute the expectation $\mathrm{E}\left(\tau_{n}\right)$ using a formula for the probability $P_{n}(t)$ proved in [3]. Denote by $\Pi_{n}$ the set of partitions of $n$, i.e. nondecreasing sequences of natural numbers whose sum is $n$. Given $\omega=\left(n_{1}, \ldots, n_{k}\right) \in \Pi_{n}$ with

$$
n_{1}=\cdots=n_{k_{1}}>n_{k_{1}+1}=\cdots=n_{k_{1}+k_{2}}>\cdots>n_{k_{1}+\cdots+k_{r-1}+1}=\cdots=n_{k_{1}+\cdots+k_{r}}
$$

$$
\text { define } \mu(\omega)=(-1)^{k-1}(k-1)!, \quad \iota(\omega)=\frac{n!}{n_{1}!n_{2}!\ldots n_{k}!}, \quad \nu(\omega)=k_{1}!k_{2}!\ldots k_{r}!
$$

Proposition 24. [3, Proposition 2.1]

$$
P_{n}(t)=\sum_{\omega \in \Pi_{n}} \frac{\mu(\omega) \iota(\omega)}{\nu(\omega) \iota(\omega)^{t}}
$$

Proof of Theorem 9. By (5.1) and Proposition 24 we have:

$$
\begin{aligned}
\mathrm{E}\left(\tau_{n}\right) & =\sum_{t \geq 0} 1-P_{n}(t)=\sum_{t \geq 0}\left(1-\sum_{\omega \in \Pi_{n}} \frac{\mu(\omega) \iota(\omega)}{\nu(\omega) \iota(\omega)^{t}}\right) \\
& =-\sum_{\omega \in \Pi_{n}^{*}}\left(\frac{\mu(\omega) \iota(\omega)}{\nu(\omega)} \sum_{t \geq 0} \frac{1}{\iota(\omega)^{t}}\right)=-\sum_{\omega \in \Pi_{n}^{*}} \frac{\mu(\omega) \iota(\omega)^{2}}{\nu(\omega)(\iota(\omega)-1)}
\end{aligned}
$$

Example 25. If $n=2$, then $\tau_{2}$ is a geometric random variable with parameter $\frac{1}{2}$, so $\mathrm{E}\left(\tau_{2}\right)=2$.

Example 26. If $n=3$, then the information needed to apply Theorem 9 is collected in Table 2. We obtain

$$
\mathrm{E}\left(\tau_{3}\right)=\frac{-12}{5}+\frac{9}{2}=\frac{21}{10}
$$

TABLE 2

| $\omega$ | $\mu(\omega)$ | $\nu(\omega)$ | $\iota(\omega)$ |
| :--- | ---: | ---: | ---: |
| $(1,1,1)$ | 2 | 6 | 6 |
| $(2,1)$ | -1 | 1 | 3 |

Example 27. If $n=4$, then the information needed to apply Theorem 9 is collected in Table 3. We obtain

$$
\mathrm{E}\left(\tau_{4}\right)=\frac{6 \cdot 24^{2}}{24 \cdot 23}-\frac{2 \cdot 12^{2}}{2 \cdot 11}+\frac{4^{2}}{3}+\frac{6^{2}}{2 \cdot 5}=\frac{7982}{3795} \sim 2.1033
$$

TABLE 3

| $\omega$ | $\mu(\omega)$ | $\nu(\omega)$ | $\iota(\omega)$ |
| :--- | ---: | ---: | ---: |
| $(1,1,1,1)$ | -6 | 24 | 24 |
| $(2,1,1)$ | 2 | 2 | 12 |
| $(3,1)$ | -1 | 1 | 4 |
| $(2,2)$ | -1 | 2 | 6 |

Proposition 28. If $n \geq 5$, then

$$
2 \leq \mathrm{E}\left(\tau_{n}\right) \leq 2\left(1-\frac{1}{n}-\frac{3}{2 n(n-1)}-\frac{3}{(n-1)(n-2)}\right)^{-1}
$$

Proof. By (5.1), $\mathrm{E}\left(\tau_{n}\right) \geq\left(1-P_{n}(0)\right)+\left(1-P_{n}(1)\right)+\left(1-P_{n}(2)+\left(1-P_{n}(3)\right)\right.$. Clearly $P_{n}(0)=0$ while $P_{n}(1)=\frac{1}{n}$ since an element of $\operatorname{Sym}(n)$ generates a transitive subgroup if and only if it is a cycle of length $n$. Moreover, by [15, Lemma 2.1] and its proof,

$$
P_{n}(t) \leq 1-\frac{1}{n^{t-1}}+\frac{1}{2(n(n-1))^{t-1}}
$$

Hence

$$
\mathrm{E}\left(\tau_{n}\right) \geq 1+\left(1-\frac{1}{n}\right)+\left(\frac{1}{n}-\frac{1}{2 n(n-1)}\right)+\left(\frac{1}{n^{2}}-\frac{1}{2(n(n-1))^{2}}\right) \geq 2
$$

The same argument used in the proof of Lemma 19 implies that $\mathrm{E}\left(\tau_{n}\right) \leq 2 / \epsilon$ if $P_{2}(n) \geq \epsilon$. On the other hand (see [15, Lemma 2.2] and its proof)

$$
P_{n}(2) \geq 1-\frac{1}{n}-\frac{3}{2 n(n-1)}-\frac{3}{(n-1)(n-2)}
$$

so the conclusion follows.
Corollary 29. If $n \geq 5$, then

$$
\mathrm{E}\left(\tau_{n}\right)<\mathrm{E}\left(\tau_{5}\right) \leq \frac{290968955}{139268556} \sim 2.0893
$$

Proof. We computed the value of $\mathrm{E}\left(\tau_{n}\right)$ using Theorem 9 for $5 \leq n \leq 27$ : we noticed that $\mathrm{E}\left(\tau_{5}\right) \sim 2.0893$ and $\mathrm{E}\left(\tau_{n}\right)<\mathrm{E}\left(\tau_{n-1}\right)$; in particular $\mathrm{E}\left(\tau_{27}\right)<2.004$. For $n \geq 28$ the conclusion follows from Proposition 28 .

Repeating the same arguments used in the proof of Theorem 3, we can compute the second moment of the variable $\tau_{n}$.

Proposition 30. For every $n \geq 2$ we have

$$
\mathrm{E}\left(\tau_{n}^{2}\right)=-\sum_{\omega \in \Pi_{n}^{*}} \frac{\mu(\omega) \iota(\omega)^{2}(\iota(\omega)+1)}{\nu(\omega)(1-\iota(\omega))^{2}}
$$

where $\Pi_{n}^{*}$ is the set of partitions of $n$ in at least two subsets.

## 6. From finite to profinite

In this section we will assume that $G$ is a (topologically) finitely generated profinite group $G$. Let $\mathcal{N}$ be the set of the open normal subgroups of $G$. Since (see [10, (11.5)])

$$
P_{G}(n)=\inf _{N \in \mathcal{N}} P_{G / N}(n)
$$

we have

$$
\begin{aligned}
e_{1}(G) & =\sum_{n \geq 0}\left(1-P_{G}(n)\right)=\sum_{n \geq 0}\left(1-\inf _{N \in \mathcal{N}} P_{G / N}(n)\right)=\sum_{n \geq 0}\left(\sup _{N \in \mathcal{N}}\left(1-P_{G / N}(n)\right)\right) \\
& =\sup _{N \in \mathcal{N}}\left(\sum_{n \geq 0}\left(1-P_{G / N}(n)\right)\right)=\sup _{N \in \mathcal{N}} e_{1}(G / N)
\end{aligned}
$$

Lemma 31. $e_{1}(G)<\infty$ if and only if $G$ is $P F G$.
Proof. If $e_{1}(G)<\infty$, then $d_{P}(G) \leq e_{1}(G)<\infty$ hence $G$ is PFG. Conversely, assume that $P_{G}(k) \geq \epsilon \neq 0$ for some $k \in \mathbb{N}$ : then $e_{1}(G) \leq k / \epsilon$ by Lemma 19 .

Proof of Theorem 13. Let $\beta=\left\lceil\sigma+\log _{2} \alpha\right\rceil$ and let $k=\beta+t$ with $t \in \mathbb{N}$. As in the proof of [10, Proposition 11.2.2] we have

$$
1-P_{G}(k) \leq \sum_{n \geq 2} \frac{m_{n}(G)}{n^{k}} \leq \sum_{n \geq 2} \frac{\alpha n^{\sigma}}{n^{k}} \leq \sum_{n \geq 2} \frac{n^{\sigma+\log _{2} \alpha}}{n^{k}} \leq \sum_{n \geq 2} \frac{1}{n^{t}}
$$

It follows that

$$
\begin{aligned}
e_{1}(G) & =\sum_{k \geq 0}\left(1-P_{G}(k)\right) \leq \beta+2+\sum_{k \geq \beta+2}\left(1-P_{G}(k)\right) \\
& \leq \beta+2+\sum_{u \geq 2}\left(\sum_{n \geq 2} n^{-u}\right)=\beta+2+\left(\sum_{n \geq 2}\left(\sum_{u \geq 2} n^{-u}\right)\right) \\
& =\beta+2+\sum_{n \geq 2} \frac{1}{n^{2}} \frac{n}{n-1}=\beta+2+\left(\sum_{n \geq 1} \frac{1}{n(n+1)}\right)=\beta+3 .
\end{aligned}
$$

Moreover we have

$$
\begin{aligned}
e_{1}(G)+e_{2}(G) & =2 \sum_{k \geq 0}(k+1)\left(1-P_{G}(k)\right) \\
& \leq 2 \sum_{0 \leq k \leq \beta+1}(k+1)+2 \sum_{k \geq \beta+2}\left(\sum_{n \geq 2} \frac{(k+1) n^{\beta}}{n^{k}}\right) \\
& \leq(\beta+2)(\beta+3)+2 \sum_{k \geq \beta+2}\left(\sum_{n \geq 2} \frac{(k+1) n^{\beta}}{n^{k}}\right) \\
& \leq(\beta+2)(\beta+3)+2 \sum_{n \geq 2}\left(\sum_{u \geq 2} \frac{u+\beta+1}{n^{u}}\right) \\
& \leq(\beta+2)(\beta+3)+2 \sum_{n \geq 2} \frac{1}{n^{2}}\left(\sum_{t \geq 0} \frac{t+\beta+3}{n^{t}}\right) \\
& \leq(\beta+2)(\beta+3)+2 \sum_{n \geq 2} \frac{\beta+3}{n^{2}}\left(\sum_{t \geq 0} \frac{t+1}{n^{t}}\right) \\
& =(\beta+2)(\beta+3)+2 \sum_{n \geq 2} \frac{\beta+3}{(n-1)^{2}} \\
& =(\beta+2)(\beta+3)+\frac{\pi^{2}(\beta+3)}{3} .
\end{aligned}
$$

If $G$ is a $d$-generated pronilpotent group, then all the maximal subgroups have prime index and $m_{p}(G) \leq \frac{p^{d}-1}{p-1}$ for every prime $p$. So, repeating the argument of the previous proof and using $\sum_{p}(p-1)^{-2} \sim 1.3751$ (see for example [5, p. 95]), we obtain

$$
e_{1}(G) \leq d+1+\sum_{u \geq 1}\left(\sum_{p} \frac{1}{(p-1) p^{u}}\right) \leq d+1+\sum_{p} \frac{1}{(p-1)^{2}} \leq d+2.3751
$$

A more accurate estimation is given in [19]: by [19, Corollary 2] if $N_{d}$ is the free pronilpotent group of rank $d$, then $e_{1}\left(N_{d}\right) \leq d+2.1185$.

Lemma 32. Let $G$ be a finite $d$-generated metabelian group. If $m_{n}(G) \neq 0$, then $q$ is a prime power. Moreover

$$
m_{2}(G) \leq 2^{d} \text { and } m_{q}(G) \leq \frac{q^{2 d}}{q-1} \text { if } q \neq 2
$$

Proof. Without loss of generality we can assume that $\operatorname{Frat}(G)=1$. In this case the Fitting subgroup $\operatorname{Fit}(G)$ of $G$ is a direct product of minimal normal subgroups of $G$, it is abelian and complemented. Let $K$ be a complement of $\operatorname{Fit}(G)$ in $G$; since $G$ is metabelian, $K$ is abelian. Let $F$ be a complement of $Z(G)$ in $\operatorname{Fit}(G)$ and let $H=Z(G) \times K$. We have $G=F \rtimes H$ and we can write $F$ in the form

$$
F=V_{1}^{n_{1}} \times \cdots \times V_{r}^{n_{r}}
$$

where $V_{1}, \ldots, V_{r}$ are irreducible $H$-modules, pairwise not $H$-isomorphic. All the maximal subgroups of $G$ have prime-power index. Let $q$ be a prime power and
let $\mathcal{M}_{q}$ be the set of maximal subgroups of $G$ of index $q$. Let $M \in \mathcal{M}_{q}$. If $F \leq M$ then $q$ is a prime and there are at most $\left(q^{d}-1\right) / q-1$ possible choices for $M$. If $M$ is a maximal subgroup supplementing $F$, then $M$ contains the subgroup $X_{i}=\left(\prod_{j \neq i} V_{j}^{n_{j}}\right) C_{H}\left(V_{i}\right)$ for some index $i \in \Omega_{q}:=\left\{j| | V_{j} \mid=q\right\}$. In this case $\mathbb{F}_{i}=\operatorname{End}_{H}\left(V_{i}\right)$ is a field and $V_{i}$ is an absolutely irreducible $\mathbb{F}_{i} H_{i}$-module. Since $H$ is abelian, $\operatorname{dim}_{\mathbb{F}_{i}} V_{i}=1$ and $H_{i}=H / C_{H}\left(V_{i}\right)$ is isomorphic to a subgroup of $\mathbb{F}_{i}^{*}$. Given $i \in \Omega_{q}$, the number of maximal subgroups $M$ containing $X_{i}$ and supplementing $F$ coincides with the number $q \cdot\left(q^{n_{i}}-1\right) /(q-1)$ of maximal subgroups of $V_{i}^{n_{i}} \rtimes H_{i}$ not containing $V_{i}^{n_{i}}$. On the other hand, being an epimorphic image of $G$, the group $V_{i}^{n_{i}} \rtimes H_{i}$ is $d$-generated, and this implies $n_{i} \leq d-1$. Finally notice that to any $i \in \Omega_{q}$, there corresponds a different nontrivial homomorphism from $H$ to $\mathbb{F}_{i}^{*} \cong C_{q-1}$. Since $d(H) \leq d$, it follows $\left|\Omega_{q}\right| \leq(q-1)^{d}-1$. But then

$$
\left.m_{q}(G) \leq \frac{q^{d}-1}{q-1}+\left((q-1)^{d}-1\right)\right) \frac{q^{d}-q}{q-1} \leq \frac{q^{2 d}}{q-1}
$$

Proof of Corollary 15. It follows from [20, Theorem D] that $d_{P}\left(M_{d}\right)=2 d+1$ hence $e_{1}\left(M_{d}\right)>2 d+1$. On the other hand, by Lemma 32 ,

$$
\begin{aligned}
e_{1}\left(M_{d}\right) & =\sum_{k \geq 0}\left(1-P_{M_{d}}(k)\right) \leq 2 d+1+\sum_{k \geq 2 d+1} 1-P_{M_{d}}(k) \\
& \leq 2 d+1+\sum_{k \geq 2 d+1}\left(\sum_{q} \frac{m_{q}\left(M_{d}\right)}{n^{k}}\right) \\
& \leq 2 d+1+\sum_{k \geq 2 d+1}\left(\frac{2^{d}}{2^{k}}+\sum_{q \neq 2} \frac{q^{2 d}}{q^{k}(q-1)}\right) \\
& \leq 2 d+1+\sum_{u \geq d+1} \frac{1}{2^{u}}+\sum_{q \neq 2}\left(\sum_{u \geq 1} \frac{1}{(q-1) q^{u}}\right) \\
& =2 d+1+\frac{1}{2^{d}}+\sum_{q \neq 2} \frac{1}{(q-1)^{2}}<2 d+2 .
\end{aligned}
$$

A similar approach can be applied to the free prosupersolvable group $H_{d}$ of rank $d \geq 2$. By [1], $d_{p}\left(H_{d}\right)=2 d+1$. The maximal subgroups of $H_{p}$ have prime index and, since $H_{d} / \operatorname{Frat}\left(H_{t}\right)$ is metabelian, we may estimate $m_{p}\left(H_{d}\right)$ using Lemma 32. Repeating the argument of the previous proof, we conclude

$$
2 d+1 \leq e_{1}\left(H_{d}\right) \leq 2 d+1+\frac{1}{2^{d}}+\sum_{p \neq 2} \frac{1}{(p-1)^{2}} \leq 2 d+1.3751+\frac{1}{2^{d}}
$$

Consider now the case of the free prosolvable group $G_{d}$ of rank $d \geq 2$. By [17, Theorem A] $d_{P}(G)=\lceil\gamma d-\gamma\rceil+1$, with

$$
\gamma=\log _{9} 48+\frac{1}{3} \log _{9} 24+1 \bumpeq 3.243
$$

the Pàlfy-Wolf constant. From Lemma 31 and Theorem 13 we deduce:
Proof of Corollary 14. There exists a constant $\delta$ such that $f^{20\left(\log _{2} f\right)^{3}+5} \leq \delta p^{f}$ for any prime $p$ and any positive integer $f$. By [13, Theorem 10] and its proof,
$m_{n}\left(G_{d}\right) \leq \delta n^{\gamma d+2}$ for all $n \in \mathbb{N}$. Hence by Theorem $13, e_{1}\left(G_{d}\right) \leq\left\lceil\gamma d+\log _{2} \delta\right\rceil+$ 5.

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