Quintets: a Joint Probability Distribution of Fifteen Structure Factors

BY SUZANNE FORTIER AND HERBERT HAUPTMAN

Medical Foundation of Buffalo, 73 High Street, Buffalo, New York 14203, USA

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It is assumed that a crystal structure in P1 is fixed and that the random variables (vectors) **h**, **k**, **l**, **m**, **n** are uniformly and independently distributed over the subset of reciprocal space defined by $\mathbf{h} + \mathbf{k} + \mathbf{l} + \mathbf{m} + \mathbf{n} = 0$. Then the 15 structure factors $E_{\mathbf{h}}$, $E_{\mathbf{k}}$, $E_{\mathbf{l}}$, $E_{\mathbf{m}}$, $E_{\mathbf{n}}$, $E_{\mathbf{h}+\mathbf{k}}$, $E_{\mathbf{h}+\mathbf{l}}$, $E_{\mathbf{h}+\mathbf{m}}$, $E_{\mathbf{k}+\mathbf{n}}$, $E_{\mathbf{k}+\mathbf{m}}$, $E_{\mathbf{$

1. Introduction

In recent work (Hauptman 1975a, b) a new method in the probabilistic theory of the structure invariants was initiated [and later extended to include the unequal atom case, in particular to neutron diffraction (Hauptman, 1976)]. Of particular importance was the introduction of the neighborhood concept which plays the central role in this development. In the previous paper (Hauptman, 1977) a sequence of nested neighborhoods of the five-phase structure invariant $\varphi =$ $\varphi_{\mathbf{h}} + \varphi_{\mathbf{k}} + \varphi_{\mathbf{l}} + \varphi_{\mathbf{m}} + \varphi_{\mathbf{n}}$ was obtained. In the present paper joint probability distributions of five and of fifteen structure factors, associated with the first and second neighborhoods, respectively, of φ are derived. In the following paper (Hauptman & Fortier, 1977) the related conditional probability distributions of φ are obtained. The methods used are the same as those described in the earlier work (Hauptman, 1975a, b, 1976) with which it is assumed that the reader is familiar, so that the present paper is greatly abbreviated. However, Appendix II, available from the authors as a technical report of the Medical Foundation of Buffalo, contains complete details of the derivation for the 15-structure-factor distribution. Improvements and simplifications in the mathematical techniques have made it possible to carry out the extremely lengthy calculations in a reasonable time.

2. Joint probability distribution of the five structure factors E_h , E_k , E_l , E_m , E_n

Suppose that a crystal structure, consisting of N atoms (not necessarily identical) per unit cell in P1, is fixed. The fivefold Cartesian product $W \times W \times W \times W \times W$ of reciprocal space W consists of all ordered quintuples (h, k, l, m, n), where h, k, l, m, n are reciprocal vectors. Suppose that the ordered quintuple of reciprocal vectors (h, k, l, m, n) is a random variable (vector) which is uniformly distributed over the subset of $W \times W \times W \times W \times W$ defined by

$$h+k+l+m+n=0$$
. (2.1)

Then the five normalized structure factors,

$$E_{\rm h}, E_{\rm k}, E_{\rm l}, E_{\rm m}, E_{\rm n}$$
, (2.2)

as functions of the primitive random variables, **h**, **k**, **l**, **m**, **n**, are themselves random variables. Denote by

$$P_5 = P(R_1, R_2, R_3, R_4, R_5; \Phi_1, \Phi_2, \Phi_3, \Phi_4, \Phi_5) \quad (2.3)$$

the joint probability distribution of the magnitudes, $|E_{\rm h}|$, $|E_{\rm k}|$, $|E_{\rm l}|$, $|E_{\rm m}|$, $|E_{\rm n}|$, and the phases, $\varphi_{\rm h}$, $\varphi_{\rm h}$, $\varphi_{\rm h}$, $\varphi_{\rm m}$, $\varphi_{\rm m}$, $\varphi_{\rm n}$, of the five structure factors (2.2). Then, following the methods referred to earlier, one readily finds, correct up to and including terms of order $1/N^{3/2}$,

$$P_{5} \simeq \frac{1}{\pi^{5}} R_{1} R_{2} R_{3} R_{4} R_{5} \exp \left\{ -(R_{1}^{2} + R_{2}^{2} + R_{3}^{2} + R_{4}^{2} + R_{5}^{2}) - \frac{\sigma_{4}}{4\sigma_{2}^{2}} \left[R_{1}^{4} + R_{2}^{4} + R_{3}^{4} + R_{4}^{4} + R_{5}^{4} - 4(R_{1}^{2} + R_{2}^{2} + R_{3}^{2} + R_{4}^{2} + R_{5}^{2}) + 10 \right] + \frac{2\sigma_{5}}{\sigma_{2}^{5/2}} R_{1} R_{2} R_{3} R_{4} R_{5} \cos \left(\Phi_{1} + \Phi_{2} + \Phi_{3} + \Phi_{4} + \Phi_{5} \right) \right\},$$

$$(2.4)$$

where

$$\sigma_n = \sum_{j=1}^N f_j^n , \qquad (2.5)$$

and f_j is the zero-angle atomic scattering factor for the atom labeled j. In the X-ray diffraction case the f_j are the atomic numbers Z_j and are therefore all positive; in the neutron diffraction case some of the f_j may be negative. (2.4) leads directly to the conditional probability distribution of the structure invariant $\varphi_{\mathbf{h}} + \varphi_{\mathbf{k}} + \varphi_{\mathbf{l}} + \varphi_{\mathbf{m}} + \varphi_{\mathbf{n}}$, given the magnitudes of the five structure factors (2.2), as shown in the accompanying paper (Hauptman & Fortier, 1977). 3. Joint probability distribution of the 15 structure factors E_h , E_k , E_l , E_m , E_n ; E_{h+k} , E_{h+l} , E_{h+m} , E_{h+n} , E_{k+l} , E_{k+m} , E_{k+n} , E_{l+m} , E_{l+n} , E_{m+n}

Under the same assumptions as in §2 the 15 normalized structure factors

$$E_{h}, E_{k}, E_{l}, E_{m}, E_{n};$$

$$E_{h+k}, E_{h+l}, E_{h+m}, E_{h+n}, E_{k+l},$$

$$E_{k+m}, E_{k+n}, E_{l+m}, E_{l+n}, E_{m+n},$$
(3.1)

as functions of the primitive random variables h, k, l, m, n, are themselves random variables. Denote by

$$P_{15} = P(R_1, R_2, R_3, R_4, R_5, R_{12}, R_{13}, R_{14}, R_{15}, R_{23}, R_{24}, R_{25}, R_{34}, R_{35}, R_{45}; \Phi_1, \Phi_2, \Phi_3, \Phi_4, \Phi_5, \Phi_{12}, \Phi_{13}, \Phi_{14}, \Phi_{15}, \Phi_{23}, \Phi_{24}, \Phi_{25}, \Phi_{34}, \Phi_{35}, \Phi_{45})$$
(3.2)

the joint probability distribution of the magnitudes, |E|, and phases, φ , of the 15 structure factors (3.1). Following the methods referred to earlier (Hauptman, 1975*a*, *b*, 1976) and described at length in Appendix II, which is available from the authors, P_{15} , the major result of this paper, has been obtained and is shown in Appendix I correct up to and including terms of order $1/N^{3/2}$. Here, only those terms in P_{15} are given which are needed to derive the conditional distribution described in the accompanying paper (Hauptman & Fortier, 1977) correct up to and including terms of order $1/N^{3/2}$.

$$\begin{split} P_{15} &= \frac{1}{\pi^{15}} R_1 R_2 R_3 R_4 R_5 R_{12} R_{13} R_{14} \\ &\times R_{15} R_{23} R_{24} R_{25} R_{34} R_{35} R_{45} \\ &\times \exp\left\{-R_1^2 - R_2^2 - R_3^2 - R_4^2 - R_5^2 - R_{12}^2 - R_{13}^2 \\ &- R_{14}^2 - R_{15}^2 - R_{23}^2 - R_{24}^2 - R_{25}^2 - R_{34}^2 - R_{35}^2 - R_{45}^2 \right\} \\ &+ \frac{2\sigma_3}{\sigma_2^{3/2}} \left[R_1 R_2 R_{12} \cos\left(\phi_1 + \phi_2 - \phi_{12}\right) \right] \\ &+ R_1 R_3 R_{13} \cos\left(\phi_1 + \phi_3 - \phi_{13}\right) \\ &+ R_1 R_4 R_{14} \cos\left(\phi_1 + \phi_4 - \phi_{14}\right) \\ &+ R_1 R_5 R_{15} \cos\left(\phi_1 + \phi_5 - \phi_{15}\right) \\ &+ R_2 R_3 R_{23} \cos\left(\phi_2 + \phi_3 - \phi_{23}\right) \\ &+ R_2 R_4 R_{24} \cos\left(\phi_2 + \phi_4 - \phi_{24}\right) \\ &+ R_3 R_4 R_{34} \cos\left(\phi_3 + \phi_4 - \phi_{34}\right) \\ &+ R_3 R_5 R_{35} \cos\left(\phi_3 + \phi_5 - \phi_{35}\right) \\ &+ R_4 R_5 R_{45} \cos\left(\phi_4 + \phi_5 - \phi_{45}\right) \\ &+ R_4 R_5 R_{45} \cos\left(\phi_1 + \phi_{23} + \phi_{45}\right) \\ &+ R_1 R_2 R_{35} \cos\left(\phi_1 + \phi_{24} + \phi_{35}\right) \end{split}$$

$$+ R_{1}R_{25}R_{34}\cos(\phi_{1} + \phi_{25} + \phi_{34}) + R_{2}R_{13}R_{45}\cos(\phi_{2} + \phi_{13} + \phi_{45}) + R_{2}R_{14}R_{35}\cos(\phi_{2} + \phi_{14} + \phi_{35}) + R_{2}R_{15}R_{34}\cos(\phi_{2} + \phi_{15} + \phi_{34}) + R_{3}R_{12}R_{45}\cos(\phi_{3} + \phi_{12} + \phi_{45}) + R_{3}R_{14}R_{25}\cos(\phi_{3} + \phi_{14} + \phi_{25}) + R_{3}R_{15}R_{24}\cos(\phi_{3} + \phi_{15} + \phi_{24}) + R_{4}R_{12}R_{35}\cos(\phi_{4} + \phi_{15} + \phi_{23}) + R_{4}R_{13}R_{25}\cos(\phi_{4} + \phi_{15} + \phi_{23}) + R_{5}R_{12}R_{34}\cos(\phi_{5} + \phi_{14} + \phi_{23})] - 2\left(\frac{3\sigma_{3}^{2} - \sigma_{2}\sigma_{4}}{\sigma_{3}^{2}}\right) \times \left[R_{1}R_{2}R_{3}R_{45}\cos(\phi_{1} + \phi_{2} + \phi_{3} + \phi_{45}) + R_{1}R_{2}R_{4}R_{35}\cos(\phi_{1} + \phi_{2} + \phi_{3} + \phi_{45}) + R_{1}R_{2}R_{5}R_{34}\cos(\phi_{1} + \phi_{2} + \phi_{3} + \phi_{45}) + R_{1}R_{2}R_{5}R_{34}\cos(\phi_{1} + \phi_{2} + \phi_{3} + \phi_{45}) + R_{1}R_{3}R_{4}R_{25}\cos(\phi_{1} + \phi_{3} + \phi_{4} + \phi_{25}) + R_{1}R_{3}R_{5}R_{24}\cos(\phi_{1} + \phi_{3} + \phi_{4} + \phi_{25}) + R_{1}R_{3}R_{5}R_{14}\cos(\phi_{2} + \phi_{3} + \phi_{4} + \phi_{15}) + R_{2}R_{3}R_{5}R_{14}\cos(\phi_{2} + \phi_{3} + \phi_{4} + \phi_{15}) + R_{2}R_{3}R_{5}R_{14}\cos(\phi_{2} + \phi_{3} + \phi_{5} + \phi_{14}) + R_{2}R_{4}R_{5}R_{13}\cos(\phi_{2} + \phi_{4} + \phi_{5} + \phi_{12})] + 2\left(\frac{15\sigma_{3}^{3} - 10\sigma_{2}\sigma_{3}\sigma_{4} + \sigma_{2}^{2}\sigma_{5}}{\sigma_{2}^{9/2}}\right)R_{1}R_{2}R_{3}R_{4}R_{5} \times \cos(\phi_{1} + \phi_{2} + \phi_{3} + \phi_{4} + \phi_{5})\right\} \left\{1 + O\left(\frac{1}{N}\right)\right\}.$$
(3.3)

With the use of standard techniques, (3.3) leads to the conditional probability distribution of the structure invariant $\varphi_{\mathbf{h}} + \varphi_{\mathbf{k}} + \varphi_{\mathbf{l}} + \varphi_{\mathbf{m}} + \varphi_{\mathbf{n}}$, given the magnitudes of the 15 structure factors (3.1), as shown in the following paper (Hauptman & Fortier, 1977); and O(1/N) in (3.3) consists of those terms of order 1/N or higher which make a contribution only to terms of order $1/N^2$ or higher in the final conditional distribution.

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APPENDIX I

$$\begin{split} P_{15} &= \frac{R_1 R_2 R_3 R_4 R_5 R_{12} R_{13} R_{14} R_{15} R_{23} R_{24} R_{25} R_{34} R_{35} R_{45}}{\pi^{15}} \exp\left(-\left(R_1^2 + R_2^2 + \ldots + R_{45}^2\right)\right) \\ &\times \exp\left(-\frac{\sigma_2^2}{\sigma_2^2} \left[R_1^2 R_2^2 + R_1^2 R_{12}^2 + R_2^2 R_{12}^2 + \ldots + R_4^2 R_5^2 + R_4^2 R_{45}^2 + R_4^2 R_{45}^2 + R_4^2 R_{45}^2 + R_{12}^2 + R_{12}^2 R_{12}^2 R_{14}^2 + R_{12}^2 + R_{12}^2 R_{12}^2 R_{14}^2 + R_{12}^2 + R_{12}^2 R_{12}^2 R_{15}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2 + R_{12}^2 R_{12}^2 R_{12}^2 + R_{12}^2$$

$$+R_{12}R_{13}R_{23}R_{45}^{2}\cos\left(\Phi_{12}+\Phi_{13}+\Phi_{23}+2\Phi_{45}\right)\left(\frac{\sigma_{5}}{\sigma_{2}^{5/2}}-\frac{6\sigma_{3}\sigma_{4}}{\sigma_{2}^{7/2}}+\frac{6\sigma_{3}^{3}}{\sigma_{2}^{9/2}}\right)+\dots 9 \text{ terms}$$

$$+R_{1}R_{2}R_{34}R_{13}R_{24}\cos\left(\Phi_{1}+\Phi_{2}+\Phi_{34}-\Phi_{13}-\Phi_{24}\right)\left(\frac{2\sigma_{5}}{\sigma_{2}^{5/2}}-\frac{12\sigma_{3}\sigma_{4}}{\sigma_{2}^{7/2}}+\frac{12\sigma_{3}^{3}}{\sigma_{2}^{9/2}}\right)+\dots 59 \text{ terms}$$

$$+R_{1}^{2}R_{12}R_{13}R_{23}\cos\left(2\Phi_{1}+\Phi_{23}-\Phi_{12}-\Phi_{13}\right)\left(\frac{\sigma_{5}}{\sigma_{2}^{5/2}}-\frac{6\sigma_{3}\sigma_{4}}{\sigma_{2}^{7/2}}+\frac{6\sigma_{3}^{3}}{\sigma_{2}^{9/2}}\right)+\dots 29 \text{ terms}$$

$$+R_{1}R_{12}R_{13}R_{24}R_{25}\cos\left(\Phi_{1}+\Phi_{13}+\Phi_{24}+\Phi_{25}-\Phi_{12}\right)\left(\frac{2\sigma_{5}}{\sigma_{2}^{5/2}}-\frac{10\sigma_{3}\sigma_{4}}{\sigma_{2}^{7/2}}+\frac{8\sigma_{3}^{3}}{\sigma_{2}^{9/2}}\right)+\dots 59 \text{ terms}.$$

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Quintets: the Probabilistic Theory of the Structure Invariant $\phi_h + \phi_k + \phi_l + \phi_m + \phi_n^*$

BY HERBERT HAUPTMAN AND SUZANNE FORTIER

Medical Foundation of Buffalo, 73 High Street, Buffalo, New York 14203, USA

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It is assumed that a crystal structure in P1 is fixed and that the 15 non-negative numbers R_1 , R_2 , R_3 , R_4 , R_5 ; R_{12} , R_{13} , R_{14} , R_{15} , R_{23} , R_{24} , R_{25} , R_{34} , R_{35} , R_{45} are also specified. The random variables (vectors) **h**, **k**, **l**, **m**, **n** are assumed to be uniformly and independently distributed in the regions of reciprocal space defined by

$$|E_{\mathbf{h}}| = R_1, |E_{\mathbf{k}}| = R_2, |E_{\mathbf{l}}| = R_3, |E_{\mathbf{m}}| = R_4, |E_{\mathbf{n}}| = R_5;$$
(1)

$$|E_{\mathbf{h}+\mathbf{k}}| = R_{12}, |E_{\mathbf{h}+\mathbf{l}}| = R_{13}, |E_{\mathbf{h}+\mathbf{m}}| = R_{14}, |E_{\mathbf{h}+\mathbf{n}}| = R_{15}, |E_{\mathbf{k}+\mathbf{l}}| = R_{23}, |E_{\mathbf{k}+\mathbf{m}}| = R_{24}, |E_{\mathbf{k}+\mathbf{m}}| = R_{25}, |E_{\mathbf{l}+\mathbf{m}}| = R_{34}, |E_{\mathbf{l}+\mathbf{n}}| = R_{35}, |E_{\mathbf{m}+\mathbf{n}}| = R_{45}:$$
 (2)

and

$$h + k + l + m + n = 0$$
. (3)

Then the structure invariant $\varphi = \varphi_h + \varphi_k + \varphi_l + \varphi_m + \varphi_n$, as a function of the primitive random variables **h**, **k**, **l**, **m**, **n**, is itself a random variable, and its conditional probability distribution, given (1) and (2), is derived. The distribution leads to estimates for $\cos \varphi$ in terms of the 15 magnitudes (1) and (2).

1. The probabilistic background

Suppose that a crystal structure consisting of N atoms (not necessarily identical) per unit cell in P1 is fixed and that the 15 non-negative numbers R_1 , R_2 , R_3 , R_4 , R_5 ; R_{12} , R_{13} , R_{14} , R_{15} , R_{23} , R_{24} , R_{25} , R_{34} , R_{35} , R_{45} are also specified. Define the fivefold Cartesian product $W \times W \times W \times W \times W$ of reciprocal space W to be the collection of all ordered quintuples (**h**, **k**, **l**, **m**, **n**) where **h**, **k**, **l**, **m**, **n** are reciprocal vectors. Suppose next that the ordered quintuple of reciprocal vectors (**h**, **k**, **l**, **m**, **n**) is a random variable which is uniformly distributed over the subset of $W \times W \times W \times W \times W$ defined by

$$\begin{aligned} |E_{\mathbf{h}}| &= R_{1}, |E_{\mathbf{k}}| = R_{2}, |E_{\mathbf{l}}| = R_{3}, |E_{\mathbf{m}}| = R_{4}, |E_{\mathbf{n}}| = R_{5}; (1.1) \\ |E_{\mathbf{h}+\mathbf{k}}| &= R_{12}, |E_{\mathbf{h}+\mathbf{l}}| = R_{13}, |E_{\mathbf{h}+\mathbf{m}}| = R_{14}, |E_{\mathbf{h}+\mathbf{n}}| = R_{15}, \\ |E_{\mathbf{k}+\mathbf{l}}| &= R_{23}, |E_{\mathbf{k}+\mathbf{m}}| = R_{24}, |E_{\mathbf{k}+\mathbf{n}}| = R_{25}, |E_{\mathbf{l}+\mathbf{m}}| = R_{34}, \\ |E_{\mathbf{l}+\mathbf{n}}| &= R_{35}, |E_{\mathbf{m}+\mathbf{n}}| = R_{45}; \end{aligned}$$

and

$$h+k+l+m+n=0$$
. (1.3)

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