THE EXPECTED NUMBER OF RANDOM ELEMENTS TO GENERATE A FINITE GROUP

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ABSTRACT. We will see that the expected number of elements of a finite group G which have to be drawn at random, with replacement, before a set of generators is found, can be determined using the Möbius function defined on the subgroup lattice of G. We will discuss several applications of this result.

1. INTRODUCTION

Let G be a nontrivial finite group and let $x = (x_n)_{n\in\mathbb{N}}$ be a sequence of independent, uniformly distributed G-valued random variables. We may define a random variable τ_G (a waiting time) by

$$\tau_G = \min\{n \geq 1 \mid \langle x_1, \ldots, x_n\rangle = G\} \in [1, +\infty].$$

Notice that $\tau_G > n$ if and only if $\langle x_1, \ldots, x_n\rangle \neq G$, so we have

$$P(\tau_G > n) = 1 - P_G(n),$$

denoting by

$$P_G(n) = \frac{|\{(g_1, \ldots, g_n) \in G^n \mid \langle g_1, \ldots, g_n\rangle = G\}|}{|G|^n}$$

the probability that n randomly chosen elements of G generate G. We denote by $e_1(G)$ the expectation $\mathrm{E}(\tau_G)$ of this random variable. In other word $e_1(G)$ is the expected number of elements of G which have to be drawn at random, with replacement, before a set of generators is found. Clearly we have:

$$\begin{aligned} e_1(G) &= \sum_{n\geq 1} nP(\tau_G = n) = \sum_{n\geq 1}\left(\sum_{m\geq n} P(\tau_G = m)\right) \\ &= \sum_{n\geq 1} P(\tau_G \geq n) = \sum_{n\geq 0} P(\tau_G > n) = \sum_{n\geq 0}(1 - P_G(n)). \end{aligned} \tag{1.1}$$

If $G = C_p$ is a cyclic group of prime order p, then τ_G is a geometric random variable with parameter $\frac{p-1}{p}$, so $e_1(C_p) = \frac{p}{p-1}$. But if we consider a group G with a richer subgroup structure, the computation of $e_1(G)$ appears to be more complicated. Consider for example the dihedral group $G = D_{2p}$ of order $2p$, with p an odd prime: then $\langle g_1, \ldots, g_n\rangle = G$ if and only if there exist $1 \leq i < j \leq n$ such that $g_i \neq 1$ and $g_j \notin \langle g_i\rangle$. We may think that we are repeating independent trials (choices of an element from G in a uniform way). The number of trials

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needed to obtain a nontrivial element x of G is a geometric random variable with parameter $\frac{2p-1}{2p}$: its expectation is equal to $E_0 = \frac{2p}{2p-1}$. With probability $p_1 = \frac{p}{2p-1}$, the nontrivial element x has order 2: in this case the number of trials needed to find an element $y \notin \langle x \rangle$ is a geometric random variable with parameter $\frac{2p-2}{2p}$ and expectation $E_1 = \frac{2p}{2p-2}$; on the other hand, with probability $p_2 = \frac{p-1}{2p-1}$, the nontrivial element x has order p: in this second case the number of trials needed to find an element $y \notin \langle x \rangle$ is a geometric random variable with parameter $\frac{2p-p}{2p}$ and expectation $E_2 = \frac{2p}{2p-p}$. This implies

$$e_1(D_{2p}) = E_0 + p_1E_1 + p_2E_2 = 2 + \frac{2p^2}{(2p-1)(2p-2)}. \tag{1.2}$$

Let $d(G)$ be the smallest cardinality of a generating set in G and call

$$ex(G) = e_1(G) - d(G)$$

the excess of G. From the results of Kantor and Lubotzky [8] the numbers $ex(G)$ are unbounded in general. Indeed they proved that for every positive real number ϵ and every positive integer k there exists a 2-generated finite group $G_{\epsilon,k}$ with $P_{G_{\epsilon,k}}(t) \leq \epsilon$ for every $t \leq k$: hence, by (1.1),

$$e_1(G_{\epsilon,k}) \geq \sum_{0 \leq t \leq k} (1 - P_{G_{\epsilon,k}}(t)) \geq (k+1)(1-\epsilon) \text{ and } ex(G_{\epsilon,k}) \geq (k+1)(1-\epsilon) - 2.$$

Pomerance [19] computed the excess $ex(G)$ for any finite abelian group G. Pak studied a closely related invariant: he defined $\nu(G) = \min\{k \in |P_G(k) \geq e^{-1}\}$ and conjectured that $\nu(G) = O(d(G) \log\log |G|)$. Notice that an easy argument (see for example Lemma 19) implies that $e_1(G) \leq e\nu(G)$. Lubotzky [11] and, independently, Detomi and the author [2, Theorem 20] proved Pak's conjecture in a stronger form: $\nu(G) = d(G) + O(\log\log |G|)$.

We suggest in this note a different approach to the study of $e_1(G)$ and $ex(G)$. In particular we will see that these numbers can be directly determined using the Möbius function defined on the subgroup lattice of G by setting $\mu_G(G) = 1$ and $\mu_G(H) = -\sum_{H<K} \mu_G(K)$ for any $H < G$. As was noticed by P. Hall [7], using the Möbius inversion formula it can be proved that

$$P_G(t) = \sum_{H \leq G} \frac{\mu_G(H)}{|G : H|^t}. \tag{1.3}$$

Combining (1.1) and(1.3) we will obtain:

Theorem 1. *If G is a nontrivial finite group, then*

$$e_1(G) = -\sum_{H<G} \frac{\mu_G(H)|G|}{|G| - |H|}.$$

Theorem 2. *If G is a nontrivial finite group, then*

$$ex(G) = e_1(G) - d(G) = -\sum_{H<G} \frac{\mu_G(H)}{|G : H|^{d(G)}} \frac{|G|}{|G| - |H|}.$$

Other numerical invariants may be derived from τ_G starting from the higher moments

$$\mathrm{E}(\tau_G^k) = \sum_{n \geq 1} n^k P(\tau_G = n).$$

In particular it is probabilistically important, when the expectation of a random variable is known, to have control over its second moment. We will denote by $e_2(G)$ the second moment $\mathrm{E}(\tau_G^2)$ and by $\mathrm{var}(\tau_G) = e_2(G) - e_1(G)^2$ the variance of τ_G.

Theorem 3. *If G is a finite group, then*

$$e_2(G) = -\sum_{H<G} \frac{\mu_G(H)|G|(|G|+|H|)}{(|G|-|H|)^2}.$$

We can use Theorem 1 to deduce in a different way the formula (1.2) giving $e_1(G)$ when $G = D_{2p}$ is the dihedral group of order $2p$ and p is an odd prime. The proper subgroups of G are the following:

- $H = 1$; in this case $\mu_G(H) = p$.
- H is the unique Sylow p-subgroup; in this case $\mu_G(H) = -1$.
- H is a Sylow 2-subgroup: in this case $\mu_G(H) = -1$.

Since D_{2p} contains exactly p subgroups of order 2 we conclude:

$$\begin{aligned} e_1(D_{2p}) &= -\frac{p \cdot 2p}{2p-1} + \frac{2p}{2p-p} + \frac{p \cdot 2p}{2p-2} = 2 + \frac{2p^2}{(2p-1)(2p-2)}, \\ e_2(D_{2p}) &= -\frac{p \cdot 2p \cdot (2p+1)}{(2p-1)^2} + \frac{2p \cdot (2p+p)}{(2p-p)^2} + \frac{p \cdot 2p \cdot (2p+2)}{(2p-2)^2} \\ &= 6 + \frac{2p^2 \cdot (12p^2-6p-2)}{(2p-1)^2(2p-2)^2}. \end{aligned}$$

In particular, when $p = 3$, we deduce:

Example 4. $e_1(\mathrm{Sym}(3)) = 29/10, \quad e_2(\mathrm{Sym}(3)) = \frac{249}{25}, \quad \mathrm{var}(\tau_{\mathrm{Sym}(3)}) = \frac{31}{20}.$

It turns out that $e_1(D_{2p}), e_2(D_{2p}), \mathrm{var}(D_{2p})$ decrease when p increase and

$$\lim_{p\to\infty} e_1(D_{2p}) = \frac{5}{2}, \quad \lim_{p\to\infty} e_2(D_{2p}) = \frac{15}{2}, \quad \mathrm{var}(\tau_{D_6}) = \frac{5}{4}.$$

The Möbius function of the subgroup lattice of a finite group G can be easily computed when the table of marks of G is known [18]. We used the library of Table of Marks in GAP [6] to compute $e_1(G)$ and $e_2(G)$ for several groups of small order. For example we have:

Example 5. $e_1(\mathrm{Alt}(4)) = \frac{163}{66} \sim 2.4697, \quad e_2(\mathrm{Alt}(4)) = \frac{7331}{1089} \sim 6.7319.$

Example 6. $e_1(\mathrm{Sym}(4)) = \frac{164317}{53130} \sim 3.0927, \quad e_2(\mathrm{Sym}(4)) = \frac{7840917881}{705699225} \sim 11.1108.$

For the symmetric group $\mathrm{Sym}(n)$ and the alternating group $\mathrm{Alt}(n)$, the results of Dixon [4] yield that $e_1(\mathrm{Sym}(n)) = 2.5 + o(1)$ and $e_1(\mathrm{Alt}(n)) = 2 + o(1)$ as $n \to \infty$. More generally, if S is a nonabelian finite simple group, then $d(S) = 2$ and results of Dixon [4], Kantor-Lubotzky [8] and Liebeck-Shalev [9] establish that $P_S(2) \to 1$ as $|S| \to \infty$, so $e_1(S) = 2 + o(|S|)$ as $|S| \to \infty$. In Section 3 we analyze in more details the behavior of $e_1(S)$ and $e_2(S)$ when S is a nonabelian simple group; in particular it will turn our that the smallest values are assumed when $S = \mathrm{Alt}(6)$.

Theorem 7. *Let S be a finite nonabelian simple group. Then*

$$e_1(S) \le e_1(\mathrm{Alt}(6)) = \frac{19 \cdot 1289 \cdot 39631 \cdot 5924159}{2^2 \cdot 3^2 \cdot 5 \cdot 7 \cdot 11 \cdot 17 \cdot 29 \cdot 59 \cdot 89 \cdot 179 \cdot 359} \sim 2.494,$$

$$e_2(S) \le e_2(\mathrm{Alt}(6)) = \frac{13 \cdot 1362758815057749534622102868341}{2^3 \cdot 3^4 \cdot 5^2 \cdot 7^2 \cdot 11^2 \cdot 17^2 \cdot 29^2 \cdot 59^2 \cdot 89^2 \cdot 179^2 \cdot 359^2} \sim 6.665.$$

Similarly we will analyse in Section 4 the behavior of $e_1(\mathrm{Sym}(n))$ and $e_2(\mathrm{Sym}(n))$ obtaining:

Theorem 8. *If* $n \geq 5$, *then* $2.5 \leq e_1(\mathrm{Sym}(n)) < e_1(\mathrm{Sym}(6)) \sim 2.8816$ *and* $e_2(\mathrm{Sym}(n)) < e_2(\mathrm{Sym}(6)) \sim 9.5831$. *Moreover*

$$\lim_{n\to\infty} e_1(\mathrm{Sym}(n) = 2.5 \text{ and } \lim_{n\to\infty} e_2(\mathrm{Sym}(n) = 7.5.$$

In Section 5 we approach a different but related problem: we compute the expected number $\mathrm{E}(\tau_n)$ of elements of $\mathrm{Sym}(n)$ which have to be drawn at random, with replacement, before a set of generators of a transitive subgroup of $\mathrm{Sym}(n)$ is found. Denote by Π_n the set of partitions of n, i.e. nondecreasing sequences of natural numbers whose sum is n. Given $\omega = (n_1, \dots, n_k) \in \Pi_n$ with

$$n_1 = \dots = n_{k_1} > \ n_{k_1+1} = \dots = n_{k_1+k_2} > \dots > \ n_{k_1+\dots+k_{r-1}+1} = \dots = n_{k_1+\dots+k_r}$$

define $\mu(\omega) = (-1)^{k-1}(k-1)!$, $\quad \iota(\omega) = \frac{n!}{n_1!n_2!\dots n_k!}$, $\quad \nu(\omega) = k_1!k_2!\dots k_r!$.

Theorem 9. *For every* $n \geq 2$ *we have*

$$\mathrm{E}(\tau_n) = -\sum_{\omega\in\Pi_n^*} \frac{\mu(\omega)\iota(\omega)^2}{\nu(\omega)(\iota(\omega)-1)},$$

where Π_n^* *is the set of partitions of* n *into at least two subsets.*

Corollary 10. *For each* $n \geq 2$, *we have*

$$2 \leq \mathrm{E}(\tau_n) \leq \mathrm{E}(\tau_4) \sim 2.1033.$$

We may generalize the definition τ_G, considering, for any proper subgroup K of G, the random variable

$$\tau_{G,K} = \min\{n \geq 1 \mid \langle K, x_1, \dots, x_n\rangle = G\}$$

expressing the number of elements of G which have to be drawn before a set of elements generating G together with the elements of K is found. As noticed in [12], the formula (1.3) can be generalized to a similar formula for the probability $P_G(K,t)$ that t randomly chosen elements from G generate G together with K :

$$P_G(K,t) = \sum_{K\subseteq H\leq G} \frac{\mu(H,G)}{|G:H|^t}. \tag{1.4}$$

For $i \in \mathbb{N}$, denote by $e_i(G,K)$ the i-th moment $\mathrm{E}(\tau^i_{G,K})$ of the variable $\tau_{G,K}$. Using (1.4) we can generalize the arguments in the proof of Theorems 1 and 3 and obtain:

Theorem 11. *If* G *is a finite group and* K *is a proper subgroup of* G, *then*

$$e_1(G,K) = -\sum_{K\leq H<G} \frac{\mu_G(H)|G|}{|G|-|H|}$$

$$e_2(G,K) = -\sum_{K\leq H<G} \frac{\mu_G(H)|G|(|G|+|H|)}{(|G|-|H|)^2}.$$

Notice that $\gamma_K = \frac{|G}{|G|-|K|}$ is the expected number of elements of G which have to be drawn before an elements outside K is found. Clearly $\gamma_K \leq e_1(G,K)$ and $\gamma_K = e_1(G,K)$ if and only if K is a maximal subgroup of G. So we have:

Corollary 12. *Let K be a proper subgroup of a finite group G. Then*

$$-\sum_{K\leq H<G}\frac{\mu_G(H)}{|G|-|H|}\geq\frac{1}{|G|-|K|}$$

and the equality holds if and only if K is a maximal subgroup of G.

In the last section of this note, we will extend the definition and the study of $e_1(G)$ to the case of a (topologically) finitely generated profinite group G. A profinite group G, being a compact topological group, can be seen as a probability space. If we denote with μ the normalized Haar measure on G, so that $\mu(G)=1$, the probability that k random elements generate (topologically) G is defined as

$$P_G(k)=\mu(\{(x_1,\dots,x_k)\in G^k|\langle x_1,\dots,x_k\rangle=G\}),$$

where μ denotes also the product measure on G^k. A profinite group G is said to be positively finitely generated, PFG for short, if $P_G(k)$ is positive for some natural number k, and the least such natural number is denoted by $d_P(G)$. Not all finitely generated profinite groups are PFG (for example if $\hat{F}_d$ is the free profinite group of rank $d\geq 2$ then $P_{\hat{F}_d}(t)=0$ for every $t\geq d$, see for example [8]): if G is not PFG we set $d_P(G)=\infty$. The relation

$$e_1(G)=\sum_{n\geq 0}1-P_G(n)$$

remains true when G is a profinite group. Since $P_G(n)=0$ whenever $n\leq d_P(G)$ we immediately deduce that $e_1(G)>d_P(G)$. Moreover (see Lemma 31) $e_1(G)<\infty$ if and only if G is PFG. Denote by $m_n(G)$ the number of index n maximal subgroups of G. A group G is said to have polynomial maximal subgroup growth (PMSG) if $m_n(G)\leq\alpha n^\sigma$ for all n (for some constant α and σ). A one-line argument shows that PMSG groups are positively finitely generated. By a very surprising result of Mann and Shalev [14] the converse also holds: a profinite group is PFG if and only if it has polynomial maximal subgroup growth. In particular we have:

Theorem 13. *Let G be a PFG group and assume that $m_n(G)\leq\alpha n^\sigma$ for each $n\in\mathbb{N}$. Let $\beta=\lceil\sigma+\log_2\alpha\rceil$. Then*

$$e_1(G)\leq\beta+3\quad\text{and}\quad e_1(G)+e_2(G)\leq\beta^2+\frac{(15+\pi^2)\beta}{3}+6+\pi^2.$$

We will discuss some applications of the previous theorem. For example we have:

Corollary 14. *Denote by G_d the free prosolvable group of rank d. There exists a constant α^* such that, for each $d\geq 2$, we have*

$$\lceil\gamma d-\gamma\rceil+1\leq e_1(G_d)\leq\lceil\gamma d\rceil+\alpha^*,$$

where $\gamma\backsimeq 3.243$ is the Pàlfy-Wolf constant.

Corollary 15. *Denote by M_d the free prometabelian group of rank $d\geq 2$. We have*

$$2d+1<e_1(M_d)<2d+2.$$

Finally we notice that Theorem 13 allows us to obtain a small improvement to a bound given by Lubotzky for the excess $ex(G)$ of a finite group: he proved that $e_1(G)\leq ed(G)+2e\log\log|G|+11$ [11, Corollary p. 453]; an intermediate step in his proof is to show that for any finite group G and any $n\in\mathbb{N}$, one has $m_n(G)\leq r^2n^{d(G)+2}$ where r is the number of complemented factors in a chief series of G [11, Corollary 2.6]. This inequality, together with Theorem 13, immediately implies the following result:

Theorem 16. *If G is a finite group, then $e_1(G) \leq d(G) + \lceil 2\log_2 r \rceil + 5$, where r is the number of complemented factors in a chief series of G. In particular $ex(G) = e_1(G) - d(G) \leq \lceil 2\log_2 \log_2 |G| \rceil + 5$.*

2. Proofs of Theorems 1, 2 and 3

We will deduce Theorems 1 and 2 as particular cases of the following more general result.

Proposition 17. *If G is a finite group and $d \in \mathbb{N}$, then*

$$e_1(G) \leq d - \sum_{H<G} \frac{\mu_G(H)|G|}{(|G:H|^d)(|G|-|H|)},$$

with equality if $d \leq d(G)$.

Proof. Since $1 - P_G(n) \leq 1$ for any $n \in \mathbb{N}$, from (1.1) and(1.3) it follows that

$$\begin{aligned} e_1(G) &= \sum_{n\geq 0} 1 - P_G(n) \leq d + \sum_{n\geq d} 1 - P_G(n) \\ &= d + \sum_{n\geq d} \left(1 - \sum_{H\leq G} \frac{\mu_G(H)}{|G:H|^n}\right) \\ &= d - \sum_{n\geq d} \left(\sum_{H<G} \frac{\mu_G(H)}{|G:H|^n}\right) \\ &= d - \sum_{H<G} \left(\sum_{n\geq d} \frac{\mu_G(H)}{|G:H|^n}\right) \\ & d - \sum_{H<G} \frac{\mu_G(H)|G|}{(|G:H|^d)(|G|-|H|)}. \end{aligned}$$

Since $P_G(n) = 0$ when $n < d(G)$, the previous inequality is indeed an equality if $d \leq d(G)$. $\square$

Proofs of Theorems 1 and 2. Theorems 1 and 2 follow from Proposition 17 by setting, respectively, $d = 0$ or $d = d(G)$. $\square$

The proof of Theorem 3 requires a preliminary Lemma.

Lemma 18. $e_1(G) + e_2(G) = 2\sum_{n\geq 1} nP(\tau_G \geq n)$.

Proof. We have

$$\begin{aligned} \sum_{n\geq 1} nP(\tau_G \geq n) &= \sum_{n\geq 1} \frac{n(n+1)}{2} P(\tau_G = n) \\ &= \sum_{n\geq 1} \frac{n^2}{2} P(\tau_G = n) + \sum_{n\geq 1} \frac{n}{2} P(\tau_G = n) \\ &= \frac{e_2(G)}{2} + \frac{e_1(G)}{2}. \end{aligned}$$

$\square$

Proof of Theorem 3. Using Lemma 18 we get

$$\begin{aligned}
e_2(G) &= 2\sum_{n\geq 1} nP(\tau_G \geq n) - e_1(G)\\
&= 2\sum_{n\geq 0}(n+1)P(\tau_G > n) - e_1(G)\\
&= 2\sum_{n\geq 0}(n+1)(1-P_G(n)) - e_1(G)\\
&= -2\sum_{n\geq 0}(n+1)\left(\sum_{H<G}\frac{\mu_G(H)}{|G:H|^n}\right) - e_1(G)\\
&= -2\sum_{H<G}\mu_G(H)\left(\sum_{n\geq 0}\frac{(n+1)}{|G:H|^n}\right) - e_1(G)\\
&= -2\sum_{H<G}\mu_G(H)\left(\sum_{n\geq 0}\frac{1}{|G:H|^n}\right)^2 - e_1(G)\\
&= -2\sum_{H<G}\mu_G(H)\left(\frac{1}{1-|G:H|^{-1}}\right)^2 - e_1(G)\\
&= -2\sum_{H<G}\mu_G(H)\left(\frac{1}{1-|G:H|^{-1}}\right)^2 + \sum_{H<G}\frac{\mu_G(H)}{1-|G:H|^{-1}}\\
&= \sum_{H<G}\mu_G(H)\left(\frac{1}{1-|G:H|^{-1}}\right)\left(1-\frac{2}{1-|G:H|^{-1}}\right)\\
&= -\sum_{H<G}\frac{\mu_G(H)|G|(|G|+|H|)}{(|G|-|H|)^2}. \qquad\square
\end{aligned}$$

We conclude this section with other two lemmas which will be useful in our further discussions.

Lemma 19. *If $P_G(k) \geq \epsilon$, then $e_1(G) \leq k/\epsilon$.*

Proof. Assume that $P_G(k) \geq \epsilon$, let $n \in \mathbb{N}$ and write n in the form $n = kq + r$ with $q \in \mathbb{N}$ and $r \in \{0, \dots, k-1\}$. If $\langle x_1, \dots x_n\rangle \neq G$, then in particular $\langle x_1, \dots x_k\rangle \neq G$, $\langle x_{k+1}, \dots x_{2k}\rangle \neq G, \dots, \langle x_{(q-1)k+1}, \dots x_{qk}\rangle \neq G$ and therefore

$$\begin{aligned}
P(\tau_G > n) = P(\langle x_1, \dots x_n\rangle \neq G) &\leq \prod_{0\leq i\leq q-1} P(\langle x_{ik+1}, \dots x_{(i+1)k}\rangle \neq G)\\
&= \prod_{0\leq i\leq q-1}(1-P_G(k)) \leq (1-\epsilon)^q.
\end{aligned}$$

It follows that

$$\begin{aligned}
e_1(G) = \sum_{n\geq 0} P(\tau_G > n) &= \sum_{q\geq 0}\left(\sum_{0\leq r\leq k-1} P(\tau_G > qk+r)\right)\\
&\leq \sum_{q\geq 0}\left(\sum_{0\leq r\leq k-1}(1-\epsilon)^q\right) = \sum_{q\geq 0} k(1-\epsilon)^q = \frac{k}{\epsilon}. \qquad\square
\end{aligned}$$

Lemma 20. *If $P_G(k) \geq \epsilon$, then $e_1(G) + e_2(G) \leq \frac{2k^2}{\epsilon^2} - \frac{k^2}{\epsilon} + \frac{k}{\epsilon}$.*

Proof. Using Lemma 18 and arguing as in the proof of Lemma 19, we get

$$\begin{aligned}
e_1(G) + e_2(G) &= 2\sum_{n\geq 0}(n+1)P(\tau_G > n) \\
&= 2\sum_{q\geq 0}\left(\sum_{0\leq r\leq k-1}(qk+r+1)P(\tau_G > qk+r)\right) \\
&\leq 2\sum_{q\geq 0}\left(\sum_{0\leq r\leq k-1}(qk+r+1)(1-\epsilon)^q\right) \\
&= 2\sum_{q\geq 0}\left(k^2(q+1) - \frac{k^2-k}{2}\right)(1-\epsilon)^q \\
&= 2k^2\sum_{q\geq 0}(q+1)(1-\epsilon)^q - (k^2-k)\sum_{q\geq 0}(1-\epsilon)^q \\
&= 2k^2\left(\sum_{q\geq 0}(1-\epsilon)^q\right)^2 - (k^2-k)\sum_{q\geq 0}(1-\epsilon)^q \\
&= \frac{2k^2}{\epsilon^2} - \frac{k^2}{\epsilon} + \frac{k}{\epsilon}. \qquad \square
\end{aligned}$$

3. Finite Simple Groups

Let S be a finite simple group and let $p_S = P_S(2)$. Since $d(S) = 2$, we have

$$e_1(S) \geq \sum_{n\geq 0}(1 - P_S(n) \geq (1 - P_S(0)) + (1 - P_S(1)) + (1 - P_S(2)) = 3 - p_S \geq 2$$

and, by Lemma 18,

$$e_1(S) + e_2(S) \geq 2((1 - P_S(0)) + 2(1 - P_S(1)) + 3(1 - P_S(2))) = 12 - 6p_S.$$

By applying Lemma 19 and Lemma 20 with $k = 2$ we obtain

$$3 - p_S \leq e_1(S) \leq \frac{2}{p_S} \quad \text{and} \quad 12 - 6p_S \leq e_1(S) + e_2(S) \leq \frac{8}{p_S^2} - \frac{2}{p_S}.$$

Since, by [4], [8] and [9], $\lim_{|S|\to\infty} p_S = 1$, we deduce that

$$\lim_{|S|\to\infty} e_1(S) = 2, \quad \lim_{|S|\to\infty} e_2(S) = 4, \quad \lim_{|S|\to\infty} \mathrm{var}(\tau_S) = \lim_{|S|\to\infty} e_2(S) - e_1(S)^2 = 0.$$

By [16, Table 1], there are only few simple groups S with $p_S \leq 9/10$; the corresponding values of $e_1(S)$ and $e_2(S)$ are listed in Table 1.

On the other hand, if $p_S \geq \epsilon = 9/10$, then

$$e_1(S) \leq 2/\epsilon = 20/9 \sim 2.222 \text{ and } e_2(S) \leq \frac{8}{\epsilon^2} - \frac{2}{\epsilon} - 3 + \epsilon = \frac{4499}{810} \sim 5.554.$$

The conclusion of all these considerations is the statement of Theorem 7.

TABLE 1

S	$P_S(2)$	$e_1(S)$	$e_2(S)$	$\mathrm{var}(S)$
Alt(6)	0.588	2.494	6.665	0.446
Alt(5)	0.633	2.457	6.502	0.468
$L_2(7)$	0.678	2.383	6.059	0.380
Alt(7)	0.726	2.308	5.622	0.294
Alt(8)	0.738	2.290	5.515	0.271
$L_2(11)$	0.769	2.256	5.334	0.246
M_{12}	0.813	2.202	5.043	0.195
M_{11}	0.817	2.199	5.039	0.197
$L_2(8)$	0.845	2.171	4.888	0.177
Alt(9)	0.848	2.166	4.863	0.172
$L_3(3)$	0.863	2.149	4.773	0.154
$L_3(4)$	0.864	2.142	4.720	0.134
Alt(10)	0.875	2.137	4.709	0.144
$S_4(3)$	0.887	2.116	4.589	0.111
Alt(11)	0.893	2.116	4.599	0.123

4. Symmetric Groups

In order to compute $e_1(\mathrm{Sym}(n))$ it is useful to introduce another random variable τ_n^*. Given a sequence of independent, uniformly distributed $\mathrm{Sym}(n)$-valued random variables $(x_n)_{n\in\mathbb{N}}$, we define

$$\tau_n^* = \min\{n \geq 1 \mid \mathrm{Alt}(n) \leq \langle x_1, \dots, x_n\rangle\}.$$

$\mathrm{E}(\tau_n^*)$ is the expected number of elements of $\mathrm{Sym}(n)$ which have to be drawn at random, with replacement, before the subgroup H generated by these elements contains $\mathrm{Alt}(n)$.

Lemma 21. *If $n \geq 3$, then $e_1(\mathrm{Sym}(n)) \geq 2.5$ and $e_1(\mathrm{Sym}(n)) + e_2(\mathrm{Sym}(n)) \geq 10$.*

Proof. We have $P_{\mathrm{Sym}(n)}(t) = 0$ it $t < 2$. Moreover, since $\mathrm{Sym}(n)/\mathrm{Alt}(n) \cong C_2$, we have $P_{\mathrm{Sym}(n)}(t) \leq P_{C_2}(t) = 1 - 1/2^t$, hence

$$e_1(\mathrm{Sym}(n)) = \sum_{t\geq 0}\left(1 - P_{\mathrm{Sym}(n)}(t)\right) \geq 2 + \sum_{t\geq 2}\frac{1}{2^t} = 2.5.$$

By Lemma 18, we have

$$\begin{aligned}\frac{e_1(\mathrm{Sym}(n)) + e_2(\mathrm{Sym}(n))}{2} &= \sum_{t\geq 0}(t+1)\left(1 - P_{\mathrm{Sym}(n)}(t)\right) \geq 3 + \sum_{t\geq 2}\frac{t+1}{2^t} \\ &= 1 + \sum_{t\geq 0}\frac{t+1}{2^t} = 1 + \left(\sum_{t\geq 0}\frac{1}{2^t}\right)^2 = 5.\end{aligned}$$

□

Lemma 22. *If $n \geq 4$, then*

$$e_1(\mathrm{Sym}(n)) \leq \mathrm{E}(\tau_n^*) + 0.5 \quad \text{and} \quad e_2(\mathrm{Sym}(n)) \leq \mathrm{E}(\tau_n^*) + \mathrm{E}(\tau_n^{*2}) + 1.5.$$

Proof. Let $p_n^*(t)$ be the probability that t randomly chosen elements of $\mathrm{Sym}(n)$ generate a subgroup containing $\mathrm{Alt}(n)$. Notice that for any $t \in \mathbb{N}$, we have

$$p_n^*(t) = \frac{P_{\mathrm{Alt}(n)}(t)}{2^t} + P_{\mathrm{Sym}(n)}(t). \tag{4.1}$$

Hence

$$\begin{aligned} e_1(\mathrm{Sym}(n)) &= \sum_{t\geq 0}\left(1-P_{\mathrm{Sym}(n)}(t)\right) = \sum_{t\geq 0}\left(1-p_n^*(t)+\frac{P_{\mathrm{Alt}(n)}(t)}{2^t}\right)\\ &= \mathrm{E}(\tau_n^*)+\sum_{t\geq 0}\frac{P_{\mathrm{Alt}(n)}(t)}{2^t} \leq \mathrm{E}(\tau_n^*)+\sum_{t\geq 2}\frac{1}{2^t} = \mathrm{E}(\tau_n^*)+\frac{1}{2}. \end{aligned}$$

(notice that we need to assume $n \geq 4$ to ensure that $P_{\mathrm{Alt}(n)}(t) = 0$ for $t < 2$). Moreover

$$\begin{aligned} e_1(\mathrm{Sym}(n))+e_2(\mathrm{Sym}(n)) &= 2\left(\sum_{t\geq 0}(t+1)\left(1-P_{\mathrm{Sym}(n)}(t)\right)\right)\\ &= 2\left(\sum_{t\geq 0}(t+1)\left(1-p_n^*(t)+\frac{P_{\mathrm{Alt}(n)}(t)}{2^t}\right)\right)\\ &= \mathrm{E}(\tau_n^*)+\mathrm{E}(\tau_n^{*2})+2\sum_{t\geq 0}\frac{(t+1)P_{\mathrm{Alt}(n)}(t)}{2^t}\\ &\leq \mathrm{E}(\tau_n^*)+\mathrm{E}(\tau_n^{*2})+2\sum_{t\geq 2}\frac{t+1}{2^t} = \mathrm{E}(\tau_n^*)+\mathrm{E}(\tau_n^{*2})+4. \end{aligned}$$

The conclusion follows from the fact that $e_1(\mathrm{Sym}(n)) \geq 2.5$. □

Lemma 23. *If $n \geq 5$ then*

$$\begin{aligned} e_1(\mathrm{Sym}(n)) &\leq 2\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-1}+0.5,\\ e_2(\mathrm{Sym}(n)) &\leq 8\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-2}-2\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-1}+1.5. \end{aligned}$$

Proof. By [15, Theorem 1.1], if $n \geq 5$, then $p_n^*(2) \geq 1-\frac{1}{n}-\frac{13}{n^2}$. But then we deduce from Lemmas 19 and 20 that

$$\mathrm{E}(\tau_n^*) \leq 2\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-1}, \quad \mathrm{E}(\tau_n^*)+\mathrm{E}(\tau_n^{*2}) \leq 8\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-2}-2\left(1-\frac{1}{n}-\frac{13}{n^2}\right)^{-1}$$

and the conclusion follows from Lemma 22. □

From Lemmas 21 and 23 we conclude:

$$\lim_{n\to\infty} e_1(\mathrm{Sym}(n)) = 2.5, \quad \lim_{n\to\infty} e_2(\mathrm{Sym}(n)) = 7.5.$$

We have already given (Examples 4 and 6) the values of $e_1(\mathrm{Sym}(n))$ and $e_2(\mathrm{Sym}(n))$ when $n \in \{3, 4\}$. Applying Theorems 1 and 3 we can compute that:

$$
\begin{aligned}
e_1(\mathrm{Sym}(5)) &= \frac{284263035913}{99577017540} \sim 2.8547, \\
e_1(\mathrm{Sym}(6)) &= \frac{1540174028733778237709351}{534488528295916921285020} \sim 2.8816, \\
e_2(\mathrm{Sym}(5)) &= \frac{469566137368605834329339}{49577912110807338258000} \sim 9.4713, \\
e_2(\mathrm{Sym}(6)) &= \frac{1368837541136020534875191952448889920769855832073}{142838993439967591711705620401962361364038200200} \sim 9.5831.
\end{aligned}
$$

Proof of Theorem 8. By Lemma 23, $e_1(\mathrm{Sym}(n)) \leq 2.82$ and $e_2(\mathrm{Sym}(n) \leq 9.5703$ if $n \geq 14$. The other values can be computed with GAP [6] and the formulas given in Theorem 1 and Theorem 3 : for n from 6 to 13, $e_1(\mathrm{Sym}(n))$ and $e_2(\mathrm{Sym}(n))$ are strictly decreasing functions (and $e_1(\mathrm{Sym}(13)) \sim 2.570, e_2(\mathrm{Sym}(13)) \sim 7.8659$). □

5. Generating a transitive subgroup of $\mathrm{Sym}(n)$

Let $G = \mathrm{Sym}(n)$ and let $x = (x_m)_{m \in \mathbb{N}}$ be a sequence of independent, uniformly distributed G-valued random variables. We may define a random variable τ_n by

$$\tau_n = \min\{t \geq 1 \mid \langle x_1, \dots, x_t \rangle \text{ is a transitive subgroup of} \, \mathrm{Sym}(n)\}.$$

Denote by $P_n(t)$ the probability that t randomly chosen elements in $\mathrm{Sym}(n)$ generate a transitive subgroup of $\mathrm{Sym}(m)$. We have

$$\mathrm{E}(\tau_n) = \sum_{t \geq 0} 1 - P_n(t). \tag{5.1}$$

We may compute the expectation $\mathrm{E}(\tau_n)$ using a formula for the probability $P_n(t)$ proved in [3]. Denote by Π_n the set of partitions of n, i.e. nondecreasing sequences of natural numbers whose sum is n. Given $\omega = (n_1, \dots, n_k) \in \Pi_n$ with

$$n_1 = \cdots = n_{k_1} > \ n_{k_1+1} = \cdots = n_{k_1+k_2} > \cdots > \ n_{k_1+\cdots+k_{r-1}+1} = \cdots = n_{k_1+\cdots+k_r},$$

define $\mu(\omega) = (-1)^{k-1}(k-1)!, \quad \iota(\omega) = \frac{n!}{n_1! n_2! \dots n_k!}, \quad \nu(\omega) = k_1! k_2! \dots k_r!.$

Proposition 24. [3, Proposition 2.1]

$$P_n(t) = \sum_{\omega \in \Pi_n} \frac{\mu(\omega)\iota(\omega)}{\nu(\omega)\iota(\omega)^t}.$$

Proof of Theorem 9. By (5.1) and Proposition 24 we have:

$$
\begin{aligned}
\mathrm{E}(\tau_n) &= \sum_{t \geq 0} 1 - P_n(t) = \sum_{t \geq 0} \left(1 - \sum_{\omega \in \Pi_n} \frac{\mu(\omega)\iota(\omega)}{\nu(\omega)\iota(\omega)^t} \right) \\
&= -\sum_{\omega \in \Pi_n^*} \left(\frac{\mu(\omega)\iota(\omega)}{\nu(\omega)} \sum_{t \geq 0} \frac{1}{\iota(\omega)^t} \right) = -\sum_{\omega \in \Pi_n^*} \frac{\mu(\omega)\iota(\omega)^2}{\nu(\omega)(\iota(\omega) - 1)}. \qquad \square
\end{aligned}
$$

Example 25. *If $n = 2$, then τ_2 is a geometric random variable with parameter $\frac{1}{2}$, so* $\mathrm{E}(\tau_2) = 2$.

Example 26. *If $n = 3$, then the information needed to apply Theorem 9 is collected in Table 2. We obtain*

$$\mathrm{E}(\tau_3) = \frac{-12}{5} + \frac{9}{2} = \frac{21}{10}.$$

Table 2

ω	$\mu(\omega)$	$\nu(\omega)$	$\iota(\omega)$
(1,1,1)	2	6	6
(2,1)	-1	1	3

Example 27. *If $n = 4$, then the information needed to apply Theorem 9 is collected in Table 3. We obtain*

$$\mathrm{E}(\tau_4) = \frac{6 \cdot 24^2}{24 \cdot 23} - \frac{2 \cdot 12^2}{2 \cdot 11} + \frac{4^2}{3} + \frac{6^2}{2 \cdot 5} = \frac{7982}{3795} \sim 2.1033.$$

Table 3

ω	$\mu(\omega)$	$\nu(\omega)$	$\iota(\omega)$
(1,1,1,1)	-6	24	24
(2,1,1)	2	2	12
(3,1)	-1	1	4
(2,2)	-1	2	6

Proposition 28. *If $n \geq 5$, then*

$$2 \leq \mathrm{E}(\tau_n) \leq 2\left(1 - \frac{1}{n} - \frac{3}{2n(n-1)} - \frac{3}{(n-1)(n-2)}\right)^{-1}.$$

Proof. By (5.1), $\mathrm{E}(\tau_n) \geq (1-P_n(0))+(1-P_n(1))+(1-P_n(2)+(1-P_n(3))$. Clearly $P_n(0) = 0$ while $P_n(1) = \frac{1}{n}$ since an element of $\mathrm{Sym}(n)$ generates a transitive subgroup if and only if it is a cycle of length n. Moreover, by [15, Lemma 2.1] and its proof,

$$P_n(t) \leq 1 - \frac{1}{n^{t-1}} + \frac{1}{2(n(n-1))^{t-1}}.$$

Hence

$$\mathrm{E}(\tau_n) \geq 1 + \left(1 - \frac{1}{n}\right) + \left(\frac{1}{n} - \frac{1}{2n(n-1)}\right) + \left(\frac{1}{n^2} - \frac{1}{2(n(n-1))^2}\right) \geq 2.$$

The same argument used in the proof of Lemma 19 implies that $\mathrm{E}(\tau_n) \leq 2/\epsilon$ if $P_2(n) \geq \epsilon$. On the other hand (see [15, Lemma 2.2] and its proof)

$$P_n(2) \geq 1 - \frac{1}{n} - \frac{3}{2n(n-1)} - \frac{3}{(n-1)(n-2)}$$

so the conclusion follows. □

Corollary 29. *If $n \geq 5$, then*

$$\mathrm{E}(\tau_n) < \mathrm{E}(\tau_5) \leq \frac{290968955}{139268556} \sim 2.0893.$$

Proof. We computed the value of $\mathrm{E}(\tau_n)$ using Theorem 9 for $5 \leq n \leq 27$: we noticed that $\mathrm{E}(\tau_5) \sim 2.0893$ and $\mathrm{E}(\tau_n) < \mathrm{E}(\tau_{n-1})$; in particular $\mathrm{E}(\tau_{27}) < 2.004$. For $n \geq 28$ the conclusion follows from Proposition 28. □

Repeating the same arguments used in the proof of Theorem 3, we can compute the second moment of the variable τ_n.

Proposition 30. *For every $n \geq 2$ we have*

$$\mathrm{E}(\tau_n^2) = -\sum_{\omega \in \Pi_n^*} \frac{\mu(\omega)\iota(\omega)^2(\iota(\omega)+1)}{\nu(\omega)(1-\iota(\omega))^2},$$

where Π_n^* is the set of partitions of n in at least two subsets.

6. From finite to profinite

In this section we will assume that G is a (topologically) finitely generated profinite group G. Let $\mathcal{N}$ be the set of the open normal subgroups of G. Since (see [10, (11.5)])

$$P_G(n) = \inf_{N \in \mathcal{N}} P_{G/N}(n)$$

we have

$$\begin{aligned} e_1(G) &= \sum_{n \geq 0}(1 - P_G(n)) = \sum_{n \geq 0}\left(1 - \inf_{N \in \mathcal{N}} P_{G/N}(n)\right) = \sum_{n \geq 0}\left(\sup_{N \in \mathcal{N}}\left(1 - P_{G/N}(n)\right)\right) \\ &= \sup_{N \in \mathcal{N}}\left(\sum_{n \geq 0}\left(1 - P_{G/N}(n)\right)\right) = \sup_{N \in \mathcal{N}} e_1(G/N). \end{aligned}$$

Lemma 31. *$e_1(G) < \infty$ if and only if G is PFG.*

Proof. If $e_1(G) < \infty$, then $d_P(G) \leq e_1(G) < \infty$ hence G is PFG. Conversely, assume that $P_G(k) \geq \epsilon \neq 0$ for some $k \in \mathbb{N}$: then $e_1(G) \leq k/\epsilon$ by Lemma 19. □

Proof of Theorem 13. Let $\beta = \lceil \sigma + \log_2 \alpha \rceil$ and let $k = \beta + t$ with $t \in \mathbb{N}$. As in the proof of [10, Proposition 11.2.2] we have

$$1 - P_G(k) \leq \sum_{n \geq 2} \frac{m_n(G)}{n^k} \leq \sum_{n \geq 2} \frac{\alpha n^\sigma}{n^k} \leq \sum_{n \geq 2} \frac{n^{\sigma + \log_2 \alpha}}{n^k} \leq \sum_{n \geq 2} \frac{1}{n^t}.$$

It follows that

$$\begin{aligned} e_1(G) &= \sum_{k \geq 0}(1 - P_G(k)) \leq \beta + 2 + \sum_{k \geq \beta+2}(1 - P_G(k)) \\ &\leq \beta + 2 + \sum_{u \geq 2}\left(\sum_{n \geq 2} n^{-u}\right) = \beta + 2 + \left(\sum_{n \geq 2}\left(\sum_{u \geq 2} n^{-u}\right)\right) \\ &= \beta + 2 + \sum_{n \geq 2} \frac{1}{n^2}\frac{n}{n-1} = \beta + 2 + \left(\sum_{n \geq 1} \frac{1}{n(n+1)}\right) = \beta + 3. \end{aligned}$$

Moreover we have

$$
\begin{aligned}
e_1(G)+e_2(G) &= 2\sum_{k\geq 0}(k+1)(1-P_G(k)) \\
&\leq 2\sum_{0\leq k\leq \beta+1}(k+1)+2\sum_{k\geq\beta+2}\left(\sum_{n\geq 2}\frac{(k+1)n^\beta}{n^k}\right) \\
&\leq (\beta+2)(\beta+3)+2\sum_{k\geq\beta+2}\left(\sum_{n\geq 2}\frac{(k+1)n^\beta}{n^k}\right) \\
&\leq (\beta+2)(\beta+3)+2\sum_{n\geq 2}\left(\sum_{u\geq 2}\frac{u+\beta+1}{n^u}\right) \\
&\leq (\beta+2)(\beta+3)+2\sum_{n\geq 2}\frac{1}{n^2}\left(\sum_{t\geq 0}\frac{t+\beta+3}{n^t}\right) \\
&\leq (\beta+2)(\beta+3)+2\sum_{n\geq 2}\frac{\beta+3}{n^2}\left(\sum_{t\geq 0}\frac{t+1}{n^t}\right) \\
&= (\beta+2)(\beta+3)+2\sum_{n\geq 2}\frac{\beta+3}{(n-1)^2} \\
&= (\beta+2)(\beta+3)+\frac{\pi^2(\beta+3)}{3}. \qquad \square
\end{aligned}
$$

If G is a d-generated pronilpotent group, then all the maximal subgroups have prime index and $m_p(G)\leq \frac{p^d-1}{p-1}$ for every prime p. So, repeating the argument of the previous proof and using $\sum_p (p-1)^{-2}\sim 1.3751$ (see for example [5, p. 95]), we obtain

$$
e_1(G)\leq d+1+\sum_{u\geq 1}\left(\sum_p\frac{1}{(p-1)p^u}\right)\leq d+1+\sum_p\frac{1}{(p-1)^2}\leq d+2.3751.
$$

A more accurate estimation is given in [19]: by [19, Corollary 2] if N_d is the free pronilpotent group of rank d, then $e_1(N_d)\leq d+2.1185$.

Lemma 32. *Let G be a finite d-generated metabelian group. If $m_n(G)\neq 0$, then q is a prime power. Moreover*

$$
m_2(G)\leq 2^d \text{ and } m_q(G)\leq \frac{q^{2d}}{q-1} \text{ if } q\neq 2.
$$

Proof. Without loss of generality we can assume that $\mathrm{Frat}(G)=1$. In this case the Fitting subgroup $\mathrm{Fit}(G)$ of G is a direct product of minimal normal subgroups of G, it is abelian and complemented. Let K be a complement of $\mathrm{Fit}(G)$ in G; since G is metabelian, K is abelian. Let F be a complement of $Z(G)$ in $\mathrm{Fit}(G)$ and let $H=Z(G)\times K$. We have $G=F\rtimes H$ and we can write F in the form

$$
F=V_1^{n_1}\times\cdots\times V_r^{n_r}
$$

where $V_1,\dots,V_r$ are irreducible H-modules, pairwise not H-isomorphic. All the maximal subgroups of G have prime-power index. Let q be a prime power and let $\mathcal{M}_q$ be the set of maximal subgroups of G of index q. Let $M \in \mathcal{M}_q$. If $F \leq M$ then q is a prime and there are at most $(q^d-1)/q-1$ possible choices for M. If M is a maximal subgroup supplementing F, then M contains the subgroup $X_i = \left(\prod_{j\neq i} V_j^{n_j}\right) C_H(V_i)$ for some index $i \in \Omega_q := \{j \mid |V_j| = q\}$. In this case $\mathbb{F}_i = \mathrm{End}_H(V_i)$ is a field and V_i is an absolutely irreducible $\mathbb{F}_i H_i$-module. Since H is abelian, $\dim_{\mathbb{F}_i} V_i = 1$ and $H_i = H/C_H(V_i)$ is isomorphic to a subgroup of $\mathbb{F}_i^*$. Given $i \in \Omega_q$, the number of maximal subgroups M containing X_i and supplementing F coincides with the number $q \cdot (q^{n_i}-1)/(q-1)$ of maximal subgroups of $V_i^{n_i} \rtimes H_i$ not containing $V_i^{n_i}$. On the other hand, being an epimorphic image of G, the group $V_i^{n_i} \rtimes H_i$ is d-generated, and this implies $n_i \leq d-1$. Finally notice that to any $i \in \Omega_q$, there corresponds a different nontrivial homomorphism from H to $\mathbb{F}_i^* \cong C_{q-1}$. Since $d(H) \leq d$, it follows $|\Omega_q| \leq (q-1)^d - 1$. But then

$$m_q(G) \leq \frac{q^d-1}{q-1} + \left((q-1)^d - 1\right)\frac{q^d-q}{q-1} \leq \frac{q^{2d}}{q-1}. \qquad \square$$

Proof of Corollary 15. It follows from [20, Theorem D] that $d_P(M_d) = 2d+1$ hence $e_1(M_d) > 2d+1$. On the other hand, by Lemma 32,

$$\begin{aligned} e_1(M_d) &= \sum_{k\geq 0}(1 - P_{M_d}(k)) \leq 2d+1+\sum_{k\geq 2d+1} 1 - P_{M_d}(k) \\ &\leq 2d+1+\sum_{k\geq 2d+1}\left(\sum_q \frac{m_q(M_d)}{n^k}\right) \\ &\leq 2d+1+\sum_{k\geq 2d+1}\left(\frac{2^d}{2^k}+\sum_{q\neq 2}\frac{q^{2d}}{q^k(q-1)}\right) \\ &\leq 2d+1+\sum_{u\geq d+1}\frac{1}{2^u}+\sum_{q\neq 2}\left(\sum_{u\geq 1}\frac{1}{(q-1)q^u}\right) \\ &= 2d+1+\frac{1}{2^d}+\sum_{q\neq 2}\frac{1}{(q-1)^2} < 2d+2. \qquad \square \end{aligned}$$

A similar approach can be applied to the free prosupersolvable group H_d of rank $d \geq 2$. By [1], $d_p(H_d) = 2d+1$. The maximal subgroups of H_p have prime index and, since $H_d/\operatorname{Frat}(H_t)$ is metabelian, we may estimate $m_p(H_d)$ using Lemma 32. Repeating the argument of the previous proof, we conclude

$$2d+1 \leq e_1(H_d) \leq 2d+1+\frac{1}{2^d}+\sum_{p\neq 2}\frac{1}{(p-1)^2} \leq 2d+1.3751+\frac{1}{2^d}.$$

Consider now the case of the free prosolvable group G_d of rank $d \geq 2$. By [17, Theorem A] $d_P(G) = \lceil \gamma d - \gamma \rceil + 1$, with

$$\gamma = \log_9 48 + \frac{1}{3}\log_9 24 + 1 \backsimeq 3.243,$$

the Pàlfy-Wolf constant. From Lemma 31 and Theorem 13 we deduce:

Proof of Corollary 14. There exists a constant δ such that $f^{20(\log_2 f)^3+5} \leq \delta p^f$ for any prime p and any positive integer f. By [13, Theorem 10] and its proof,

$m_n(G_d) \le \delta n^{\gamma d+2}$ for all $n \in \mathbb{N}$. Hence by Theorem 13, $e_1(G_d) \le \lceil \gamma d + \log_2 \delta \rceil + 5$. $\square$

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