

$$(A) W(\tau_m(\pi) = M(\pi)) = \frac{m}{N} \cdot H(m-1, N-1) \quad \left[ \begin{array}{l} \text{Wichtig,} \\ m \leq N \end{array} \right]$$

$$\text{mit } H(0, s) := \sum_1^s 1/i, \quad H(\pi, s) := H(0, s) - H(0, \pi)$$

$$(B) \frac{m}{N} \log \frac{N}{m} \leq \frac{m}{N} H(m-1, N-1) \leq \frac{m}{N} \log \frac{N}{m} + \frac{1}{N}$$

$$\left( \text{d.h. } W(\tau_m = M) \approx f\left(\frac{m}{N}\right), \quad f(x) := x \log \frac{1}{x}, \quad \begin{array}{l} 1 \leq m \leq N \\ 0 < x \leq 1 \end{array} \right)$$

(C) Das Maximum der W'keiten  $W(\tau_m(\pi) = M(\pi))$  liegt bei  $\frac{m}{N} \approx \frac{1}{e} \approx 0,3679$ , d.h.  $m \approx \frac{N}{e}$ .

↳ Nach 10.21 kann man  $\mathcal{P}_{\text{Per}}(N, N) \cong \bigotimes_1^N M_i$ ,  $M_i = \{1, \dots, i\}$  setzen, mit Gleichverteilung auf den  $M_i$ ;  $\xi_k$  nach 10.22

$$\begin{aligned} \{\tau_m(\pi) = M(\pi) = k\} &= \left\{ \begin{array}{l} \xi_i(\pi) < i : m < i < k, \quad \xi_k(\pi) = k, \\ \xi_j(\pi) < j, \quad k < j \leq N \end{array} \right\} = \\ &= \bigotimes_1^m M_i \otimes \bigotimes_{i=m+1}^{k-1} \{1, \dots, i-1\} \otimes \{k\} \otimes \bigotimes_{k+1}^N \{1, \dots, i-1\} \end{aligned}$$

$$\Rightarrow W(\tau_m(\pi) = M(\pi) = k) = 1 \cdot \prod_{m+1}^{k-1} \frac{i-1}{i} \cdot \frac{1}{k} \cdot \prod_{k+1}^N \frac{j-1}{j} =$$

$$\text{(Teleskopprod.)} = 1 \cdot \frac{m}{k-1} \cdot \frac{1}{k} \cdot \frac{k}{N} = \frac{m}{N} \cdot \frac{1}{k-1}$$

$$\Rightarrow W(\tau_m(\pi) = M(\pi)) = \sum_{k=m+1}^N W(\tau_m(\pi) = M(\pi) = k) = \frac{m}{N} \sum_{k=m+1}^N \frac{1}{k-1} = \frac{m}{N} \sum_m^{N-1} \frac{1}{k} = \frac{m}{N} H(m, N-1)$$

$\Rightarrow$  (A)