# A Note on the Quicksort Asymptotics

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#### Abstract

In a recent paper, Bindjeme and Fill obtained a surprisingly easy exact formula for the  $L_2$ -distance of the (normalized) number of comparisons of Quicksort under the uniform model to its limit. Shortly afterwards, Neininger proved a central limit theorem for the error. As a consequence, he obtained the asymptotics of the L3-distance. In this short note, we use the moment transfer approach to re-prove Neininger's result. As a consequence, we obtain the asymptotics of the  $L_p$ -distance for all  $1 \leq p < \infty$ .

#### 1 Introduction

Quicksort, an algorithm proposed by Hoare [\[6\]](#page-7-0), is one of the most important sorting algorithms. It has been analyzed in many papers under the so-called uniform random model which assumes that the input is a random permutation of size  $n$ . One of the most popular characteristics is the number of comparison which we are going to denote by  $C_n$ .

First, it is straightforward to show that, as  $n \to \infty$ ,

$$
\mathbb{E}(C_n) = 2(n+1)H_n - 4n \sim 2n \log n,
$$

were  $H_n = \sum_{1 \leq j \leq n} (1/j)$  denotes the *n*-th harmonic number. Moreover, as  $n \to \infty$ ,

$$
Var(C_n) \sim \left(7 - \frac{2}{3}\pi^2\right)n.
$$

As for more refined stochastic properties, Régnier  $[10]$  $[10]$  used martingale theory to prove that

$$
Y_n := \frac{C_n - \mathbb{E}(C_n)}{n+1}
$$

converges to a non-degenerate limit Y both almost surely and in  $L_p$  for all  $1 \le p < \infty$ , i.e.,

$$
\lim_{n \to \infty} ||Y_n - Y||_p = 0,
$$

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where  $||X||_p = (E|X|^p)^{1/p}, 1 \leq p < \infty$ , for a random variable X (here,  $Y_n$  and Y are all constructed on the same probability space which, for instance, can be done via random binary search trees). Régnier's result implies weak convergence of  $Y_n$  to Y. This was also proved by Rösler [[11\]](#page-7-2) who in addition constructed a random variable satisfying a distributional equation and proved that this random variable has the same distribution as  $Y$ . Recently, Bindjeme and Fill proved that the random variable constructed by Rösler is even almost surely equal to Y and they constructed random variables  $Y^{(0)}$  and  $Y^{(1)}$  with

$$
Y = UY^{(0)} + (1 - U)Y^{(1)} + C(U),
$$

where  $U, Y^{(0)}$  and  $Y^{(1)}$  are independent,  $Y^{(0)}$  and  $Y^{(1)}$  have the same distribution as Y, U is a uniform distributed random variable on [0, 1] and

$$
C(x) := 1 + 2x \log x + 2(1 - x) \log(1 - x).
$$

Fill and Janson [\[3\]](#page-7-3) further refined the above results by studying the rate of convergence of  $Y_n$  to  $Y$ . They proved that for the minimal  $L_p$  metric  $l_p$ , we have

$$
l_p(Y_n, Y) = \mathcal{O}\left(\frac{1}{\sqrt{n}}\right), \qquad l_p(Y_n, Y) = \Omega\left(\frac{\log n}{n}\right).
$$

Moreover, they proved for the Kolmogorov–Smirnov distance  $\rho$  that for all  $\epsilon > 0$ , we have

$$
\rho(Y_n, Y) = \mathcal{O}\left(\frac{1}{n^{(1/2)-\epsilon}}\right), \qquad \rho(Y_n, Y) = \Omega\left(\frac{1}{n}\right).
$$

Finally, Neininger and Rüschendorf [[9\]](#page-7-4) proved that for the Zolotarev metric  $\zeta_3$ , we have

$$
\zeta_3(Y_n,Y)=\Theta\left(\frac{\log n}{n}\right).
$$

Very recently, Bindjeme and Fill in [\[1\]](#page-7-5) obtained the following surprisingly easy exact formula for the  $L_2$ -distance of  $Y_n$  to  $Y$ :

<span id="page-1-1"></span>
$$
||Y_n - Y||_2 = \left(\frac{1}{n+1}\left(2H_n + 1 + \frac{6}{n+1}\right) - 4\sum_{j=n+1}^{\infty} \frac{1}{j^2}\right)^{1/2} \sim \sqrt{\frac{2\log n}{n}}.\tag{1}
$$

Also very recently, Neininger [\[8\]](#page-7-6) proved the following central limit theorem (CLT):

<span id="page-1-0"></span>
$$
\sqrt{\frac{n}{2\log n}}(Y_n - Y) \stackrel{d}{\longrightarrow} N(0, 1).
$$
 (2)

As a consequence of his proof, he obtained that, as  $n \to \infty$ ,

$$
||Y_n - Y||_3 \sim \frac{2}{\pi^{1/6}} \sqrt{\frac{\log n}{n}}.
$$

The purpose of this note is two-fold. First, we are going to re-prove Neininger's result [\(2\)](#page-1-0) with the moment-transfer approach. Second, as a consequence of our proof, we will obtain the following result.

<span id="page-1-2"></span>**Theorem 1.** We have for the  $L_p$ -distance of the (normalized) number of comparisons of quicksort  $Y_n$  to its *limit* Y *that, as*  $n \to \infty$ *,* 

$$
||Y_n - Y||_p \sim \frac{2(\Gamma((p+1)/2))^{1/p}}{\pi^{1/(2p)}} \sqrt{\frac{\log n}{n}}.
$$

## 2 CLT via the Moment-Transfer Approach

The moment-transfer approach was used in many recent papers in the analysis of algorithms. For instance, for Quicksort-type recurrences, it was applied by Hwang and Neininger [\[7\]](#page-7-7); see also Fill and Kapur [\[4\]](#page-7-8) and the very general framework proposed by Chern, Hwang, and Tsai [\[2\]](#page-7-9).

Before we can start with our proof, we collect some useful results.

First, we need the following result by Bindjeme and Fill [\[1\]](#page-7-5): for  $n > 1$ , we have the following (samplepointwise) recurrence

$$
Y_n - Y = \frac{I_n + 1}{n+1} \left( Y_{n,0} - Y^{(0)} \right) + \frac{n - I_n}{n+1} \left( Y_{n,1} - Y^{(1)} \right) + \left( \frac{I_n + 1}{n+1} - U \right) Y^{(0)} + \left( \frac{n - I_n}{n+1} - (1 - U) \right) Y^{(1)} + \frac{n}{n+1} C_n (I_n + 1) - C(U), \tag{3}
$$

where  $C(x)$ ,  $Y^{(0)}$ ,  $Y^{(1)}$  and U are from the introduction; given  $\{U = u\}$  we have that  $I_n \stackrel{d}{=}$  Binom $(n - 1)$ 1, u); given  $\{I_n = j\}$  we have that  $Y_{n,0}$  and  $Y_{n,1}$  are independent and distributed as  $Y_j$  and  $Y_{n-1-j}$ , respectively; and

$$
C_n(i) := \frac{1}{n} \left( \mathbb{E}(C_{i-1}) + \mathbb{E}(C_{n-i}) - \mathbb{E}(C_n) + n - 1 \right).
$$

For the sake of simplicity, we will use the notation

<span id="page-2-4"></span>
$$
T_n := \left(\frac{I_n + 1}{n+1} - U\right) Y^{(0)} + \left(\frac{n - I_n}{n+1} - (1 - U)\right) Y^{(1)} + \frac{n}{n+1} C_n (I_n + 1) - C(U). \tag{4}
$$

Next, we recall the following lemma which was obtained by Neininger in [\[8\]](#page-7-6).

<span id="page-2-3"></span>Lemma 1. *We have,*

<span id="page-2-0"></span>
$$
||T_n||_p = \mathcal{O}\left(\frac{1}{\sqrt{n}}\right).
$$

*Proof.* In Lemma 2.2 of [\[8\]](#page-7-6), this was proved for  $p = 3$ . However, a careful inspection of the proof shows that it holds in fact for all  $1 \leq p \leq \infty$ .

Using the above notation,  $(3)$  becomes

<span id="page-2-5"></span>
$$
(n+1)(Y_n - Y) = (I_n + 1)\left(Y_{n,0} - Y^{(0)}\right) + (n - I_n)\left(Y_{n,1} - Y^{(1)}\right) + (n+1)T_n.
$$
 (5)

Now, set

$$
A_n^{[k]} = \mathbb{E}\left( (n+1)^k (Y_n - Y)^k \right).
$$

Raising the above equation to the k-th power and taking expectation yields, for  $n \geq 1$ ,

<span id="page-2-1"></span>
$$
A_n^{[k]} = \frac{2}{n} \sum_{j=0}^{n-1} A_j^{[k]} + B_n^{[k]},\tag{6}
$$

where

<span id="page-2-2"></span>
$$
B_n^{[k]} = \sum_{\substack{i_1 + i_2 + i_3 = k \ 0 \le i_1, i_2 < k}} \binom{k}{i_1, i_2, i_3} \mathbb{E}\left( (I_n + 1)^{i_1} \left( Y_{n,0} - Y^{(0)} \right)^{i_1} (n - I_n)^{i_2} \left( Y_{n,1} - Y^{(1)} \right)^{i_2} (n + 1)^{i_3} T_n^{i_3} \right). \tag{7}
$$

The above recurrence for  $A_n^{[k]}$  was extensively studied. For instance, in [\[7\]](#page-7-7), [\[4\]](#page-7-8), and [\[2\]](#page-7-9), the authors derived very general (asymptotic) transfer theorems. We recall one result which we will need in the sequel. <span id="page-3-1"></span>**Lemma 2.** *Let*  $(b_n)_{n\geq 1}$  *be a given sequence and define a sequence*  $(a_n)_{n\geq 0}$  *by* 

$$
a_n = \frac{2}{n} \sum_{j=0}^{n-1} a_j + b_n
$$

*for*  $n \geq 1$  *with arbitrary initial value*  $a_0$ *. Let*  $\alpha > 1$  *and*  $\beta$  *be positive real numbers.* 

*(i) If*  $b_n = n^{\alpha} \log^{\beta} n$ *, then* 

$$
a_n = \frac{\alpha + 1}{\alpha - 1} n^{\alpha} \log^{\beta} n + \mathcal{O}\left(n^{\alpha} \log^{\beta - 1} n\right).
$$

*(ii)* If  $b_n = \mathcal{O}\left(n^{\alpha} \log^{\beta} n\right)$ , then

$$
a_n = \mathcal{O}\left(n^{\alpha} \log^{\beta} n\right).
$$

Using the above two lemmas and [\(6\)](#page-2-1), we will prove the following result.

<span id="page-3-2"></span>**Proposition 1.** *For integers*  $m \geq 1$ *, we have* 

$$
A_n^{[2m-1]} = \mathcal{O}\left(n^{m - (1/2)} \log^{m-1} n\right)
$$

*and*

$$
A_n^{[2m]} = g_m n^m \log^m n + \mathcal{O}\left(n^m \log^{m-1} n\right),
$$

*where*  $g_m = (2m)!/m!$ .

*Proof.* We prove this result by induction on m, where in addition we prove that

<span id="page-3-0"></span>
$$
\mathbb{E}\left((n+1)^{2m-1}|Y_n - Y|^{2m-1}\right) = \mathcal{O}\left(n^{m-(1/2)}\log^{m-(1/2)}n\right).
$$
\n(8)

.

For  $m = 1$ , observe that the claim trivially holds for  $A_n^{[1]}$  and by [\(1\)](#page-1-1) holds for  $A_n^{[2]}$ . Also, [\(8\)](#page-3-0) follows from [\(1\)](#page-1-1) since

$$
||Y_n - Y||_1 \le ||Y_n - Y||_2 = \mathcal{O}\left(\sqrt{\frac{\log n}{n}}\right)
$$

Now, assume that the claim is true for all  $m' < m$ . We are going to prove it for m. We will only present the proof for  $A_n^{[2m-1]}$  and  $A_n^{[2m]}$ . The proof of [\(8\)](#page-3-0) is slightly different and will be done in an appendix (actually, [\(8\)](#page-3-0) has to be proved first since it will be used below).

We start with  $A_n^{[2m-1]}$ . First consider [\(7\)](#page-2-2) which we break into two parts

$$
B_n^{[2m-1]} = \Sigma_0 + \Sigma_1
$$

according to whether in the summation  $i_3 = 0$  or  $i_3 \geq 1$ , respectively.

For  $\Sigma_0$ , we obtain

$$
\Sigma_0 = \sum_{i=1}^{2m-2} {2m-1 \choose i} \mathbb{E}\left((I_n+1)^i (Y_{n,0} - Y^{(0)})^i (n - I_n)^{2m-1-i} (Y_{n,1} - Y^{(1)})^{2m-1-i}\right)
$$
  
= 
$$
\sum_{i=1}^{2m-2} {2m-1 \choose i} \frac{1}{n} \sum_{j=0}^{n-1} A_j^{[i]} A_{n-1-j}^{[2m-1-i]}.
$$

Note that either i is odd or  $2m - 1 - i$  is odd. Consequently, by using the induction hypothesis,

$$
\Sigma_0 = \mathcal{O}\left(n^{m - (1/2)} \log^{m-1}\right).
$$

Next, we consider  $\Sigma_1$ . Here, by an application of Hölder's inequality, we have

$$
\mathbb{E}\left((I_n+1)^{i_1}|Y_{n,0}-Y^{(0)}|^{i_1}(n-I_n)^{i_2}|Y_{n,1}-Y^{(1)}|^{i_2}(n+1)^{i_3}|T_n|^{i_3}\right) \leq \|(I_n+1)\left(Y_{n,0}-Y^{(0)}\right)\|_{2m-1}^{i_1}\|(n-I_n)\left(Y_{n,1}-Y^{(1)}\right)\|_{2m-1}^{i_2}\|(n+1)T_n\|_{i_3(2m-1)/(2m-1-i_1-i_2)}^{i_3} \tag{9}
$$

Consequently, by using [\(8\)](#page-3-0) and Lemma [1,](#page-2-3) we obtain

<span id="page-4-0"></span>
$$
\Sigma_1 = \mathcal{O}\left(n^{m - (1/2)} \log^{m-1}\right).
$$

Putting the above two estimates for  $\Sigma_0$  and  $\Sigma_1$  together gives

$$
B_n^{[2m-1]} = \mathcal{O}\left(n^{m-(1/2)}\log^{m-1}\right).
$$

From this, the claim for  $A_n^{[2m-1]}$  follows from Lemma [2.](#page-3-1)

Next, we consider  $A_n^{[2m]}$ . We again start from [\(7\)](#page-2-2) which we now break into three parts

$$
B_n^{[2m]} = \Sigma_0 + \Sigma_1 + \Sigma_2
$$

according to whether in the summation  $i_3 = 0$ ,  $i_3 = 1$  or  $i_3 \ge 2$ , respectively.

For  $\Sigma_0$ , we have

$$
\Sigma_0 = \sum_{i=1}^{m-1} {2m \choose 2i} \mathbb{E}\left((I_n + 1)^{2i} \left(Y_{n,0} - Y^{(0)}\right)^{2i} (n - I_n)^{2m-2i} \left(Y_{n,1} - Y^{(1)}\right)^{2m-2i}\right) + \sum_{i=0}^{m-1} {2m \choose 2i+1} \mathbb{E}\left((I_n + 1)^{2i+1} \left(Y_{n,0} - Y^{(0)}\right)^{2i+1} (n - I_n)^{2m-2i-1} \left(Y_{n,1} - Y^{(1)}\right)^{2m-2i-1}\right).
$$

Plugging the induction hypothesis into the first term on the right-hand side yields

$$
\Sigma_{00} := \sum_{i=1}^{m-1} {2m \choose 2i} \mathbb{E}\left((I_n+1)^{2i} (Y_{n,0} - Y^{(0)})^{2i} (n - I_n)^{2m-2i} (Y_{n,1} - Y^{(1)})^{2m-2i}\right)
$$
  
= 
$$
\sum_{i=1}^{m-1} {2m \choose 2i} \frac{1}{n} \sum_{j=0}^{n-1} A_j^{[2i]} A_{n-1-j}^{[2m-2i]}
$$
  
= 
$$
\sum_{i=1}^{m-1} {2m \choose 2i} g_i g_{m-i} \frac{1}{n} \sum_{j=0}^{n-1} j^i (\log j)^i (n-1-j)^{m-i} (\log(n-1-j))^{m-i} + \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

Now, observe that by an application of the Euler-Maclaurin summation formula (see Section 4.5 in Flajolet and Sedgewick [\[5\]](#page-7-10)), we have

$$
\frac{1}{n} \sum_{j=0}^{n-1} j^{i} (\log j)^{i} (n-1-j)^{m-i} (\log (n-1-j))^{m-i}
$$
\n
$$
= n^{m} \log^{m} n \int_{0}^{1} x^{i} (1-x)^{m-i} dx + \mathcal{O} \left( n^{m} \log^{m-1} n \right)
$$
\n
$$
= \frac{i! (m-i)!}{(m+1)!} n^{m} \log^{m} n + \mathcal{O} \left( n^{m} \log^{m-1} n \right).
$$

Consequently, by a simple computation,

$$
\Sigma_{00} = \frac{m-1}{m+1} g_m n^m \log^m n + \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

As for the second term on the right-hand side of  $\Sigma_0$ , again by the induction hypothesis,

$$
\Sigma_{01} := \sum_{i=0}^{m-1} {2m \choose 2i+1} \mathbb{E}\left((I_n+1)^{2i+1} \left(Y_{n,0} - Y^{(0)}\right)^{2i+1} (n - I_n)^{2m-2i-1} \left(Y_{n,1} - Y^{(1)}\right)^{2m-2i-1}\right)
$$
  
= 
$$
\sum_{i=0}^{m-1} {2m \choose 2i+1} \frac{1}{n} \sum_{j=0}^{n-1} A_j^{[2i+1]} A_{n-1-j}^{[2m-2i-1]} = \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

Next, we consider  $\Sigma_1$ , where we plug [\(4\)](#page-2-4) into  $\Sigma_1$  and break the expectation into three parts according to the three terms in the definition of  $T_n$ . For the first part, we obtain

$$
\mathbb{E}\left((I_n+1)^{i_1}(Y_{n,0}-Y^{(0)})^{i_1}(n-I_n)^{i_2}(Y_{n,1}-Y^{(1)})^{i_2}(I_n+1-(n+1)U)Y^{(0)}\right)
$$
  
=
$$
\sum_{j=0}^{n-1} (j+1)^{i_1} \mathbb{E}\left((Y_j-Y)^{i_1}Y\right) A_{n-1-j}^{[i_2]}\int_0^1 (j+1-(n+1)u)\binom{n-1}{j}u^j(1-u)^{n-1-j}\mathrm{d}u.
$$

Note that

$$
\int_0^1 (j+1-(n+1)u) \binom{n-1}{j} u^j (1-u)^{n-1-j} \mathrm{d}u = \frac{j+1}{n} - \frac{j+1}{n} = 0.
$$

Hence, the first part vanishes. Similarly, the second part vanishes. As for the third part, we have

$$
\mathbb{E}\left((I_n+1)^{i_1}(Y_{n,0}-Y^{(0)})^{i_1}(n-I_n)^{i_2}(Y_{n,1}-Y^{(1)})^{i_2}(nC_n(I_n+1)-(n+1)C(U))\right)
$$
\n
$$
=\sum_{j=0}^{n-1}A_j^{[i_1]}A_{n-1-j}^{[i_2]}\int_0^1(nC_n(j+1)-(n+1)C(u))\binom{n-1}{j}u^j(1-u)^{n-1-j}\mathrm{d}u
$$
\n
$$
=\sum_{j=0}^{n-1}A_j^{[i_1]}A_{n-1-j}^{[i_2]}\left(C_n(j+1)-(n+1)\binom{n-1}{j}\int_0^1C(u)u^j(1-u)^{n-1-j}\mathrm{d}u\right).
$$

We will show that

<span id="page-5-0"></span>
$$
c_{j,n} := C_n(j+1) - (n+1) \binom{n-1}{j} \int_0^1 C(u)u^j (1-u)^{n-1-j} \mathrm{d}u = \mathcal{O}\left(\frac{1}{n}\right) \tag{10}
$$

uniformly in j. Then, by using the induction hypothesis and the fact that  $i_1 + i_2 = 2m - 1$ , we have

<span id="page-5-1"></span>
$$
\Sigma_1 = \mathcal{O}\left(n^{m - (1/2)} \log^{m-1} n\right).
$$

In order to show  $(10)$ , we use

$$
\mathbb{E}(C_n) = 2(n+1)\log n + cn + \mathcal{O}(1)
$$

for some constant  $c$ . Consequently,

$$
C_n(j+1) = \frac{1}{n} \left( \mathbb{E}(C_j) + \mathbb{E}(C_{n-j-1}) - \mathbb{E}(C_n) + n - 1 \right)
$$
  
= 
$$
\frac{2}{n}(j+1)\log j + \frac{2}{n}(n-j)\log(n-j-1) - \frac{2}{n}(n+1)\log n + 1 + \mathcal{O}\left(\frac{1}{n}\right).
$$
 (11)

Next, to evaluate the integral in  $(10)$ , we need

$$
\int_0^1 u^{\alpha} (\log u)(1-u)^{\beta} du = \frac{d}{dx} \int_0^1 u^x (1-u)^{\beta} du \Big|_{x=\alpha}
$$
  
= 
$$
\frac{d}{dx} \frac{\Gamma(x+1)\Gamma(\beta+1)}{\Gamma(x+\beta+2)} \Big|_{x=\alpha}
$$
  
= 
$$
\frac{\Gamma(\alpha+1)\Gamma(\beta+1)}{\Gamma(\alpha+\beta+2)} (\Psi(\alpha+1) - \Psi(\alpha+\beta+2))
$$

for  $\alpha, \beta > -1$ , where  $\Psi$  is the digamma function. Recall that, as  $x \to \infty$ ,

$$
\Psi(x) = \log x + \mathcal{O}\left(\frac{1}{x}\right).
$$

Using these results, we obtain for the integral in  $(10)$ , uniformly in j,

$$
(n+1)\binom{n-1}{j}\int_0^1 C(u)u^j(1-u)^{n-1-j}du
$$
  
=  $1 + \frac{2}{n}(j+1)(\log j - \log n) + \frac{2}{n}(n-j)(\log(n-j-1) - \log n) + \mathcal{O}\left(\frac{1}{n}\right).$ 

Combining this with  $(11)$  proves  $(10)$ .

Finally, we consider  $\Sigma_2$ . Here, again from [\(9\)](#page-4-0) together with [\(8\)](#page-3-0) and Lemma [1,](#page-2-3) we obtain

$$
\Sigma_2 = \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

Overall, by combining the above estimates for  $\Sigma_0$ ,  $\Sigma_1$  and  $\Sigma_2$ ,

$$
B_n^{[2m]} = \frac{m-1}{m+1} g_m n^m \log^m n + \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

From this, by applying Lemma [2,](#page-3-1)

$$
A_n^{[2m]} = g_m n^m \log^m n + \mathcal{O}\left(n^m \log^{m-1} n\right).
$$

This is the claimed result. Hence, the proof is finished.  $\blacksquare$ 

The latter proposition together with the Fréchet-Shohat theorem implies ([2\)](#page-1-0).

## 3 Proof of Theorem [1](#page-1-2)

Here, we prove Theorem [1.](#page-1-2) First, observe that by Proposition [1,](#page-3-2) we have

<span id="page-6-0"></span>
$$
\left\| \sqrt{\frac{n}{2 \log n}} (Y_n - Y) \right\|_p \le \left\| \sqrt{\frac{n}{2 \log n}} (Y_n - Y) \right\|_{2\lfloor p/2 \rfloor} = \mathcal{O}(1). \tag{12}
$$

Consequently,

$$
\left(\frac{n}{2\log n}\right)^{p/2} |Y_n - Y|^p
$$

is uniformly integrable, for all  $p \geq 1$ . This together with [\(2\)](#page-1-0) implies that

$$
\lim_{n \to \infty} \left(\frac{n}{2\log n}\right)^{p/2} \mathbb{E}|Y_n - Y|^p = \mathbb{E}|N(0,1)|^p.
$$

A standard computation yields

$$
\mathbb{E}|N(0,1)|^p = \frac{2^{p/2}}{\sqrt{\pi}}\Gamma\left(\frac{p+1}{2}\right).
$$

Overall, as  $n \to \infty$ , we have

$$
||Y_n - Y||_p \sim \frac{2}{\pi^{1/(2p)}} \Gamma\left(\frac{p+1}{2}\right)^{1/p} \sqrt{\frac{\log n}{n}}.
$$

This proves the claimed result.

*Remark* 1. The property [\(12\)](#page-6-0) was mentioned without proof on page 11 in [\[8\]](#page-7-6).

## Acknowledgments

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### References

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## Appendix

*Throughout this appendix, we will use the notation*  $\log_+(x) = \max\{\log x, 1\}$ *.* 

The goal of this appendix is to prove  $(8)$ . We will use the notation

$$
\bar{A}_n^{[k]} = \mathbb{E}\left( (n+1)^k |Y_n - Y|^k \right).
$$

Note that  $\bar{A}_n^{[2m]} = A_n^{[2m]}$  and [\(8\)](#page-3-0) becomes

<span id="page-8-0"></span>
$$
\bar{A}_n^{[2m-1]} \le c n^{m - (1/2)} \log_+^{m - (1/2)} n \tag{13}
$$

for a suitable constant  $c > 1$ .

The proof will proceed by induction. Thus, we assume that [\(13\)](#page-8-0) and the claims of Proposition [1](#page-3-2) hold for all  $m' < m$ . Moreover, we assume that [\(13\)](#page-8-0) holds for all  $n' < n$  where we can assume that n is sufficiently large. We will show how to choose c such that  $(13)$  holds for all n.

In order to prove our claim, we start from [\(5\)](#page-2-5). First, observe that

$$
(n+1)|Y_n - Y| \le (I_n + 1)|Y_{n,0} - Y^{(0)}| + (n - I_n)|Y_{n,1} - Y^{(1)}| + (n+1)|T_n|.
$$

Raising this to the  $2m - 1$ -st power gives

<span id="page-8-1"></span>
$$
\bar{A}_n^{[2m-1]} \le \frac{2}{n} \sum_{j=0}^{n-1} A_j^{[2m-1]} + \bar{B}_n^{[2m-1]},\tag{14}
$$

where  $\bar{B}_n^{[2m-1]}$  is given by

$$
\sum_{\substack{i_1+i_2+i_3=2m-1\\0\le i_1,i_2<2m-1}} \binom{2m-1}{i_1,i_2,i_3} \mathbb{E}\left( (I_n+1)^{i_1} \left| Y_{n,0} - Y^{(0)} \right|^{i_1} (n-I_n)^{i_2} \left| Y_{n,1} - Y^{(1)} \right|^{i_2} (n+1)^{i_3} |T_n|^{i_3} \right).
$$

As in the proof of Proposition [\(1\)](#page-3-2) we will break  $\bar{B}_n^{[2m-1]}$  into three parts

$$
\bar{B}_n^{[2m-1]} = \Sigma_0 + \Sigma_1 + \Sigma_2
$$

according to whether  $i_3 = 0$ ,  $i_3 = 1$ , or  $i_3 \geq 2$ , respectively.

For  $\Sigma_0$ , by using the induction hypothesis, we have

$$
\Sigma_0 = \sum_{i=1}^{2m-2} \binom{2m-1}{i} \frac{2}{n} \sum_{j=0}^{n-1} \bar{A}_j^{[i]} \bar{A}_{n-1-j}^{[2m-1-i]} \le d_1 n^{m-(1/2)} \log_+^{m-(1/2)} n
$$

for a suitable constant  $d_1$ .

Next, for  $\Sigma_1$ , we use [\(9\)](#page-4-0). From this, another application of the induction hypothesis and using Lemma  $(1)$ , we obtain

$$
\Sigma_1 \le \bar{d}_2 \sqrt{n} (2m-1) 4^{m-1} \left( \frac{1}{n} \sum_{j=0}^{n-1} \bar{A}_j^{[2m-1]} \right)^{(2m-2)/(2m-1)}
$$
  

$$
\le \bar{d}_2 c^{(2m-2)/(2m-1)} (2m-1) 4^{m-1} n^{m-(1/2)} \log_+^{m-1} n \le d_2 c n^{m-(1/2)} \log_+^{m-1} n
$$

for suitable constants  $\bar{d}_2$  and  $d_2$ .

Finally, for  $\Sigma_2$ , we again use [\(9\)](#page-4-0) where  $2m - 1$  is replaced by  $2m - 2$ . Consequently, again by the induction hypothesis

$$
\Sigma_3 \le d_3 n^{m - (1/2)} \log_+^{m - (3/2)} n \le d_3 n^{m - (1/2)} \log_+^{m - (1/2)} n
$$

for a suitable constant  $d_3$ .

Putting the last three estimates together yields

$$
\bar{B}_n^{[2m-1]} \le \left(\frac{d_2c}{\sqrt{\log_+ n}} + d_1 + d_3\right) n^{m - (1/2)} \log_+^{m - (1/2)} n.
$$

Plugging this into [\(14\)](#page-8-1) and using once more the induction hypothesis yields

$$
\bar{A}_n^{[2m-1]} \leq 2c \frac{1}{n} \sum_{j=0}^{n-1} j^{m-(1/2)} \log_+^{m-(1/2)} j + \left( \frac{d_2 c}{\sqrt{\log_+ n}} + d_1 + d_3 \right) n^{m-(1/2)} \log_+^{m-(1/2)} n
$$
\n
$$
\leq \left( 2c \int_0^1 u^{m-(1/2)} du \right) n^{m-(1/2)} \log_+^{m-(1/2)} n + \left( \frac{d_2 c}{\sqrt{\log_+ n}} + d_1 + d_3 \right) n^{m-(1/2)} \log_+^{m-(1/2)} n
$$
\n
$$
= \left( \frac{2c}{m + (1/2)} + \frac{d_2 c}{\sqrt{\log_+ n}} + d_1 + d_3 \right) n^{m-(1/2)} \log_+^{m-(1/2)} n.
$$

Note that for  $n$  large enough, we have

$$
\frac{2}{m + (1/2)} + \frac{d_2}{\sqrt{\log_+ n}} < 1.
$$

Hence, we can choose  $c$  such that

$$
\frac{2c}{m + (1/2)} + \frac{d_2c}{\sqrt{\log_+ n}} + d_1 + d_3 \le c
$$

which concludes our proof.