

11. Probability-theoretic Investigations on Inheritance. XVI₄. Further Discussions on Interchange of Infants

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8. Comparison between several probabilities

We state here some inequalities supplementing those mentioned in § 3. From their respective definitions, we get immediately the inequalities

$$(8.1) \quad \Psi(ij) \leq \Phi_*(ij), \quad \Psi_*(ij, hk) \leq \Phi(ij, hk),$$

and consequently

$$(8.2) \quad F(ij) \leq \mathfrak{F}(ij), \quad \mathfrak{G}(ij, hk) \leq G(ij, hk).$$

We thus conclude the inequalities $\Psi \leq \Phi_*$, $\Psi_* \leq \Phi$ and hence

$$(8.3) \quad F \leq \mathfrak{F} \equiv \mathfrak{G} \leq G,$$

which are also evident by definitions. These inequalities can also be verified directly from their final expressions. For instance, by rearranging the terms in $\mathfrak{F} - F$, we get

$$\begin{aligned} \mathfrak{F} - F &= (S_2 - S_3) + 3(S_3 - S_4) + 3(S_2^2 - S_4) - (S_4 - S_5) - 18(S_2S_3 - S_5) \\ &\quad - (S_5 - S_6) - 9S_2(S_2^2 - S_4) + 17(S_2S_4 - S_6) + 8(S_3^2 - S_6) + 8S_3(S_2^2 - S_4) \\ &\quad + 4(S_3S_4 - S_7) - 12(S_2S_5 - S_7) \\ &= \sum'_{i,j} p_i p_j \{ (p_i + p_j) + 3(p_i^2 + p_j^2) + 6p_i p_j - (p_i^3 + p_j^3) - 18p_i p_j (p_i + p_j) \\ &\quad - (p_i^4 + p_j^4) - 18S_2 p_i p_j + 17p_i p_j (p_i^2 + p_j^2) + 16p_i^2 p_j^2 + 16S_3 p_i p_j \\ &\quad + 4p_i^2 p_j^2 (p_i + p_j) - 12p_i p_j (p_i^3 + p_j^3) \} \\ &= \sum'_{i,j} p_i p_j \{ 2(p_i^2 + p_j^2)(p_i - p_j)^2 + 4p_i p_j (p_i + p_j)(p_i^2 + p_j^2) \\ &\quad + 18p_i p_j ((1 - p_i - p_j)^2 - (S_2 - p_i^2 - p_j^2)) \\ &\quad + 16p_i p_j (S_3 - p_i^3 - p_j^3) + (p_i + p_j)(8(p_i^2 + p_j^2) + p_i p_j)(1 - p_i - p_j) \\ &\quad + 6((p_i - p_j)^2 + p_i p_j)(1 - p_i - p_j)^2 + (p_i + p_j)(1 - p_i - p_j)^3 \}, \end{aligned}$$

the last member remaining evidently always non-negative, since

$$(1 - p_i - p_j)^2 - (S_2 - p_i^2 - p_j^2) = \sum'_{h, k \neq i, j} 2p_h p_k \geq 0.$$

For the difference $G - \mathfrak{G}$, we get similarly

$$\begin{aligned} G - \mathfrak{G} &= 2S_2(S_2 - S_3) + 2(S_2S_3 - S_5) + 2S_2(S_3 - S_4) \\ &\quad + 2S_2(S_2^2 - S_4) - 2(S_5 - S_6) \\ &\quad - 8(S_2S_4 - S_6) - 5(S_3^2 - S_6) - 16S_2(S_2S_3 - S_5) \\ &\quad + 12(S_2S_5 - S_7) + 16(S_3S_4 - S_7) \\ &\quad - 4S_2^2(S_2^2 - S_4) + 12S_2(S_2S_4 - S_6) - 5(S_4^2 - S_8) - 4(S_2S_6 - S_8) \end{aligned}$$