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# On a generalized Chu–Vandermonde identity

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## Abstract

In the present paper we introduce a generalization of the well-known Chu–Vandermonde identity. In particular, by inductive reasoning, the identity is extended to a multivariate setup in terms of the fourth Lauricella function. The main interest in such generalizations derives from the species diversity estimation and, in particular, prediction problems in Genomics and Ecology within a Bayesian nonparametric framework.

*Key words and phrases:* Bayesian nonparametrics; Chu–Vandermonde identity; multivariate convolution; Lauricella function; prediction; species diversity.

## 1 Introduction

Among elegant results implied by the binomial theorem, one of the most attractive and widely known results is Vandermonde’s identity, named after Alexandre–Théophile Vandermonde:

$$\binom{n+m}{q} = \sum_{q_1=0}^q \binom{n}{q_1} \binom{m}{q-q_1} \quad (1)$$

for  $n, m, q \in \mathbb{N}_0$ . Combinatorially, we can think of this identity as related to the following illustrative example: a group of people consists of  $n$  left-handed and  $m$  right-handed persons, and we are trying to establish how many combinations exist such that there are exactly  $q$  women in the group. We can categorize each possible arrangement into one of  $r+1$  categories. The  $r+1$  categories are indexed from 0 to  $r$ , and an arrangement falls under category  $q_1$  if there are exactly  $q_1$  left-handed women, and the remaining women ( $q-q_1$ ) are right-handed. In particular, the  $\binom{n}{q_1} \binom{m}{q-q_1}$  part merely counts how many arrangements fall under category  $q_1$ . The sum adds up all possible arrangements which fall under one of the categories. From a probabilistic point of view, the Vandermonde identity is related to the hypergeometric probability distribution. In

particular, when both sides of (1) are divided by  $\binom{n+m}{q}$ , then for each  $q_1$ ,  $\binom{n}{q_1}\binom{m}{q-q_1}/\binom{n+m}{q}$  is interpreted as the probability that exactly  $q_1$  objects are defective in a sample of  $q$  distinctive objects drawn from an urn with  $n + m$  objects in which  $n$  are defective, i.e. there are  $\binom{n+m}{q}$  possible samples (without replacement); there are  $\binom{n}{q_1}$  ways to obtain  $q_1$  defective objects and there are  $\binom{m}{q-q_1}$  ways to fill out the rest of the sample with non-defective objects.

The Vandermonde identity can be generalized to non-integer arguments. In this case, it is known as the Chu–Vandermonde’s identity and takes on the form

$$(a_1 + a_2)_q = \sum_{q_1=0}^q \binom{q}{q_1} (a_1)_{q_1} (a_2)_{(q-q_1)} \quad (2)$$

for any complex-valued  $a_1$  and  $a_2$  with  $(a)_n$  being the Pochhammer symbol for the ascending (or rising) factorial of  $a$  of order  $n$ , i.e.  $(a)_n := a(a+1)\cdots(a+n-1) = \prod_{i=0}^{n-1}(a+i)$  (see Comtet [2] and references therein).

In this paper we introduce a new generalization of the Chu–Vandermonde identity. In particular, the multivariate version of this new generalization of the Chu–Vandermonde identity is then derived by inductive reasoning in terms of the fourth Lauricella function. The motivation for studying such a generalization of the Chu–Vandermonde identity stems from applications to species diversity estimation and, in particular, to prediction problems in Genomics. In fact, by adopting a Bayesian nonparametric approach for predicting the number of new genes to be discovered in sequencing a cDNA library, the determination of suitable estimators crucially relies on obtaining closed form solutions for multivariate convolutions generalizing the one of Chu–Vandermonde; see Lijoi et al. [11] and reference therein. The proposed results and its application in Bayesian nonparametrics highlights once again the interplay between Bayesian nonparametrics on one side and the theory of Lauricella functions on the other. Further examples of this close connection can be found in Regazzini [18], Lijoi and Regazzini [12] and James [7] where functionals of the Dirichlet process are considered. It is worth noting that there is growing literature concerning Bayesian nonparametric approaches to species sampling and related prediction and estimation problems. See, for instance, [13, 14, 15, 17] and [6] for a recent review of the discipline.

## 2 Generalized Chu–Vandermonde identity

The topic of multiple hypergeometric functions was first approached, in a systematic way, by Lauricella [8] at the end of the 19th century and further investigated by Appell and Kampé de Fériet [1]. See the comprehensive and stimulating monograph by Exton [3]. The original paper

by Lauricella [8] proceeded to define and study four  $n$ -dimensional functions which bear his name and are usually denoted by  $F_A^{(n)}$ ,  $F_B^{(n)}$ ,  $F_C^{(n)}$  and  $F_D^{(n)}$ , respectively. In particular, here we focus on the fourth Lauricella function, which, for any  $n \in \mathbb{N}$  is characterized by the following Laplace-type integral representation

$$F_D^{(n)}(a, b_1, \dots, b_n; c; x_1, \dots, x_n) = \frac{1}{\Gamma(b_1) \cdots \Gamma(b_n)} \quad (3)$$

$$\times \int_{(\mathbb{R}^+)^n} e^{-\sum_{i=1}^n t_i} \prod_{i=1}^n t_i^{b_i-1} {}_1F_1 \left( a; c; \sum_{i=1}^n x_i t_i \right) dt_1 \cdots dt_n.$$

for any  $a, c \in \mathbb{R}$  and any  $b_1, \dots, b_n \in \mathbb{R}^+$ , with  $\Gamma$  being the Gamma function and  ${}_1F_1$  being the confluent hypergeometric function of the first kind. Observe that if  $n = 2$ ,  $F_D^{(n)}$  reduces to the Appell hypergeometric function  $F_1$ , whereas, if  $n = 1$ , it becomes the Gauss hypergeometric function  ${}_2F_1$  which has been the starting point in the definition of the  $F_D^{(n)}$ .

**Proposition 2.1** *For any  $q \geq 1$ ,  $w_1, w_2 \in \mathbb{R}^+$  and  $a_1, a_2 > 0$*

$$\sum_{q_1=0}^q \binom{q}{q_1} w_1^{q_1} w_2^{q-q_1} (a_1)_{q_1} (a_2)_{(q-q_1)} = w_2^q (a)_q {}_2F_1 \left( -q, a_1; a; \frac{w_2 - w_1}{w_2} \right) \quad (4)$$

where  $a := a_1 + a_2$ .

PROOF. Several proofs can be given by using different known characterizations of the Gauss hypergeometric function  ${}_2F_1$ . Here, a straightforward proof is given by the direct application of two known representation for the Gauss hypergeometric function  ${}_2F_1$ : i) for any  $a, b \in \mathbb{R}$  and  $n \in \mathbb{N}$

$${}_2F_1(a, b; b - n; z) = (1 - z)^{-a-n} \sum_{k=0}^n \frac{(-n)_k (b - a - n)_k z^k}{(b - n)_k k!} \quad (5)$$

and ii) for any  $a, b \in \mathbb{R}$  and  $n \in \mathbb{N}$

$${}_2F_1(a, b; b - n; z) = \frac{(-1)^n (a)_n}{(1 - b)_n} (1 - z)^{-a-n} {}_2F_1(-n, b - a - n; 1 - a - n; 1 - z). \quad (6)$$

Now set  $n := q$ ,  $b := 1 - a_2$ ,  $a := -a_2 - q + 1 - a_1$ ,  $k := q_1$  and  $z := w_1/w_2$  in (5) and (6). Then, by using the representation (5) we obtain the relation

$$\sum_{q_1=0}^q \binom{q}{q_1} w_1^{q_1} w_2^{q-q_1} (a_1)_{q_1} (a_2)_{(q-q_1)} = {}_2F_1 \left( a_1, -q; -a_2 - q + 1; \frac{w_1}{w_2} \right) w_2^q (a_2)_q.$$

and by resorting to (6) we have

$${}_2F_1 \left( a_1, -q; 1 - a_2 - q; \frac{w_1}{w_2} \right) = \frac{(a_1 + a_2)_q}{(a_2)_n} {}_2F_1 \left( -q, a_1; a_1 + a_2; \frac{w_2 - w_1}{w_2} \right).$$

which implies (4).  $\square$

Note that the Chu–Vandermonde identity (2) is immediately recovered from (4) by setting  $w_1 = w_2 = 1$ . The following proposition, obtained by inductive reasoning from (4), provides the multivariate extension of the identity given in Proposition 2.1 and represents the main result of the paper. In fact, as concisely illustrated in Section 3, it represents a crucial tool for determining computable expressions for the estimators of interest and may turn out to be useful also in different applied contexts.

**Proposition 2.2** *For any  $q \geq 1$ ,  $j \geq 1$  let  $\mathcal{D}_{j,q} := \{(q_1, \dots, q_j) \in \{1, \dots, q\}^j : \sum_{i=1}^j q_i = q\}$  and let  $w_1, \dots, w_j \in \mathbb{R}^+$  and  $a_1, \dots, a_j > 0$ . Then*

$$\begin{aligned} \sum_{(q_1, \dots, q_j) \in \mathcal{D}_{j,q}} \binom{q}{q_1, \dots, q_j} \prod_{i=1}^j w_i^{q_i} (a_i)_{q_i} \\ = w_j^q (a)_q F_D^{(j-1)} \left( -q, a_1, \dots, a_{j-1}, a; \frac{w_j - w_1}{w_j}, \dots, \frac{w_j - w_{j-1}}{w_j} \right) \end{aligned} \quad (7)$$

where  $a := \sum_{i=1}^j a_i$ .

PROOF. Using Equation (4), the proof follows by inductive reasoning. Suppose the identity holds true for  $j - 1$ , i.e.

$$\begin{aligned} \sum_{(q_1, \dots, q_{j-1}) \in \mathcal{D}_{j-1,q}} \binom{q}{q_1, \dots, q_{j-1}} \prod_{i=1}^{j-1} w_i^{q_i} (a_i)_{q_i} \\ = \sum_{(q_1, \dots, q_{j-1}) \in \mathcal{D}_{j,q}} \frac{q!}{q_1! \cdots q_{j-1}!} w_{j-1}^{q_{j-1}} (a_{j-1})_{q_{j-1}} \prod_{i=1}^{j-2} w_i^{q_i} (a_i)_{q_i} \\ = w_{j-1}^q (a - a_j)_q F_D^{(j-2)} \left( -q, a_1, \dots, a_{j-2}, a - a_j; \frac{w_{j-1} - w_1}{w_{j-1}}, \dots, \frac{w_{j-1} - w_{j-2}}{w_{j-1}} \right) \end{aligned}$$

and we show it holds for  $j$  as well. Observe that

$$\begin{aligned} \sum_{(q_1, \dots, q_j) \in \mathcal{D}_{j,q}} \frac{q!}{q_1! \cdots q_j!} \prod_{i=1}^j w_i^{q_i} (a_i)_{q_i} \\ = \sum_{q_j=0}^q \frac{q!}{q_j! (q - q_j)!} w_j^{q_j} (a_j)_{q_j} \sum_{(q_1, \dots, q_{j-1}) \in \mathcal{D}_{j-1, q - q_j}} \frac{(q - q_j)!}{q_1! \cdots q_{j-1}!} \prod_{i=1}^{j-1} w_i^{q_i} (a_i)_{q_i}. \end{aligned}$$

For any  $n \in \mathbb{N}$  let  $\Delta^{(n)} := \{(u_1, \dots, u_n) : u_i \geq 0, i = 1, \dots, n, \sum_{i=1}^n u_i \leq 1\}$  be the  $n$ -dimensional simplex; then, we can write

$$\sum_{(q_1, \dots, q_j) \in \mathcal{D}_{j,q}} \frac{q!}{q_1! \cdots q_j!} \prod_{i=1}^j w_i^{q_i} (a_i)_{q_i} = \sum_{q_j=0}^q \frac{q!}{q_j! (q - q_j)!} w_j^{q_j} (a_{j-1})_{q_j} w_{j-1}^{q - q_j} (a - a_j)_{(q - q_j)}$$

$$\begin{aligned}
& \times F_D^{(j-2)} \left( -q + q_j, a_1, \dots, a_{j-2}, a - a_j; \frac{w_{j-1} - w_1}{w_{j-1}}, \dots, \frac{w_{j-1} - w_{j-2}}{w_{j-1}} \right) \\
&= \frac{\Gamma(a - a_j)}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\
& \quad \times \sum_{q_j=0}^q \frac{q!}{q_j!(q-q_j)!} w_j^{q_j} (a_j)_{q_j} w_{j-1}^{q-q_j} (a - a_j)_{(q-q_j)} \left( 1 - \sum_{i=1}^{j-2} z_i \frac{w_{j-1} - w_i}{w_{j-1}} \right)^{q-q_j} dz_1 \cdots dz_{j-2} \\
&= \frac{\Gamma(a - a_j)}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\
& \quad \times \sum_{q_j=0}^q \frac{q!}{q_j!(q-q_j)!} w_j^{q_j} (a_j)_{q_j} \\
& \quad \times \left( \frac{1}{w_j} \right)^{q-q_j} \left[ w_j - \sum_{i=1}^{j-2} z_i (w_j - w_i) - \left( 1 - \sum_{i=1}^{j-2} z_i \right) (w_j - w_{j-1}) \right]^{q-q_j} (a - a_j)_{(q-q_j)} dz_1 \cdots dz_{j-2} \\
&= \frac{\Gamma(a - a_j)}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\
& \quad \times \left( 1 - \sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} - \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} \right)^q \\
& \quad \times \sum_{q_j=0}^q \frac{q!}{q_j!(q-q_j)!} w_j^{q-q_j} (a_j)_{q_j} \left( \frac{-w_j}{\sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} - 1} \right)^{q_j} \\
& \quad \times (a - a_j)_{(q-q_j)} dz_1 \cdots dz_{j-2}.
\end{aligned}$$

By applying (4), from the last equation we obtain

$$\begin{aligned}
& \frac{\Gamma(a - a_j)}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} w_j^q (a)_q \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\
& \quad \times \left( 1 - \sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} - \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} \right)^q \\
& \quad \times {}_2F_1 \left( -q, a_j; a; \frac{\sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j}}{\sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} - 1} \right) dz_1 \cdots dz_{j-2}
\end{aligned}$$

or, equivalently,

$$\begin{aligned}
& \frac{\Gamma(a - a_j)}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} w_j^q (a)_q \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\
& \quad \times {}_2F_1 \left( -q, a - a_j; a; \sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} \right) dz_1 \cdots dz_{j-2}.
\end{aligned}$$

Since  $a - a_j > 0$  and

$$1 > \max \left\{ 0, \Re \left( \sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + (w_j - w_{j-1}) \left( 1 - \sum_{i=1}^{j-2} z_i \right) \right) \right\}$$

then we can apply equation 7.621.4 in Gradshteyn and Ryzhik [5] in order to obtain the expression

$$\begin{aligned} & \frac{1}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} w_j^q (a)_q \int_0^{+\infty} e^{-z_{j-1}} z_{j-1}^{a-a_j-1} \int_{\Delta^{(j-2)}} \prod_{i=1}^{j-2} z_i^{a_i-1} \left( 1 - \sum_{i=1}^{j-2} z_i \right)^{a_{j-1}-1} \\ & \times {}_1F_1 \left( -q; a; z_{j-1} \left( \sum_{i=1}^{j-2} z_i \frac{w_j - w_i}{w_j} + \left( 1 - \sum_{i=1}^{j-2} z_i \right) \frac{w_j - w_{j-1}}{w_j} \right) \right) dz_1 \cdots dz_{j-2} dz_{j-1} \end{aligned}$$

Finally, using the change of variable  $y_i = z_i z_{j-1}$  for  $i = 1, \dots, j-2$  and  $y_{j-1} = z_{j-1}$  we obtain the expression

$$\begin{aligned} & \frac{1}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} w_j^q (a)_q \int_0^{+\infty} e^{-y_{j-1}} \int_{B(y_j)} \prod_{i=1}^{j-2} y_i^{a_i-1} \left( y_{j-1} - \sum_{i=1}^{j-2} y_i \right)^{a_{j-1}-1} \\ & \times {}_1F_1 \left( -q; a; \sum_{i=1}^{j-2} y_i \frac{w_j - w_i}{w_j} + \left( y_{j-1} - \sum_{i=1}^{j-2} y_i \right) \frac{w_j - w_{j-1}}{w_j} \right) dy_1 \cdots dy_{j-1} \end{aligned}$$

where

$$B(y_j) = \left\{ (y_1, \dots, y_{j-1}) : y_i \geq 0, \sum_{i=1}^{j-1} y_i \leq y_j \right\}$$

and using the change of variable  $u_i = y_i$  per  $i = 1, \dots, j-2$  e  $u_{j-1} = y_{j-1} - \sum_{i=1}^{j-2} y_i$  we have

$$\frac{w_j^q (a)_q}{\Gamma(a_1) \cdots \Gamma(a_{j-1})} \int_{(\mathbb{R}^+)^{j-1}} e^{-\sum_{i=1}^{j-1} u_i} \prod_{i=1}^{j-1} u_i^{a_i-1} {}_1F_1 \left( -q; a; \sum_{i=1}^{j-1} u_i \frac{w_j - w_i}{w_j} \right) du_1 \cdots du_{j-1}$$

and the proof is completed by applying the identity (3).  $\square$

In the following corollary identity (7) in Proposition 2.2 is specialized to the setup arising in the derivation of the estimators.

**Corollary 2.1** For any  $q \geq 1$ ,  $j \geq 1$  let  $w_1, \dots, w_j \in \mathbb{R}^+$ ,  $a_1, \dots, a_j > 0$  and  $p_1, \dots, p_j \in \mathbb{N}$ . Then

$$\begin{aligned} & \sum_{(q_1, \dots, q_j) \in \mathcal{D}_{j,q}} \binom{q}{q_1, \dots, q_j} \prod_{i=1}^j w_i^{q_i} (a_i)_{(q_i + p_i)} \\ & = w_j^q (p+a)_q \prod_{i=1}^j (a_i)_{p_i} F_D^{(j-1)} \left( -q, a_1, \dots, a_{j-1}, p+a; \frac{w_j - w_1}{w_j}, \dots, \frac{w_j - w_{j-1}}{w_j} \right) \end{aligned} \quad (8)$$

where  $a := \sum_{i=1}^j a_i$  and  $p := \sum_{i=1}^j p_i$ .

### 3 Application to species diversity estimation

We first introduce the framework and then highlight the usefulness of the multivariate generalized Chu–Vandermonde identity derived in Section 2. Let  $(X_n)_{n \geq 1}$  be a sequence of exchangeable random variables defined on some probability space  $(\Omega, \mathcal{F}, \mathbb{P})$  with values in a complete and separable metric space  $\mathbb{X}$  equipped with the corresponding Borel  $\sigma$ -field  $\mathcal{X}$ . Then, by de Finetti’s representation theorem, there exists a random probability measure  $\tilde{P}$  such that given  $\tilde{P}$ , a sample  $X_1, \dots, X_n$  from the exchangeable sequence is independent and identically distributed with distribution  $\tilde{P}$ . That is, for every  $n \geq 1$  and any  $A_1, \dots, A_n \in \mathcal{X}$

$$\mathbb{P}(X_1 \in A_1, \dots, X_n \in A_n | \tilde{P}) = \prod_{i=1}^n \tilde{P}(A_i).$$

By assuming the random probability measure  $\tilde{P}$  to be almost surely discrete, ties will appear in the sample with positive probability, namely  $(X_1, \dots, X_n)$  will contain  $K_n \leq n$  distinct observations  $X_1^*, \dots, X_{K_n}^*$  with frequencies  $\mathbf{N}_n := (N_1, \dots, N_{K_n})$  such that  $\sum_{j=1}^{K_n} N_j = n$ .

The joint distribution of  $K_n$  and  $\mathbf{N}_n$  provides the partition distribution of the exchangeable sample  $X_1, \dots, X_n$  and plays an important role in a variety of research areas such as population genetics, machine learning, Bayesian nonparametrics, combinatorics, excursion theory and statistical physics. See Pitman [16] for an exhaustive and stimulating account. In particular, recent applications of exchangeable partition distributions concern species sampling problems, which gained a renewed interest due to their importance in Genomics where the population is typically a cDNA library and the species are unique genes which are progressively sequenced; see Lijoi et al. [9, 11, 10] and references therein. Specifically, given an exchangeable sample  $(X_1, \dots, X_n)$  from some almost surely discrete random probability measure  $\tilde{P}$  consisting of a collection of  $K_n = j$  distinct species with labels  $(X_1^*, \dots, X_j^*)$  and frequencies  $(n_1, \dots, n_j)$ , the main interest relies in estimating the number of distinct species to be observed in a hypothetical additional sample of size  $m$ .

Formally, let  $X_1, \dots, X_n$  be the so-called “basic sample” of size  $n$  containing  $K_n$  distinct observations with frequencies  $\mathbf{N}_n$  and corresponding to the typically available information. Denote by  $K_m^{(n)} = K_{m+n} - K_n$  the number of new partition sets  $C_1, \dots, C_{K_m^{(n)}}$  generated by the additional sample  $X_{n+1}, \dots, X_{n+m}$ . Furthermore, if  $C := \cup_{i=1}^{K_m^{(n)}} C_i$  whenever  $K_m^{(n)} \geq 1$  and  $C \equiv \emptyset$  if  $K_m^{(n)} = 0$ , we set  $L_m^{(n)} := \text{card}(\{X_{n+1}, \dots, X_{n+m}\} \cap C)$  as the number of observations belonging to the new clusters  $C_i$ . It is clear that  $L_m^{(n)} \in \{0, 1, \dots, m\}$  and that  $m - L_m^{(n)}$  observations belong to the sets defining the partition of the original  $n$  observations. According to this, if  $\mathbf{S}_{L_m^{(n)}} := (S_{1, L_m^{(n)}}, \dots, S_{K_m^{(n)}, L_m^{(n)}})$ , then the distribution of  $\mathbf{S}_{L_m^{(n)}}$  conditional on  $L_m^{(n)} = s$ , is supported by all vectors  $(s_1, \dots, s_{K_m^{(n)}})$  of positive integers such that  $\sum_{i=1}^{K_m^{(n)}} s_i = s$ . The remaining



$m - L_m^{(n)}$  observations are allocated to the “old”  $K_n$  clusters with vector of nonnegative frequencies  $\mathbf{R}_{m-L_m^{(n)}} := (R_{1,m-L_m^{(n)}}, \dots, R_{K_n,m-L_m^{(n)}})$  such that  $\sum_{i=1}^{K_n} R_{i,m-L_m^{(n)}} = m - L_m^{(n)}$ . Based on this setup of random variables, the issue we address consists in evaluating, conditionally on the partition induced by the basic sample of size  $n$ , the probability of sampling in  $m$  further draws a certain number of new partition groups (species), i.e.

$$\begin{aligned} \mathbb{P}(K_m^{(n)} = k | X_1, \dots, X_n) & \tag{9} \\ &= \sum_{\mathcal{P}_{m,k+j}} \frac{\mathbb{P}\left(L_m^{(n)} = s, K_n = j, \mathbf{N}_n = (n_1, \dots, n_{K_n}), K_m^{(n)} = k, \mathbf{S}_{L_m^{(n)}} = (s_1, \dots, s_{K_m^{(n)}}), \mathbf{R}_{m-L_m^{(n)}} = (r_1, \dots, r_{K_n})\right)}{\mathbb{P}(K_n = j, \mathbf{N}_n = (n_1, \dots, n_{K_n}))} \end{aligned}$$

where  $\mathcal{P}_{m,j+k}$  denotes the set of all allocations of  $m$  observations into  $q \leq m$  classes, with  $q \in \{k, \dots, k+j\}$ ; in other terms  $k$  observations are new species and  $q - k \leq j$  coincide with some of the  $j$  already observed distinct species in  $X_1, \dots, X_n$ . In particular, expression (9) can be written as

$$\begin{aligned} \mathbb{P}(K_m^{(n)} = k | X_1, \dots, X_n) & \propto \sum_{s=k}^m \binom{m}{s} \sum_{(r_1, \dots, r_j) \in \mathcal{D}_{j,n}} \binom{m-s}{r_1, \dots, r_j} \frac{1}{k!} \sum_{(s_1, \dots, s_k) \in \mathcal{D}_{k,s}^*} \binom{s}{s_1, \dots, s_k} \\ & \times \mathbb{P}\left(L_m^{(n)} = s, K_n = j, \mathbf{N}_n = (n_1, \dots, n_{K_n}), K_m^{(n)} = k, \mathbf{S}_{L_m^{(n)}} = (s_1, \dots, s_{K_m^{(n)}}), \mathbf{R}_{m-L_m^{(n)}} = (r_1, \dots, r_{K_n})\right) \end{aligned}$$

with

$$\mathcal{D}_{k,s}^* := \{(s_1, \dots, s_k) : s_i \geq 1 \text{ for } i = 1, \dots, k, \sum_{i=1}^k s_i = s\}.$$

At this point the usefulness of Corollary 2.1 becomes evident. Consider a species sampling problem characterized by a joint distribution  $\mathbb{P}(L_m^{(n)} = s, K_n = j, \mathbf{N}_n = (n_1, \dots, n_{K_n}), K_m^{(n)} = k, \mathbf{S}_{L_m^{(n)}} = (s_1, \dots, s_{K_m^{(n)}}), \mathbf{R}_{m-L_m^{(n)}} = (r_1, \dots, r_{K_n}))$  assuming the following quite general form, which includes all explicitly known instances,

$$\begin{aligned} \mathbb{P}\left(L_m^{(n)} = s, K_n = j, \mathbf{N}_n = (n_1, \dots, n_{K_n}), K_m^{(n)} = k, \mathbf{S}_{L_m^{(n)}} = (s_1, \dots, s_{K_m^{(n)}}), \mathbf{R}_{m-L_m^{(n)}} = (r_1, \dots, r_{K_n})\right) \\ = g(n, m, j, k) \prod_{i=1}^j w_i^{r_i} (a_i)_{(n_i+r_i)} \prod_{i=1}^k f_i(m, k, s_i) \end{aligned}$$

for some positive functions  $g(\cdot)$  and  $f_i(\cdot)$  for  $i = 1, \dots, k$  and for some  $w_1, \dots, w_j \in \mathbb{R}^+$  and  $a_1, \dots, a_j \in \mathbb{R}^+$ . Then the identity (8) provided Corollary 2.1 can be usefully applied in order to obtain closed form solutions for the multivariate convolutions generalizing the one of Chu–Vandermonde, i.e.

$$\mathbb{P}(K_m^{(n)} = k | X_1, \dots, X_n) \tag{10}$$

$$\begin{aligned}
& \propto \sum_{s=k}^m \binom{m}{s} \sum_{(r_1, \dots, r_j) \in \mathcal{D}_{j,n}} \binom{m-s}{r_1, \dots, r_j} \frac{1}{k!} \sum_{(s_1, \dots, s_k) \in \mathcal{D}_{k,s}^*} \binom{s}{s_1, \dots, s_k} \\
& \quad \times g(n, m, j, k) f(m, k, (s_1, \dots, s_k)) \prod_{i=1}^j w_i^{r_i} (a_i)_{(n_i+r_i)} \\
& = g(n, m, j, k) \sum_{s=k}^m \binom{m}{s} w_j^{m-s} (n+a)_{(m-s)} \prod_{i=1}^j (a_i)_{(n_i)} \\
& \quad \times F_D^{(j-1)} \left( -m+s, a_1, \dots, a_{j-1}, n+a; \frac{w_j-w_1}{w_j}, \dots, \frac{w_j-w_{j-1}}{w_j} \right) \\
& \quad \times \frac{1}{k!} \sum_{(s_1, \dots, s_k) \in \mathcal{D}_{k,s}^*} \binom{s}{s_1, \dots, s_k} \prod_{i=1}^k f_i(m, k, s_i) \tag{11}
\end{aligned}$$

With reference to the sum over the set of partitions  $\mathcal{D}_{k,s}^*$  it has to be evaluated according to the analytic form of the functions  $f_i(m, k, s_i)$  for  $i = 1, \dots, k$ . In particular, if  $f_i(m, k, s_i) = f(m, k, s_i)$  for  $i = 1, \dots, k$ , for some positive function  $f(\cdot)$ , then it is well-known that

$$\frac{1}{k!} \sum_{(s_1, \dots, s_k) \in \mathcal{D}_{k,s}^*} \binom{s}{s_1, \dots, s_k} \prod_{i=1}^k f(m, k, s_i) = B_{s,k}(v_\bullet)$$

where  $B_{s,k}(v_\bullet)$  is the  $(s, k)$ -partial Bell polynomial with weight sequence  $v_\bullet := \{v_i, i \geq 1\}$  such that  $v_i := h(m, k, i)$  for  $i \geq 1$ ; see Comtet [2]. For some examples, where (11) can be evaluated explicitly leading to a readily applicable estimator of  $K_m^{(n)} | K_n = j$  we refer to Lijoi et al. [9, 11] and Favaro et al. [4].

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