

$P(\pi)$ is sum of (edge) lengths of all nodes of a BST tree obtained by a permutation $\pi \in S_n$, where S_n is the set of all permutation of the set $\{1, \dots, n\}$.

The average node depth of an average BST is the number

$$\frac{1}{n} \frac{1}{n!} \sum_{\pi \in S_n} P(\pi).$$

Denote

$$Q(n) = \frac{1}{n!} \sum_{\pi \in S_n} P(\pi).$$

There are

n choices of the 1st permutation element $\pi(0)$, let us denote it by j ,

$\binom{n-1}{j-1}$ choices of the set $\{m \mid \pi(m) < j\} = A$,

$(j-1)!$ choices of mapping numbers $1, \dots, j-1$ into A ,

$(n-j)!$ choices of mapping numbers $j+1, \dots, n$ into $\{2, \dots, n\} - A$.

Note that

$$n \binom{n-1}{j-1} (j-1)! (n-j)! = n!.$$

It is

$$\begin{aligned} Q(n) &= \frac{1}{n!} \sum_{\pi \in S_n} P(\pi) = \\ &= \frac{1}{n!} \sum_{j=1}^n \binom{n-1}{j-1} \sum_{\lambda \in S_{j-1}} \sum_{\mu \in S_{n-j}} (P(\lambda) + j - 1 + P(\mu) + n - j) = \\ &= \frac{1}{n} \sum_{j=1}^n \frac{1}{(j-1)!} \frac{1}{(n-j)!} \sum_{\lambda \in S_{j-1}} \sum_{\mu \in S_{n-j}} (P(\lambda) + P(\mu) + n - 1) = \\ &= \frac{1}{n} \sum_{j=1}^n \frac{1}{(j-1)!} \frac{1}{(n-j)!} \sum_{\lambda \in S_{j-1}} \sum_{\mu \in S_{n-j}} P(\lambda) + \\ &+ \frac{1}{n} \sum_{j=1}^n \frac{1}{(j-1)!} \frac{1}{(n-j)!} \sum_{\lambda \in S_{j-1}} \sum_{\mu \in S_{n-j}} P(\mu) + \\ &+ \frac{1}{n} \sum_{j=1}^n \frac{1}{(j-1)!} \frac{1}{(n-j)!} \sum_{\lambda \in S_{j-1}} \sum_{\mu \in S_{n-j}} (n-1) = \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{n} \sum_{j=1}^n \frac{1}{(j-1)!} \sum_{\lambda \in S_{j-1}} P(\lambda) + \frac{1}{n} \sum_{j=1}^n \frac{1}{(n-j)!} \sum_{\mu \in S_{n-j}} P(\mu) + \frac{1}{n} \sum_{j=1}^n (n-1) = \\
&= \frac{1}{n} \sum_{j=1}^n Q_{j-1} + \frac{1}{n} \sum_{j=1}^n Q_{n-j} + (n-1) = \frac{1}{n} \sum_{k=0}^{n-1} Q_k + \frac{1}{n} \sum_{k=0}^{n-1} Q_k + (n-1) = \frac{2}{n} \sum_{k=0}^{n-1} Q_k + (n-1).
\end{aligned}$$

Now

$$\begin{aligned}
\sum_{k=1}^{n-1} k \log_2 k &= \sum_{k=1}^{\lceil n/2 \rceil - 1} k \log_2 k + \sum_{k=\lceil n/2 \rceil}^{n-1} k \log_2 k \leq \\
&\leq \sum_{k=1}^{\lceil n/2 \rceil - 1} k(\log_2 n - 1) + \sum_{k=\lceil n/2 \rceil}^{n-1} k \log_2 n \leq \\
&\leq \sum_{k=1}^{n-1} k \log_2 n - \sum_{k=1}^{\lceil n/2 \rceil - 1} k = \\
= & \frac{n(n-1)}{2} \log_2 n - \frac{\lceil n/2 \rceil (\lceil n/2 \rceil - 1)}{2} \leq \\
&\leq \frac{1}{2} n^2 \log_2 n - \frac{n^2}{8} + \left(\frac{n+1}{4} - \frac{n}{2} \log_2 n \right) \leq \frac{1}{2} n^2 \log_2 n - \frac{n^2}{8}.
\end{aligned}$$

We are going to prove that $Q(n) \leq 4n \log_2 n$ for all $n > 0$.

It is $Q(1) = 0 = 4 \log_2 1$, and by induction

$$\begin{aligned}
Q(n) &\leq \frac{2}{n} \sum_{k=1}^{n-1} 4k \log_2 n + n \leq \frac{8}{n} \left(\frac{1}{2} n^2 \log_2 n - \frac{n^2}{8} \right) + n = \\
&= 4n \log_2 n - n + n = 4n \log_2 n.
\end{aligned}$$

Consequently, the average node depth of an average BST tree is at most $4n \log_2 n$.