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ON THE DONNELLY-TAVARÉ-GRIFFITHS FORMULA ASSOCIATED WITH THE COALESCENT

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ABSTRACT

We evaluate the moments of the Donnelly-Tavaré-Griffiths formula appearing in the n -coalescent with mutation, which characterizes this formula. The formula is also characterized by using Waring distribution and Yule distribution. The asymptotic distributions of the related statistics are obtained as n tends to infinity.

1. INTRODUCTION

Let \mathcal{C}_n denote the set of all ordered partitions of a positive integer n , that is,

$$\mathcal{C}_n = \{(c_1, \dots, c_k) : 1 \leq k \leq n, c_i > 0 (i = 1, \dots, k) \text{ and } c_1 + \dots + c_k = n\}.$$

The Donnelly-Tavaré-Griffiths formula is a probability distribution of random ordered partition $C_n = (C_{n1}, \dots, C_{nk})$ on \mathcal{C}_n defined by

$$(1) \quad P(C_n = (c_1, \dots, c_k)) = \frac{\alpha^k}{\alpha^{[n]}} \cdot \frac{n!}{c_k(c_k + c_{k-1}) \cdots (c_k + c_{k-1} + \dots + c_1)},$$

where α is a positive constant, $1 \leq k \leq n$, $(c_1, \dots, c_k) \in \mathcal{C}_n$ and $\alpha^{[n]} = \alpha(\alpha+1) \cdots (\alpha+n-1)$.

This distribution was named Donnelly-Tavaré-Griffiths formula by Ewens (1990), based on the paper by Donnelly and Tavaré (1986) and an unpublished note by Griffiths. Joyce and Tavaré (1987) derive this distribution using the linear birth process with immigration. The distribution can be derived as the distribution of frequencies of order statistics from GEM distribution (Donnelly and Tavaré (1991)). Considering the frequencies of the sample

associated with the order of appearance of the sample from an infinite random proportions, it has the distribution (1) if and only if the size-biased permutation of the infinite random proportions has the GEM distribution (Donnelly (1986) and Sibuya and Yamato (1995)). The distribution (1) can also be derived by using urn models. One is a Pólya-like urn (Hoppe(1984) or Sibuya and Yamato(1995)). The random clustering process in Sibuya (1993) is equivalent to this model. Another model is an urn with a continuum of colors (Blackwell and MacQueen (1973) or Yamato (1993)). Pitman's Chinese restaurant process gives also the distribution (1) (see, for example, Donnelly and Tavaré (1990)). Many properties of the Donnelly-Tavaré-Griffiths formula are derived, concerning with the distribution given by (1) (see, for example, Hoppe (1987) or Ewens (1990)).

For the n -coalescent with mutation, we denote by D_{n1} the number of individuals of new equivalence class with the youngest allelic type, by D_{nj} the one with the j -th youngest allelic type ($j = 1, 2, \dots$) and by D_{nk} the one with the oldest allelic type. Then the random ordered partition $D_n = (D_{n1}, \dots, D_{nk})$ on \mathcal{C}_n has the probability distribution given by

$$(2) \quad P(D_n = (d_1, \dots, d_k)) = \frac{\alpha^k}{\alpha^{[n]}} \cdot \frac{n!}{d_1(d_1 + d_2) \cdots (d_1 + d_2 + \cdots + d_k)},$$

where $(d_1, \dots, d_k) \in \mathcal{C}_n$ (see Donnelly and Tavaré(1986)). Ethier (1990) derives this distribution using a diffusion model. For $D_n = (D_{n1}, \dots, D_{nk})$, its rearrangement $\bar{D}_n = (D_{nk}, \dots, D_{n1})$ in a reverse order has the probability given by (1). Distinguishing between the distributions given by (1) and (2), we shall call the distribution given by (2) Donnelly-Tavaré-Griffiths II formula and abbreviate it DTG II(n, α). The purpose of this paper is to show properties of DTG II, which is different from the properties of the Donnelly-Tavaré-Griffiths formula given by (1).

In Section 2 we evaluate the moments, which characterize DTG II. In section 3, we state Waring distribution, Yule distribution and the related distributions, which appear in Section 4. In Section 4, we give the marginal distribution of D_n using a simple pure birth chain instead of the distribution (2) itself. Then we give the conditional distribution of $D_{n,r}$ given $D_{n1}, \dots, D_{n,r-1}$ for $r = 1, \dots, n - 1$. These conditional distributions and the marginal distribution of D_{n1} are described using Waring distribution and Yule distribution, respectively. The asymptotic distributions as $n \rightarrow \infty$ of D_{n1}, \dots, D_{nr} with r fixed and their sum are also given.

2. MOMENTS

For any random ordered partition D_n of a positive integer n , we have the following.

Proposition 1 Any random ordered partition D_n of a positive integer n satisfies

$$(3) \quad E\left[\prod_{j=1}^t (D_{n1} + D_{n2} + \cdots + D_{nj})(D_{nj} - 1)^{(r_j-1)}\right] \\ = \prod_{j=1}^t [(r_j - 1)!(r_1 + \cdots + r_j)]P(D_n = (r_1, \dots, r_t))$$

for $(r_1, \dots, r_t) \in \mathcal{C}_n$, where $x^{(r)} = x(x-1)\cdots(x-r+1)$ and $x^{(0)} = 1$.

Proof. We have

$$E\left[\prod_{j=1}^t (D_{n1} + D_{n2} + \cdots + D_{nj})(D_{nj} - 1)^{(r_j-1)}\right] \\ = \sum_1 \prod_{j=1}^t [(d_1 + \cdots + d_j)(d_j - 1)^{(r_j-1)}]P(D_n = (d_1, \dots, d_t)),$$

where the summation \sum_1 is taken over all (d_1, \dots, d_t) belonging to \mathcal{C}_n . It must be $d_j \geq r_j$ for $(d_j - 1)^{(r_j-1)} \neq 0$. Since $d_1 + \cdots + d_t = n = r_1 + \cdots + r_t$, we have $t = t$ and $d_j = r_j$, $j = 1, \dots, t$. Thus we have the relation (3). \square

By Proposition 1, we get the following characterization of DTG II.

Proposition 2 A random ordered partition D_n of a positive integer n has DTG II(n, α) if and only if the moments of D_n satisfies

$$E\left[\prod_{j=1}^t (D_{n1} + D_{n2} + \cdots + D_{nj})(D_{nj} - 1)^{(r_j-1)}\right] = \frac{\alpha^t}{\alpha^{[n]}} n! \prod_{j=1}^t (r_j - 1)!$$

for $(r_1, \dots, r_t) \in \mathcal{C}_n$.

3. WARING DISTRIBUTIONS

We shall state Waring distribution, Yule distribution and their grouped distributions for the next section. The Waring distribution is the probability distribution of the random variable W taking on the values $0, 1, 2, \dots$ such that

$$P(W = x) = (c - a) \frac{a^{[x]}}{c^{[x+1]}}, \quad x = 0, 1, 2, \dots,$$

where c, a are positive constants such that $c > a$. We shall denote this Waring distribution by $Wa(c, a)$. Its mean and variance are $E(W) = a/(c - a - 1)$ if $c - a > 1$ and $Var(W) = a(c - a)(c - 1)/[(c - a - 1)^2(c - a - 2)]$ if $c - a > 2$, respectively. It holds that $P(W \geq x) = a^{[x]}/c^{[x]}$, $x = 0, 1, 2, \dots$. The Waring distribution with $a = 1$ is Yule distribution shifted

to the support $0, 1, \dots$. The Yule distribution with the support $1, 2, \dots$ has the probability distribution such that

$$P(Y = y) = \frac{\rho(y-1)!}{(1+\rho)^{[y]}}, \quad \rho > 0 \quad \text{and} \quad y = 1, 2, \dots,$$

which we shall denote by $\text{Yu}(\rho)$. (See, for example, Johnson et al. (1992), 6.10.3 and 6.10.4.)

By grouping the events $\{W = n\}, \{W = n+1\}, \{W = n+2\}, \dots$ with respect to W having $\text{Wa}(c, a)$ for a non-negative integer n , we have the probability distribution given by

$$P(W = x) = (c-a) \frac{a^{[x]}}{c^{[x+1]}}, \quad x = 0, 1, 2, \dots, n-1,$$

$$\frac{a^{[n]}}{c^{[n]}}, \quad x = n.$$

We shall call this distribution bounded Waring distribution and denote it by $\text{BWa}(n; c, a)$. For $n = 0$, the bounded Waring distribution degenerates to zero. Similarly, bounded Yule distribution $\text{BYu}(n; \rho)$ is defined by

$$P(Y = y) = \frac{\rho(y-1)!}{(1+\rho)^{[y]}}, \quad y = 1, 2, \dots, n-1,$$

$$\frac{\rho(n-1)!}{(1+\rho)^{[n-1]}}, \quad y = n.$$

4. MARGINAL AND CONDITIONAL DISTRIBUTIONS

We consider the following urn model (Yamato (1990), Example 1.1). There are many red balls of mass one, and a single black ball of mass $\alpha > 0$. An urn contains only the black ball at the beginning. A ball is randomly chosen from the urn in proportion to its mass and replaced along with a red ball. Let Y_1 be 1. Let Y_{j+1} be equal to Y_j or $Y_j + 1$ if the color of the ball chosen at the $(j+1)$ -th trial is red or black, respectively, for $j = 1, 2, \dots$. Then we have a pure birth chain $\{Y_j; j = 1, 2, \dots\}$ with states $1, 2, \dots$. Its initial state is $Y_1 = 1$ and the transition probabilities are

$$(4) \quad P\{Y_{j+1} = y_j \mid Y_1 = y_1, \dots, Y_j = y_j\} = \frac{j}{\alpha + j}$$

$$P\{Y_{j+1} = y_j + 1 \mid Y_1 = y_1, \dots, Y_j = y_j\} = \frac{\alpha}{\alpha + j}$$

for $j = 1, 2, \dots$ and all states $y_1 (= 1), y_2, \dots, y_j$. The equivalent model is obtained from a Pólya-like urn (Hoppe (1984)) and sampling from Ferguson's Dirichlet process (Blackwell and MacQueen (1973) or Yamato (1993)). In this model we let $Y_1 = 1$, and Y_{j+1} be Y_j or

$Y_j + 1$ if the $(j + 1)$ -th observation (or the color of the ball chosen at the $(j + 1)$ -th trial) is equal to any one of the previous ones or a new one, respectively, for $i = 2, 3, \dots$. Pitman's Chinese restaurant process (see, for example, Donnelly and Tavaré (1990)) gives also the equivalent model, in which Y_{j+1} is equal to $Y_j + 1$ or Y_j if the $(j + 1)$ -th person sits at a new empty table or not, respectively.

For the first n observations Y_1, \dots, Y_n of this chain $\{Y_j; j = 1, 2, \dots\}$, we put

$$D_{n1} = l \text{ such that } Y_1 = \dots = Y_l < Y_{l+1}, \quad 1 \leq l \leq n,$$

$$D_{ni} = l \text{ such that } Y_{D_{n,i-1}+1} = \dots = Y_{D_{n,i-1}+l} < Y_{D_{n,i-1}+l+1}, \quad D_{n,i-1} + l \leq n$$

for $i = 2, \dots, n$. That is, D_{n1} is the number of observations equal to Y_1 , D_{n2} is the number of observations equal to the first one which exceeds Y_1 , and so on.

Proposition 3 *For the pure birth chain given by (4), $D_n = (D_{n1}, \dots, D_{nk})$ has the DTG $\Pi(n, \alpha)$, where k is the number of different observations among the first n observations. That is, the probability distribution of D_n is given by (2).*

Proof. For $(d_1, \dots, d_k) \in \mathcal{C}_n$, we have

$$\begin{aligned} & P(D_{n1} = d_1, D_{n2} = d_2, \dots, D_{nk} = d_k) \\ &= P(Y_1 = \dots = Y_{d_1} < Y_{d_1+1} = \dots = Y_{d_1+d_2} < \dots < Y_{d_1+\dots+d_{k-1}+1} = \dots = Y_n). \end{aligned}$$

Writing the right-hand side as the products of the conditional probabilities and using the transition probabilities (4), we get that D_n has the DTG II. \square

For any ordered partition $(d_1, \dots, d_i, d_{i+1}, \dots, d_k) \in \mathcal{C}_n$ such that $d_i \geq d_{i+1}$ ($i = 1, \dots, k - 1$), we have $P(D_n = (d_1, \dots, d_{i-1}, d_i, d_{i+1}, \dots, d_k)) \leq P(D_n = (d_1, \dots, d_{i-1}, d_{i+1}, d_i, \dots, d_k))$, because of $d_1 + \dots + d_{i-1} + d_i \geq d_1 + \dots + d_{i-1} + d_{i+1}$. Therefore for any permutation $(d_{i_1}^0, d_{i_2}^0, \dots, d_{i_k}^0)$ of a partition $(d_1^0, d_2^0, \dots, d_k^0) \in \mathcal{C}_n$ such that $d_1^0 \geq d_2^0 \geq \dots \geq d_k^0$,

$$P(D_n = (d_1^0, d_2^0, \dots, d_k^0)) \leq P(D_n = (d_{i_1}^0, d_{i_2}^0, \dots, d_{i_k}^0)) \leq P(D_n = (d_k^0, d_{k-1}^0, \dots, d_1^0)).$$

The marginal distribution of D_n is given by the following.

Proposition 4 (Donnelly and Tavaré (1990), Prop. 1 of Chap. 2) *Suppose that D_n have DTG $\Pi(n, \alpha)$. Let r be a positive integer such that $1 \leq r \leq n - 1$. Then, $D_{n1}, D_{n2}, \dots, D_{nr}$ has the probability given by*

$$(5) \quad P(D_{n1} = d_1, D_{n2} = d_2, \dots, D_{nr} = d_r) = \frac{\alpha^r}{(\alpha + 1)^{[d(r)]}} \cdot \frac{d(r)!}{d_1(d_1 + d_2) \cdots (d_1 + \dots + d_r)}$$

for $d_1, d_2, \dots, d_r (= 1, 2, \dots, n-1)$ satisfying $d(r) = d_1 + \dots + d_r < n$. For $d_1, d_2, \dots, d_r (= 1, 2, \dots, n-1)$ satisfying $d_1 + \dots + d_r = n$, the probability $P(D_{n1} = d_1, D_{n2} = d_2, \dots, D_{nr} = d_r)$ is given by (2) with r instead of k .

Remark: For $r = n$, it is only possible that $D_{n1} = D_{n2} = \dots = D_{nn} = 1$ since $(D_{n1}, D_{n2}, \dots, D_{nn}) \in \mathcal{C}_n$.

Proof. In order to derive the marginal distributions of D_n , we use the pure birth chain defined by (4). For $d_1, \dots, d_r (= 1, 2, \dots, n-1)$ satisfying $d_1 + \dots + d_r < n$, we have

$$\begin{aligned} P(D_{n1} = d_1, D_{n2} = d_2, \dots, D_{nr} = d_r) &= P(Y_1 = \dots = Y_{d_1} < Y_{d_1+1} = \dots \\ &= Y_{d_1+d_2} < \dots < Y_{d_1+\dots+d_{r-1}+1} = \dots = Y_{d_1+\dots+d_r} < Y_{d_1+\dots+d_r+1}). \end{aligned}$$

Thus we get the relation (5) by the similar method to the proof of Proposition 4. \square

Especially for $r = 1$, from Proposition 4 we have for $n \geq 2$

$$\begin{aligned} P(D_{n1} = y) &= \frac{\alpha(y-1)!}{(\alpha+1)^{[y]}}, \quad y = 1, 2, \dots, n-1 \\ &= \frac{(n-1)!}{(\alpha+1)^{[n-1]}}, \quad y = n. \end{aligned}$$

Thus we have the following corollary.

Corollary 1 (Branson(1991), Th. 4.12 and Donnelly and Tavaré (1990), 2.23) For $n \geq 2$, D_{n1} has the bounded Yule distribution $\text{BYu}(n; \alpha)$.

Proposition 5 Suppose that D_n have DTG II(n, α). Then given $D_{n1} = d_1, \dots, D_{n,r-1} = d_{r-1}$, $D_{nr} - 1$ has the bounded Waring distribution $\text{BWa}(n - d(r-1) - 1; \alpha + d(r-1) + 1, d(r-1) + 1)$, where $r = 2, \dots, n-1$, $d_1, \dots, d_{r-1} = 1, 2, \dots, n-1$ and $d(r-1) = d_1 + \dots + d_{r-1} < n$.

Proof. For $x_r = 0, 1, \dots, n - d(r-1) - 2$, by (5) we have

$$P(D_{nr} - 1 = x_r \mid D_{n1} = d_1, \dots, D_{n,r-1} = d_{r-1}) = \frac{\alpha(d(r-1) + 1)^{[x_r]}}{(\alpha + d(r-1) + 1)^{[x_r+1]}}.$$

For $x_r = n - d(r-1) - 1$, by (2) and (5) we have

$$P(D_{nr} - 1 = x_r \mid D_{n1} = d_1, \dots, D_{n,r-1} = d_{r-1}) = \frac{(d(r-1) + 1)^{[x_r]}}{(\alpha + d(r-1) + 1)^{[x_r]}}. \quad \square$$

Since this conditional distribution depends on d_1, \dots, d_{r-1} only through their sum, we have the following.

Corollary 2 Given $D_{n1} + \dots + D_{n,r-1} = d(r-1)$, $D_{nr} - 1$ has the bounded Waring distribution $\text{BWa}(n - d(r-1) - 1; \alpha + d(r-1) + 1, d(r-1) + 1)$, where $r = 2, \dots, n-1$ and $r-1 \leq d(r-1) < n$.

By the property of Waring distribution stated in Section 2, the conditional distribution $\text{BWa}(n - d_1 - 1; \alpha + d_1 + 1, d_1 + 1)$ of $D_{n2} - 1$ given $D_{n1} = d_1$ gives the following.

Corollary 3 For $d_1 = 1, 2, \dots, [(n-1)/2]$ and $n > 2d_1$,

$$P(D_{n2} > D_{n1} \mid D_{n1} = d_1) = \frac{(d_1 + 1)^{[d_1]}}{(\alpha + d_1 + 1)^{[d_1]}}$$

where $[(n-1)/2]$ is the greatest integer not greater than $(n-1)/2$.

For example, for $n > 2$, $P(D_{n2} > D_{n1} \mid D_{n1} = 1) = 2/(\alpha + 2)$, which is greater than $1/2$ for $0 < \alpha < 2$. For $n > 4$, $P(D_{n2} > D_{n1} \mid D_{n1} = 2) = 12/(\alpha + 3)(\alpha + 4)$, which is greater than $1/2$ for $\alpha < (\sqrt{97} - 7)/2 \simeq 1.42$. Since the marginal distribution of D_{n1} and the conditional distribution of D_{nr} given $D_{n1}, \dots, D_{n,r-1}$, $r = 2, \dots, n$, determines the joint distribution of D_n , we have the following.

Proposition 6 Let $D_n = (D_{n1}, \dots, D_{nk})$ be a random ordered partition of a positive integer n and α be a positive constant. Suppose that D_{n1} has the bounded Yule distribution $\text{BYu}(n; \alpha)$ and given $D_{n1} = d_1, \dots, D_{n,r-1} = d_{r-1}$, $D_{nr} - 1$ has the bounded Waring distribution $\text{BWa}(n - d(r-1) - 1; \alpha + d(r-1) + 1, d(r-1) + 1)$, where $r = 2, \dots, n-1$, $d_1, \dots, d_{r-1} = 1, 2, \dots, n-1$ and $d(r-1) = d_1 + \dots + d_{r-1} < n$. Then D_n has the DTG $\text{II}(n, \alpha)$.

It is well-known that D_n gives the Ewens sampling formula if we neglect the order of elements of $D_n = (D_{n1}, \dots, D_{nk})$ (see, for example, Donnelly and Tavaré (1986) or Sibuya and Yamato (1995)). We consider the joint distribution of (D_{n1}, \dots, D_{nr}) neglecting their order for a positive integer $r (< n)$ fixed. Given $D_{n1} = d_1, \dots, D_{nr} = d_r$, we let

$$S_{nj}^r = \text{no. of } \{i : d_i = j (i = 1, \dots, r)\}, \quad j = 1, 2, \dots, d(r),$$

where $d(r) = d_1 + \dots + d_r$. It holds that $1 \cdot S_{n1}^r + 2 \cdot S_{n2}^r + \dots + d(r) \cdot S_{n,d(r)}^r = d(r)$ and $S_{n1}^r + \dots + S_{n,d(r)}^r = r$. That is, (D_{n1}, \dots, D_{nr}) is the ordered partition of the positive integer $d(r)$ and $(S_{n1}^r, \dots, S_{n,d(r)}^r)$ is the corresponding unordered partition of $d(r)$. $(S_{n1}^r, \dots, S_{n,d(r)}^r)$ has the following joint distribution.

Proposition 7 Suppose that D_n have DTG $\text{II}(n, \alpha)$. For positive integers r and $d(r)$ such that $r \leq d(r) < n$, $(s_1, \dots, s_{d(r)})$ denotes an unordered partition of $d(r)$ such that $s_1, \dots, s_{d(r)} \geq 0$, $s_1 + \dots + s_{d(r)} = r$ and $1 \cdot s_1 + 2 \cdot s_2 + \dots + d(r) \cdot s_{d(r)} = d(r)$. Then we have

$$(6) \quad P(S_{n1}^r = s_1, S_{n2}^r = s_2, \dots, S_{n,d(r)}^r = s_{d(r)}) = \frac{\alpha^r}{\alpha^{[n]}} \cdot \frac{n!}{\prod_{i=1}^n i^{s_i} s_i!}, \quad d(r) = n,$$

$$\frac{\alpha^r}{(\alpha + 1)^{[d(r)]}} \cdot \frac{d(r)!}{\prod_{i=1}^r i^{s_i} s_i!}, \quad d(r) = r, r + 1, \dots, n - 1.$$

Proof. We have $P(S_{n1}^r = s_1, \dots, S_{n,d(r)}^r = s_{d(r)}) = \sum_2 P(D_{n1} = d_1, \dots, D_{nr} = d_r)$, where the summation \sum_2 is taken over all distinct ordered partitions (d_1, \dots, d_r) of $d(r)$ which give the unordered partition $(s_1, \dots, s_{d(r)})$ of $d(r)$. Using the relation $\sum_2 [1 / \prod_{j=1}^r (\sum_{i=1}^j d_i)] = 1 / \prod_{i=1}^r i^{s_i} s_i!$ (see Donnelly and Tavaré (1986) or Sibuya (1993)), by Proposition 4 we have (6) for $d(r) = r, r + 1, \dots, n - 1$. For $d(r) = n$, we have (6) from (2) by the similar method. \square

We put $D(r) = D_{n1} + \dots + D_{nr}$ for a positive integer r less than or equal to the number k of distinct partitions in D_n .

Proposition 8 Suppose that D_n have DTG $\text{II}(n, \alpha)$. $D(r) = D_{n1} + \dots + D_{nr}$ satisfies the relation given by

$$P(D(r) = j, r < k) = \left[\begin{matrix} j \\ r \end{matrix} \right] \frac{\alpha^r}{(\alpha + 1)^{[j]}}, \quad j = r, r + 1, \dots, n - 1,$$

$$P(D(r) = n) = \left[\begin{matrix} n \\ r \end{matrix} \right] \frac{\alpha^r}{\alpha^{[n]}},$$

where $[\]$ denotes the unsigned Stirling number of the first kind.

Proof. For $j (= r, r + 1, \dots, n - 1)$, using the notations in Proposition 7 we have $P(D(r) = j, r < k) = \sum_3 P(S_{n1}^r = s_1, \dots, S_{nj}^r = s_j)$, where the summation \sum_3 is taken over all unordered partitions (s_1, \dots, s_j) of j such that $s_1 + \dots + s_j = r$ and $1 \cdot s_1 + 2 \cdot s_2 + \dots + j \cdot s_j = j$. Using the representation of the unsigned Stirling number of the first kind $\left[\begin{matrix} j \\ r \end{matrix} \right] = \sum_3 j! / \prod_{i=1}^j i^{s_i} s_i!$ (see, for example, Riordan(1968)), from the second relation of (6) we have $P(D(r) = j, r \leq k) = \left[\begin{matrix} j \\ r \end{matrix} \right] \alpha^r / (\alpha + 1)^{[j]}$. By the similar method and from the first relation of (6) we have $P(D(r) = n) = \left[\begin{matrix} n \\ r \end{matrix} \right] \alpha^r / \alpha^{[n]}$. \square

From Propositions 4 and 8, we have the conditional distribution of D_{n1}, \dots, D_{nr} given $D(r)$ and $r < k$. In addition, from Proposition 4 and the probability $P(D(r) = n)$ of Proposition 8 we have the conditional distribution of D_{n1}, \dots, D_{nk} given k , since $D(r) = n$ means $r = k$.

Corollary 4 For $j = r, r + 1, \dots, n - 1$ ($r < n$) and positive integers d_1, \dots, d_r satisfying $d_1 + \dots + d_r = j$, we have

$$P(D_{n1} = d_1, \dots, D_{nr} = d_r \mid D(r) = j, r < k) = \left[\begin{matrix} j \\ r \end{matrix} \right]^{-1} \frac{j!}{d_1(d_1 + d_2) \cdots (d_1 + \dots + d_r)}.$$

Furthermore, we have

$$(7) \quad P(D_n = (d_1, \dots, d_k) \mid k) = \left[\begin{matrix} n \\ k \end{matrix} \right]^{-1} \frac{n!}{d_1(d_1 + d_2) \cdots (d_1 + \dots + d_k)}, \quad (d_1, \dots, d_k) \in \mathcal{C}_n.$$

The relation (7) may be also obtained by another approach. If we neglect the order of elements of $D_n = (D_{n1}, \dots, D_{nk})$, D_n gives the Ewens sampling formula as stated following Proposition 6. Thus the number k of distinct partitions in D_n has the distribution $P(K = k) = \alpha^k \left[\begin{matrix} n \\ k \end{matrix} \right] / \alpha^{[n]}$, $k = 1, 2, \dots, n$ (Ewens (1972)). Dividing the equation (2) by this probability $P(K = k)$, we have also the relation (7).

For the asymptotic distributions as $n \rightarrow \infty$, by Propositions 4, 5, 7 and 8 we have the following.

Proposition 9 Suppose that D_n have DTG II(n, α). Let r be a positive integer. Then

- (i) D_{n1} has the Yule distribution $\text{Yu}(\alpha)$ asymptotically as $n \rightarrow \infty$.
- (ii) (D_{n1}, \dots, D_{nr}) has the asymptotic distribution given by

$$P(D_{n1} = d_1, \dots, D_{nr} = d_r) = \frac{\alpha^r}{(\alpha + 1)^{[d_1 + \dots + d_r]}} \cdot \frac{(d_1 + \dots + d_r)!}{d_1(d_1 + d_2) \cdots (d_1 + \dots + d_r)}, \quad d_1, \dots, d_r = 1, 2, \dots$$

- (iii) Given $D_{n1} = d_1, \dots, D_{n,r-1} = d_{r-1}$, $D_{nr} - 1$ has the Waring distribution $\text{Wa}(\alpha + d(r-1) + 1, d(r-1) + 1)$ asymptotically, where $d(r-1) = d_1 + \dots + d_{r-1}$.
- (iv) For $d(r) = r, r + 1, \dots$, $(S_{n1}^r, S_{n2}^r, \dots, S_{n,d(r)}^r)$ has the asymptotic probability given by

$$P(S_{n1}^r = s_1, S_{n2}^r = s_2, \dots, S_{n,d(r)}^r = s_{d(r)}) = \frac{\alpha^r}{(\alpha + 1)^{[d(r)]}} \cdot \frac{d(r)!}{\prod_{i=1}^r i^{s_i} s_i!},$$

where $(s_1, \dots, s_{d(r)})$ denotes an unordered partition of $d(r)$ such that $s_1, \dots, s_{d(r)} \geq 0$, $s_1 + \dots + s_{d(r)} = r$ and $1 \cdot s_1 + 2 \cdot s_2 + \dots + d(r) \cdot s_{d(r)} = d(r)$.

- (v) $D(r) = D_{n1} + \dots + D_{nr}$ has the asymptotic distribution given by

$$P(D(r) = j) = \left[\begin{matrix} j \\ r \end{matrix} \right] \frac{\alpha^r}{(\alpha + 1)^{[j]}}, \quad j = r, r + 1, \dots$$

Though this probability $P(D(r) = j)$ is easily derived from (iv) of Proposition 9, we can also obtain it by applying to Proposition 8 the fact that the number k of distinct partitions

in D_n diverges as $n \rightarrow \infty$ with probability one (Korwar and Hollander(1973), Cor. 2.2). The asymptotic distribution of $D(r) + 1$ is the $Str1 W(r + 1, \alpha)$ distribution by Sibuya(1988).

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