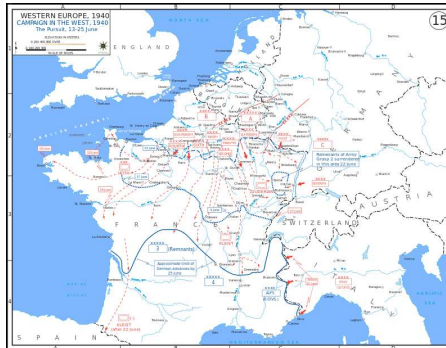


# The German Tank Problem: Math/Stats at War!



Steven J. Miller MC'96: Williams College

([sjml@williams.edu](mailto:sjml@williams.edu), [Steven.Miller.MC.96@aya.yale.edu](mailto:Steven.Miller.MC.96@aya.yale.edu))

<http://www.williams.edu/Mathematics/sjmiller>

The Christie Lecture, NES/MAA Fall 2019 Meeting, 11/22/2019

## Introduction

Video: <https://www.youtube.com/watch?v=WOVEy1tC7nk>

# Approaches



**Figure:** German tank production. Photographer Rudolf Schmidt, provided to Wikimedia Commons by the German Federal Archive.

How to find the number of tanks?



# Approaches



**Figure:** German tank production. Photographer Rudolf Schmidt, provided to Wikimedia Commons by the German Federal Archive.

How to find the number of tanks? Spies vs Math/Stats!

## Related Problems: My Experience



**Figure:** Morse tank problem. R: SJMiller, College Years. L:  
<https://www.pinterest.com/pin/288230444874671007/>.

# The German Tank Problem: General Statement

## German Tank Problem

After a battle see serial numbers  $s_1, s_2, \dots, s_k$  on captured and destroyed tanks; how many tanks were produced?



## The German Tank Problem: Mathematical Formulation

**Original formulation:** Tanks numbered from 1 to  $N$ , observe  $k$ , largest seen is  $m$ , estimate  $N$  with  $\hat{N} = \hat{N}(m, k)$ .

**New version:** Tanks numbered from  $N_1$  to  $N_2$ , observe  $k$ , smallest seen is  $m_1$ , largest  $m_2$  (so spread  $s = m_2 - m_1$ ), estimate  $N = N_2 - N_1 + 1$  with  $\hat{N} = \hat{N}(s, k)$ .

## Importance

Dangers of under-estimating and over-estimating.

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From Wikipedia: Although outnumbered two-to-one, Lee committed his entire force, while McClellan sent in less than three-quarters of his army, enabling Lee to fight the Federals to a standstill. McClellan's persistent but erroneous belief that he was outnumbered contributed to his cautiousness throughout the campaign.

## Outline of the Talk

- Mathematical Preliminaries (binomial coefficients).
- GTP: Original Formulation (start at 1).
- GTP: New Version (unknown start).
- Regression and Conjecturing.



## Mathematical Preliminaries

## Basic Combinatorics

- $n!$ : Number of ways to order  $n$  objects, equals  $n \cdot (n - 1) \cdots 3 \cdot 2 \cdot 1$ , with  $0! = 1$ .
- $\binom{n}{k} = \frac{n!}{k!(n-k)!}$ : Number of ways to choose  $k$  items from  $n$  items when order doesn't matter.
- Binomial Theorem:

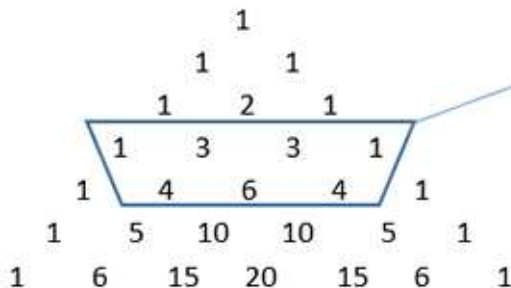
$$(x + y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}.$$

# Pascal's Identity

## Pascal's identity

$$\binom{n+1}{k} = \binom{n}{k} + \binom{n}{k-1}.$$

### Pascal's Triangle



### Pascal's Triangle Pattern



MathBits.

## Pascal's Identity

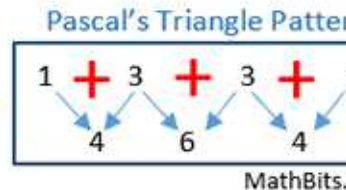
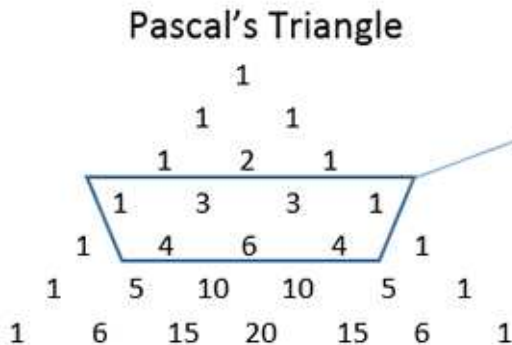
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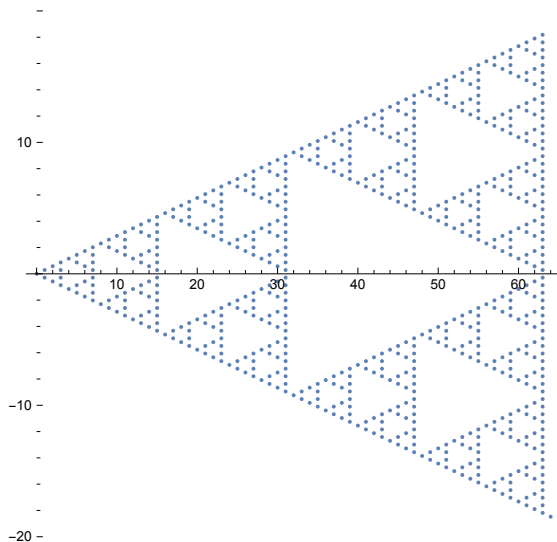
Proof: Assume  $n$  **Red Sox** fans, 1 Yankee fan, how many ways to choose a group of  $k$ ?

$$\binom{n+1}{k} = \binom{1}{0} \binom{n}{k} + \binom{1}{1} \binom{n}{k-1}.$$

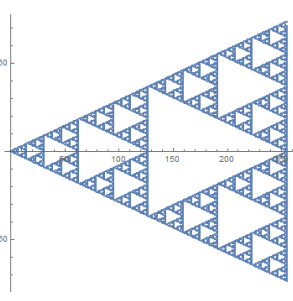
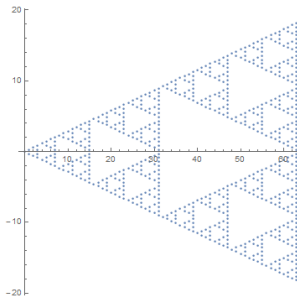
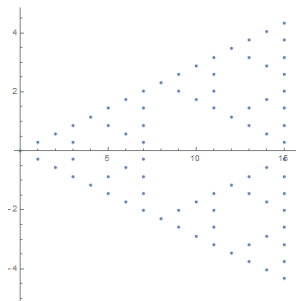
# Pascal's Triangle



## Pascal's Triangle Mod 2



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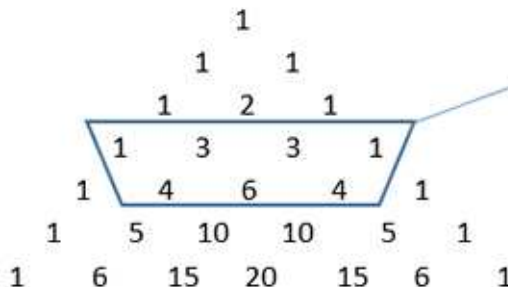


[https://www.youtube.com/watch?v=tt4\\_4YajqRM](https://www.youtube.com/watch?v=tt4_4YajqRM)

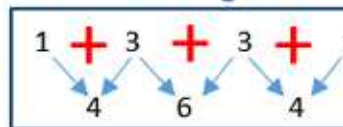
## Needed Identity

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MathBits.



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The base case ( $N = k$ ) is readily established.

Inductive step:

$$\begin{aligned} \sum_{m=k}^{N+1} \binom{m}{k} &= \left( \sum_{m=k}^N \binom{m}{k} \right) + \binom{N+1}{k} \\ &= \binom{N+1}{k+1} + \binom{N+1}{k} = \binom{N+2}{k+1}, \end{aligned}$$

where the last equality follows from Pascal's identity.  $\square$

## GTP: Original

## Conjecturing the Formula

How should  $\hat{N}$  depend on  $m$  (maximum tank number observed) and  $k$  (number of tanks observed)?

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is this reasonable?

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Answer:

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is this reasonable?

Note sanity checks at  $k = 1$  and  $k = N$ .



## Proving the Formula: Step 1: Sample Maximum Probability

### Lemma

Let  $M$  be the random variable for the maximum number observed, and let  $m$  be the value we see. There is zero probability of observing a value smaller than  $k$  or larger than  $N$ , and for  $k \leq m \leq N$

$$\text{Prob}(M = m) = \frac{\binom{m}{k} - \binom{m-1}{k}}{\binom{N}{k}} = \frac{\binom{m-1}{k-1}}{\binom{N}{k}}.$$

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Proof: If the largest is  $m$  then we have to choose that serial number, and now we must choose  $k - 1$  tanks from the  $m - 1$  smaller values; thus we find the probability is just  $\binom{m-1}{k-1} / \binom{N}{k}$ . □

## Step 2: Expected Value Preliminaries

Definition of Expected Value:

$$\mathbb{E}[M] := \sum_{m=k}^N m \cdot \text{Prob}(M = m).$$

Substituting:

$$\mathbb{E}[M] = \sum_{m=k}^N m \frac{\binom{m-1}{k-1}}{\binom{N}{k}}.$$

## Step 2: Computing $\mathbb{E}[M]$

$$\begin{aligned}
 \mathbb{E}[M] &= \sum_{m=k}^N m \frac{\binom{m-1}{k-1}}{\binom{N}{k}} \\
 &= \sum_{m=k}^N m \frac{(m-1)!}{(k-1)!(m-k)!} \frac{k!(N-k)!}{N!} \\
 &= \sum_{m=k}^N \frac{m!k}{k!(m-k)!} \frac{k!(N-k)!}{N!} \\
 &= \frac{k \cdot k!(N-k)!}{N!} \sum_{m=k}^N \binom{m}{k} \\
 &= \frac{k \cdot k!(N-k)!}{N!} \binom{N+1}{k+1}
 \end{aligned}$$

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 &= \frac{k \cdot k!(N-k)!}{N!} \sum_{m=k}^N \binom{m}{k} \\
 &= \frac{k(N+1)}{k+1}.
 \end{aligned}$$

## Step 3: Finding $\hat{N}$

Showed  $\mathbb{E}[M] = \frac{k(N+1)}{k+1}$ , solve for  $N$ :

$$N = \mathbb{E}[M] \left(1 + \frac{1}{k}\right) - 1.$$

Substitute  $m$  (observed value for  $M$ ) as best guess for  $\mathbb{E}[M]$ , we obtain our estimate for the number of tanks produced:

$$\hat{N} = m \left(1 + \frac{1}{k}\right) - 1,$$

completing the proof. □

## GTP: New



## Conjecturing the Formula

How should  $\hat{N}$  depend on  $m_1, m_2$  (min/max observed) and  $k$  (number of tanks observed)?

Let  $N = N_2 - N_1 + 1$ ,  $s = m_2 - m_1$ .

## Conjecturing the Formula

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Let  $N = N_2 - N_1 + 1$ ,  $s = m_2 - m_1$ .

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 $g(m, k) = bs/(k - 1)$  for some constant  $b$ .

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Answer:

$$\hat{N} = s \left( 1 + \frac{2}{k - 1} \right) - 1;$$

note sanity checks at  $k = 2$  and  $k = N$ .

## Proving the Formula: Step 1: Sample Maximum Probability

### Lemma

Probability is 0 unless  $k - 1 \leq s \leq N_2 - N_1$ , then

$$\text{Prob}(S = s) = \frac{\sum_{m=N_1}^{N_2-s} \binom{s-1}{k-2}}{\binom{N_2-N_1+1}{k}} = \frac{(N - s) \binom{s-1}{k-2}}{\binom{N}{k}}.$$

Proof: Spread  $s$  must be at least  $k - 1$  (as we have  $k$  observations), and cannot be larger than  $N_2 - N_1$ .

If spread of  $s$  and smallest observed is  $m$  then largest is  $m + s$ . Choose exactly  $k - 2$  of the  $s - 1$  numbers in  $\{m + 1, m + 2, \dots, m + s - 1\}$ . Have  $\binom{s-1}{k-2}$  ways to do so, all the summands are the same. □

## Outline of Proof

Rest of proof is similar to before, but more involved algebra.

Repeatedly multiply by 1 or add 0 to facilitate applications of binomial identities.

See appendix for details.

## Comparison of Spies versus Statistics

| Month       | Statistical estimate | Intelligence estimate | German records |
|-------------|----------------------|-----------------------|----------------|
| June 1940   | 169                  | 1,000                 |                |
| June 1941   | 244                  | 1,550                 |                |
| August 1942 | 327                  | 1,550                 |                |

**Figure:** Comparison of estimates from statistics and spies to the true values. Table from

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## Regression

See [https://web.williams.edu/Mathematics/sjmiller/public\\_html/probabilitylifesaver/MethodLeastSquares.pdf](https://web.williams.edu/Mathematics/sjmiller/public_html/probabilitylifesaver/MethodLeastSquares.pdf)



## Overview

Idea is to find *best-fit* parameters: choices that minimize error in a conjectured relationship.

Say observe  $y_i$  with input  $x_i$ , believe  $y_i = ax_i + b$ . Three choices:

$$E_1(a, b) = \sum_{n=1}^N (y_i - (ax_i + b))$$

$$E_2(a, b) = \sum_{n=1}^N |y_i - (ax_i + b)|$$

$$E_3(a, b) = \sum_{n=1}^N (y_i - (ax_i + b))^2.$$

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Use sum of squares as calculus available.

## Linear Regression

Explicit formula for values of  $a, b$  minimizing error  $E_3(a, b)$ .

From

$$\partial E_3(a, b) / \partial a = \partial E_3(a, b) / \partial b = 0 :$$

After algebra:

$$\begin{pmatrix} \hat{a} \\ \hat{b} \end{pmatrix} = \begin{pmatrix} \sum_{n=1}^N x_i^2 & \sum_{n=1}^N x_i \\ \sum_{n=1}^N x_i & \sum_{n=1}^N 1 \end{pmatrix} \begin{pmatrix} \sum_{n=1}^N x_i y_i \\ \sum_{n=1}^N y_i \end{pmatrix}$$

or

$$a = \frac{\sum_{n=1}^N 1 \sum_{n=1}^N x_n y_n - \sum_{n=1}^N x_n \sum_{n=1}^N y_n}{\sum_{n=1}^N 1 \sum_{n=1}^N x_n^2 - \sum_{n=1}^N x_n \sum_{n=1}^N x_n}$$

$$b = \frac{\sum_{n=1}^N x_n \sum_{n=1}^N x_n y_n - \sum_{n=1}^N x_n^2 \sum_{n=1}^N y_n}{\sum_{n=1}^N x_n \sum_{n=1}^N x_n - \sum_{n=1}^N x_n^2 \sum_{n=1}^N 1}.$$

## Logarithms and Applications

Many non-linear relationships are linear after applying logarithms:

$$Y = BX^a \text{ then } \log(Y) = a \log(X) + b, \quad b = \log B.$$

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Kepler's Third Law: if  $T$  is the orbital period of a planet traveling in an elliptical orbit about the sun (and no other objects exist), then  $T^2 = \tilde{B}L^3$ , where  $L$  is the length of the semi-major axis.

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Assume do not know this – can we *discover* through statistics?

## Kepler's Third Law: Can see the 1.5 exponent!

Data: Semi-major axis: Mercury 0.387, Venus 0.723, Earth 1.000, Mars 1.524, Jupiter 5.203, Saturn 9.539, Uranus 19.182, Neptune 30.06 (the units are astronomical units, where one astronomical unit is  $1.496 \cdot 10^8$  km).

Data: orbital periods (in years) are 0.2408467, 0.61519726, 1.0000174, 1.8808476, 11.862615, 29.447498, 84.016846 and 164.79132.

If  $T = BL^a$ , what should  $B$  equal with this data? Units: bruno, millihelen, slug, smoot, .... See

[https://en.wikipedia.org/wiki/List\\_of\\_humorous\\_units\\_of\\_measurement](https://en.wikipedia.org/wiki/List_of_humorous_units_of_measurement)

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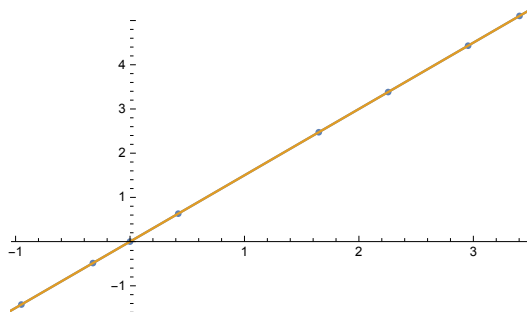
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## Kepler's Third Law: Can see the 1.5 exponent!

If try  $\log T = a \log L + b$ : best fit values

$a \approx 1.49986$ ,  $b \approx 0.000148796$ :



**Figure:** Plot of  $\log P$  versus  $\log L$  for planets. Is it surprising  $b \approx 0$  (so  $B \approx 1$  or  $b \approx 0$ )?

# Statistics

Goal is to find good statistics to describe real world.



**Figure:** Harvard Bridge, about 620.1 meters.

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**Figure:** Harvard Bridge, 364.1 Smoots ( $\pm$  one ear).

## Birthday Problem

Birthday Problem: Assume a year with  $D$  days, how many people do we need in a room to have a 50% chance that at least two share a birthday, under the assumption that the birthdays are independent and uniformly distributed from 1 to  $D$ ?

## Birthday Problem

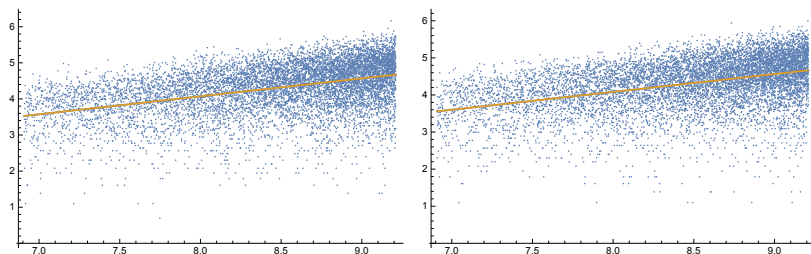
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A straightforward analysis shows the answer is approximately  $D^{1/2}\sqrt{\log 4}$ .

Can do simulations and try and see the correct exponent; will look not for 50% chance but the expected number of people in room for the first collision.

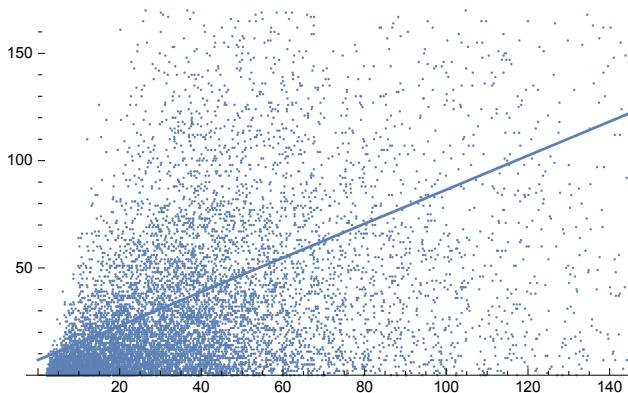
## Birthday Problem (cont)

Try  $P = BD^a$ , take logs so  $\log P = a \log D + b$  ( $b = \log B$ ).



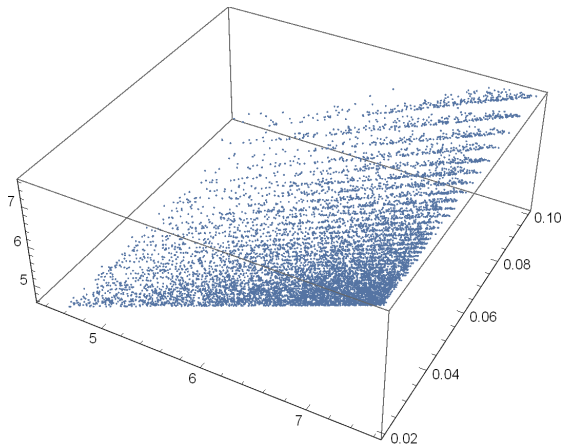
**Figure:** Plot of best fit line for  $P$  as a function of  $D$ . We twice ran 10,000 simulations with  $D$  chosen from 10,000 to 100,000. Best fit values were  $a \approx 0.506167$ ,  $b \approx -0.0110081$  (left) and  $a \approx 0.48141$ ,  $b \approx 0.230735$  (right).

## Statistics and German Tank Problem



**Figure:** Plot of best fit line for  $N - m$  as a function of  $m/k$ . We ran 10,000 simulations with  $N$  chosen from  $[100, 2000]$  and  $k$  from  $[10, 50]$ . Best fit values for  $N - m = a(m/k) + b$  for this simulation were  $a \approx 0.793716$ ,  $b \approx 7.10602$ .

# Statistics and German Tank Problem



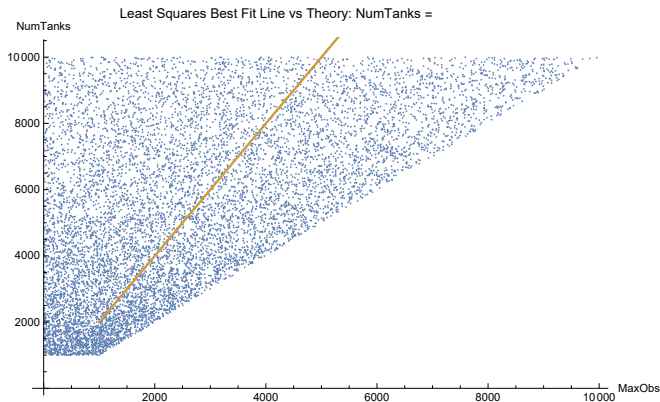
**Figure:** Plot of  $\log N$  against  $\log m$  and  $1/k$ . We ran 10,000 simulations with  $N$  chosen from  $[100, 2000]$  and  $k$  from  $[10, 50]$ . The data is well-approximated by a plane (we do not draw it in order to prevent our eyes from being too cluttered).



## Implementation Issues

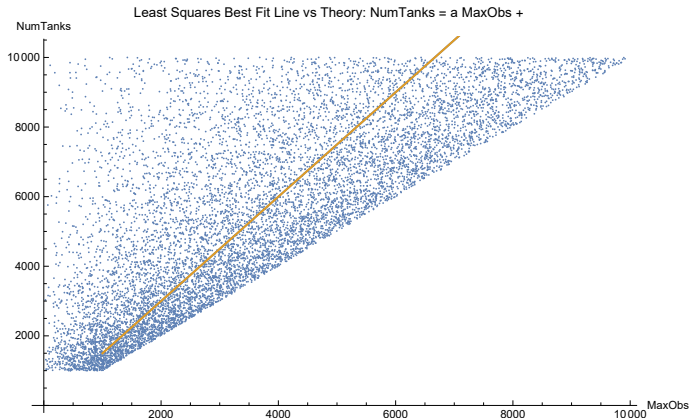
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# Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$



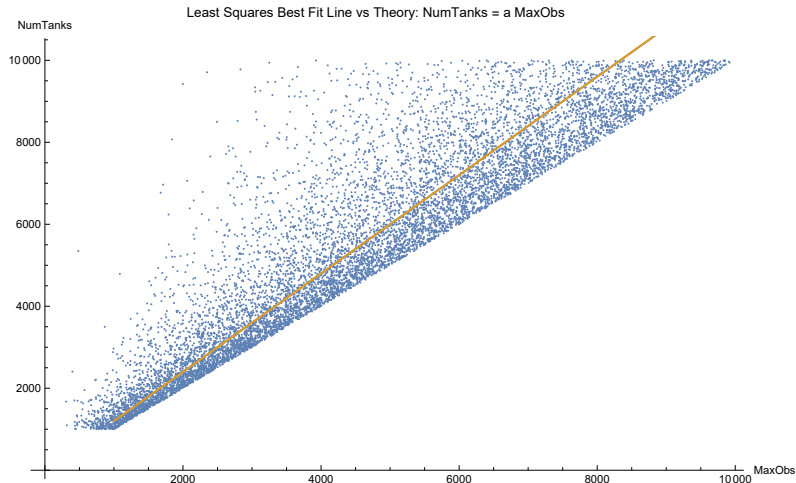
**Figure:** Plot of  $N$  vs maximum observed tank  $m$  for fixed  $k = 1$ .  
Theory:  $N = 2m - 1$ , best fit  $N = .784m + 2875$ .

# Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$



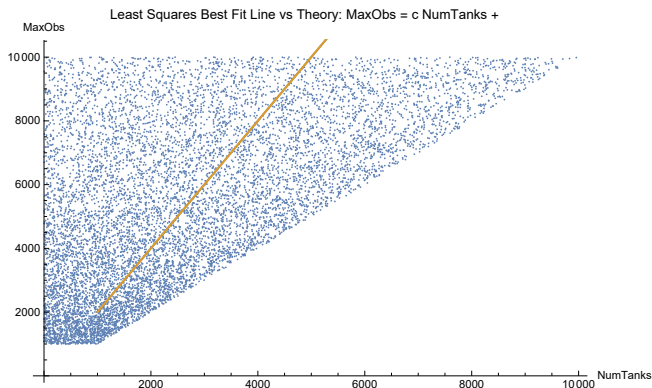
**Figure:** Plot of  $N$  vs maximum observed tank  $m$  for fixed  $k = 2$ .  
 Theory:  $N = 1.5m - 1$ , best fit  $N = .964m + 1424$ .

# Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$



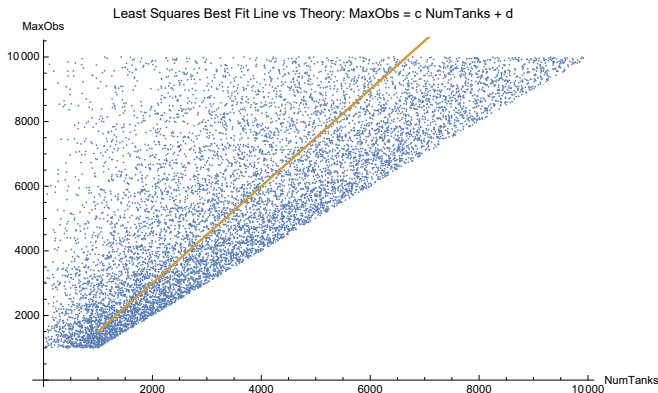
**Figure:** Plot of  $N$  vs maximum observed tank  $m$  for fixed  $k = 5$ .  
 Theory:  $N = 1.2m - 1$ , best fit  $N = 1.037m + 749$ .

# Statistics and German Tank Problem: $m = \frac{k+1}{k}N + \frac{k+1}{k}$



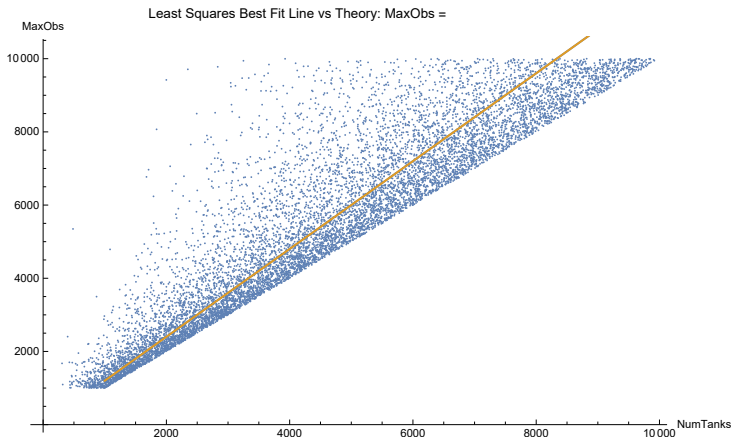
**Figure:** Plot of maximum observed tank  $m$  vs  $N$  for fixed  $k = 1$ .  
 Theory:  $m = .5N + .5$ , best fit  $m = .496N + 10.5$ .

# Statistics and German Tank Problem: $m = \frac{k+1}{k}N + \frac{k+1}{k}$



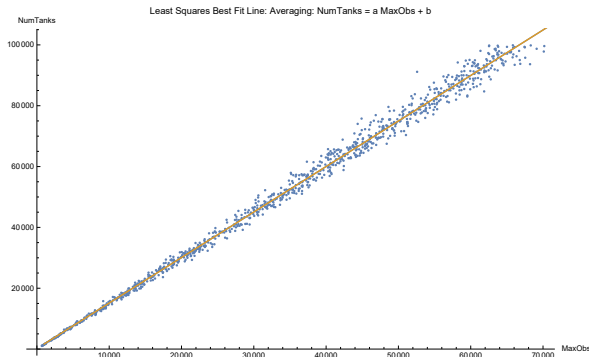
**Figure:** Plot of maximum observed tank  $m$  vs  $N$  for fixed  $k = 2$ .  
 Theory:  $m = .667N + .667$ , best fit  $m = .668N + 9.25$ .

# Statistics and German Tank Problem: $m = \frac{k+1}{k}N + \frac{k+1}{k}$



**Figure:** Plot of maximum observed tank  $m$  vs  $N$  for fixed  $k = 5$ .  
 Theory:  $m = .883N + .883$ , best fit  $m = .828N + 25.8$ .

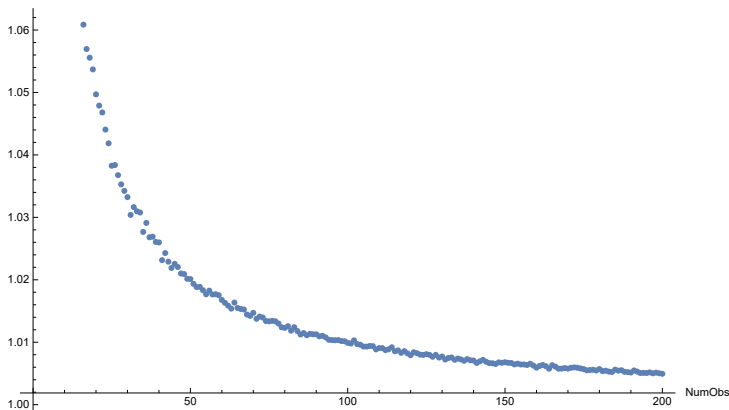
# Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$ : Averaging 100 runs for each $N$



**Figure:** Plot of  $N$  vs maximum observed tank  $m$  for fixed  $k = 1$ .  
Theory:  $N = 1.5m - 1$ , best fit  $N = 1.496m + 171.2$ .

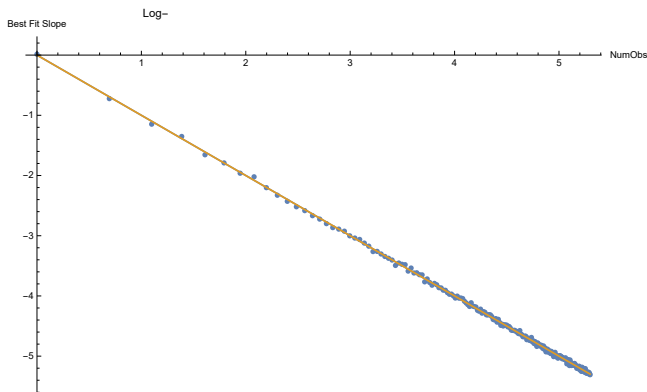


# Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$ : Sniffing out $k$ dependence



**Figure:** Plot of  $a$ , the slope in  $N = am + b$ , versus  $k$ .

## Statistics and German Tank Problem: $N = (1 + 1/k)m - 1$ : Sniffing out $k$ dependence



**Figure:** Log-Log Plot of  $a - 1$ , the slope in  $N = am + b$ , versus  $k$ . In  $\log(a - 1)$  versus  $\log k$ , theory is  $\log(a - 1) = -1 \log(k)$ , best fit line is  $\log(a - 1) = -.999 \log(k) - .007$ .

## References

## Smoots

**Sieze opportunities:** Never know where they will lead.

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Oliver Smoot: Chairman of the American National Standards Institute (ANSI) from 2001 to 2002, President of the International Organization for Standardization (ISO) from 2003 to 2004.

# Thank you!

## Questions?

Work supported by NSF Grants DMS1561945 and DMS1659037.

- 1 S. J. Miller, *The Probability Lifesaver*, Princeton University Press, Princeton, NJ, 2018. [https://web.williams.edu/Mathematics/sjmiller/public\\_html/probabilitylifesaver/index.htm](https://web.williams.edu/Mathematics/sjmiller/public_html/probabilitylifesaver/index.htm).
- 2 Probability and Statistics Blog, *How many tanks? MC testing the GTP*, <https://statisticsblog.com/2010/05/25/how-many-tanks-gtp-gets-put-to-the-test/>.
- 3 Statistical Consultants Ltd, *The German Tank Problem*, <https://www.statisticalconsultants.co.nz/blog/the-german-tank-problem.html>.
- 4 WikiEducator, *Point Estimation - German Tank Problem*, [https://wikieducator.org/Point\\_estimation\\_-\\_German\\_tank\\_problem](https://wikieducator.org/Point_estimation_-_German_tank_problem).
- 5 Wikipedia, *German Tank Problem*, Wikimedia Foundation, [https://en.wikipedia.org/wiki/German\\_tank\\_problem](https://en.wikipedia.org/wiki/German_tank_problem).

## Appendix: Details for Unknown Minimum



## Notation

- the minimum tank serial value,  $N_1$ ,
- the maximum tank serial value,  $N_2$ ,
- the total number of tanks,  $N$  ( $N = N_2 - N_1 + 1$ ),
- the observed minimum value,  $m_1$  (with corresponding random variable  $M_1$ ),
- the observed maximum value,  $m_2$  (with corresponding random variable  $M_2$ ),
- the observed spread  $s$  (with corresponding random variable  $S$ ).

As  $s = m_2 - m_1$ , can focus on just  $s$  and  $S$ .

# Proof

We argue similarly as before. In the algebra below we use our second binomial identity; relabeling the parameters it is

$$\sum_{\ell=a}^b \binom{\ell}{a} = \binom{b+1}{a+1}. \quad (1)$$

We begin by computing the expected value of the spread:

$$\begin{aligned} \mathbb{E}[S] &= \sum_{s=k-1}^{N-1} s \text{Prob}(S=s) \\ &= \sum_{s=k-1}^{N-1} s \frac{\binom{N-s}{k-2} \binom{s-1}{k-2}}{\binom{N}{k}} \\ &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} s(N-s) \binom{s-1}{k-2} \\ &= \binom{N}{k}^{-1} N \sum_{s=k-1}^{N-1} \frac{s(s-1)!}{(s-k+1)!(k-2)!} - \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{s^2(s-1)!}{(s-k+1)!(k-2)!} \\ &= \binom{N}{k}^{-1} N \sum_{s=k-1}^{N-1} \frac{s!(k-1)}{(s-k+1)!(k-1)!} - \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{ss!(k-1)}{(s-k+1)!(k-1)!} = T_1 - T_2. \end{aligned}$$

## Proof (cont)

We first simplify  $T_1$ ; below we always try to multiply by 1 in such a way that we can combine ratios of factorials into binomial coefficients:

$$\begin{aligned}
 T_1 &= \binom{N}{k}^{-1} N \sum_{s=k-1}^{N-1} \frac{s!(k-1)}{(s-k+1)!(k-1)!} \\
 &= \binom{N}{k}^{-1} N \sum_{s=k-1}^{N-1} \frac{s!(k-1)}{(s-k+1)!(k-1)!} \\
 &= \binom{N}{k}^{-1} N(k-1) \sum_{s=k-1}^{N-1} \binom{s}{k-1} \\
 &= \binom{N}{k}^{-1} N(k-1) \binom{N}{k} = N(k-1),
 \end{aligned}$$

where we used (1) with  $a = k - 1$  and  $b = N - 1$ .

## Proof (cont)

Turning to  $T_2$  we argue similarly, at one point replacing  $s$  with  $(s - 1) + 1$  to assist in collecting factors into a binomial coefficient:

$$\begin{aligned}
 T_2 &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{ss!(k-1)}{(s-k+1)!(k-1)!} \\
 &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{(s+1-1)s!(k-1)}{(s-(k-1))!(k-1)!} \\
 &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{(s+1)!(k-1)k}{(s+1-k)!(k-1)!k} - \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{s!(k-1)}{(s-(k-1))!(k-1)!} \\
 &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \frac{(s+1)!k(k-1)}{(s+1-k)!k!} - \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} (k-1) \binom{s}{k-1} \\
 &= \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} k(k-1) \binom{s+1}{k} - \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} (k-1) \binom{s}{k-1} = T_{21} + T_{22}.
 \end{aligned}$$

## Proof (cont)

We can immediately evaluate  $T_{22}$  by using (1) with  $a = k - 1$  and  $b = N - 1$ , and find

$$T_{22} = \binom{N}{k}^{-1} (k - 1) \binom{N}{k} = k - 1.$$

Thus all that remains is analyzing  $T_{21}$ :

$$T_{21} = \binom{N}{k}^{-1} \sum_{s=k-1}^{N-1} \binom{s+1}{k} k(k-1).$$

We pull  $k(k-1)$  outside the sum, and letting  $w = s + 1$  we see that

$$T_{21} = \binom{N}{k}^{-1} k(k-1) \sum_{w=k}^N \binom{w}{k},$$

and then from (1) with  $a = k$  and  $b = N$  we obtain

$$T_{21} = \binom{N}{k}^{-1} k(k-1) \sum_{w=k}^N \binom{w}{k} = \binom{N}{k}^{-1} k(k-1) \binom{N+1}{k+1}.$$

## Proof (cont)

Thus, substituting everything back yields

$$\mathbb{E}[S] = N(k-1) + (k-1) - \binom{N}{k}^{-1} k(k-1) \binom{N+1}{k+1}.$$

We can simplify the right hand side:

$$\begin{aligned} (N+1)(k-1) - k(k-1) \frac{\frac{(N+1)!}{(N-k)!(k+1)!}}{\frac{N!}{(N-k)!k!}} &= (N+1)(k-1) - k(k-1) \frac{(N+1)!(N-k)!k!}{N!(N-k)!(k+1)!} \\ &= (N+1)(k-1) - k(k-1) \frac{N+1}{k+1} \\ &= (N+1)(k-1) - \frac{k(k-1)(N+1)}{k+1} \\ &= (N+1)(k-1) \left(1 - \frac{k}{k+1}\right) \\ &= (N+1) \frac{k-1}{k+1}, \end{aligned}$$

and thus obtain

$$\mathbb{E}[S] = (N+1) \frac{k-1}{k+1}.$$

## Proof (cont)

The analysis is completed as before, where we pass from our observation of  $s$  for  $S$  to a prediction  $\hat{N}$  for  $N$ :

$$\hat{N} = \frac{k+1}{k-1}s - 1 = s \left( 1 + \frac{2}{k-1} \right) - 1,$$

where the final equality is due to rewriting the algebra to mirror more closely the formula from the case where the first tank is numbered 1. Note that this formula passes the same sanity checks the other did; for example  $s \frac{2}{k-1} - 1$  is always at least 1 (remember  $k$  is at least 2), and thus the lowest estimate we can get for the number of tanks is  $s + 1$ .