LETTER TO THE EDITOR

Dear Editor,

On the covariances of outdegrees in random plane recursive trees

In 2005 Janson [3], extending the earlier work of Mahmoud *et al.* [4], established the joint asymptotic normality of the outdegrees of a random plane recursive tree (we refer to [3] for references, discussion, and statements, and to [2] for a much wider context). In particular, he gave the following formula for the entries of the limiting covariance matrix [3, Theorem 1.3]:

$$\tilde{\sigma}_{ij} = 2\sum_{k=0}^{i} \sum_{l=0}^{j} \frac{(-1)^{k+l}}{k+l+4} \binom{i}{k} \binom{j}{l} \left(\frac{2(k+l+4)!}{(k+3)!(l+3)!} - 1 - \frac{(k+1)(l+1)}{(k+3)(l+3)} \right). \tag{1}$$

Since this formula is not very convenient to work with (in particular the behavior of $\tilde{\sigma}_{ij}$ as i and/or j grow to ∞ is not immediately clear), we found it worthwhile to point out that it may be simplified considerably. Throughout, $(x)_m = x(x-1) \dots (x-(m-1))$ denotes the falling factorial.

Proposition 1. For all integers $i \ge 0$, $j \ge 0$, we have

$$\tilde{\sigma}_{ij} = \frac{16}{(i+3)_3(j+3)_3} - \frac{24}{(i+j+4)_4} \quad \text{if } i \neq j,$$

$$\tilde{\sigma}_{jj} = \frac{4}{(j+3)_3} + \frac{16}{(j+3)_3^2} - \frac{24}{(2j+4)_4}.$$

For the proof we will need two identities involving binomial coefficients that we present in the following two lemmas.

Lemma 1. For all integers $k \ge 0$, $a \ge 0$, and $j \ge k$,

$$\sum_{l=0}^{j} (-1)^{l} {j \choose l} {k+l+a \choose l+a} = \begin{cases} 0 & \text{if } j > k, \\ (-1)^{j} & \text{if } j = k. \end{cases}$$

Proof. This is a special case of equation (5.24) in [1] as we have found thanks to the encouragement by one of the referees to search for a source in the literature. It corresponds to m = 0 and s = n + a in the notation used in [1]. However, to keep this letter self-contained we supply a short proof. We proceed by induction over k for all a and $j \ge k$. If k = 0 the equality holds for all $a \ge 0$ since its left-hand side is $(1 - 1)^j$ if j > 0 and 1 if j = 0. Assume that it holds for nonnegative integers up to k and all values of a and $j \ge k$. Let $a \ge 0$ be any integer. For $j \ge k + 1$,

$$\sum_{l=0}^{j} (-1)^{l} {j \choose l} {k+1+l+a \choose l+a} = \frac{k+1+a}{k+1} \sum_{l=0}^{j} (-1)^{l} {j \choose l} {k+l+a \choose l+a} + \sum_{l=0}^{j} (-1)^{l} \left(\frac{j!}{l!(j-l)!} \right) \left(\frac{l(k+l+a)!}{(k+1)!(l+a)!} \right).$$

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