



INDIAN STATISTICAL INSTITUTE

RANDOM GRAPHS

B. STAT. 3RD YEAR

Containment Threshold for Small Subgraphs

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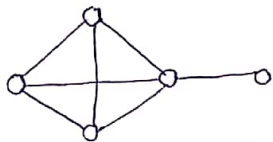
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1. INTRODUCTION

The Containment Problem \rightarrow Given a fixed graph G , the property that $\mathcal{G}(n, p)$ or $\mathcal{G}(n, M)$ contains G as a subgraph, is monotone. Thus, this property has a threshold. Our aim is to find the threshold and investigate whether it's sharp.

Let $f(n, G)$ denote the # of distinct copies of G in K_n . If X_G denote the # of copies of G in $\mathcal{G}(n, p)$, we shall find that $\mathbb{E}X_G = f(n, G) \cdot p^{e_G}$. Again, we can show $f(n, G) \asymp n^{v_G}$ and thus $\mathbb{E}X_G \asymp n^{v_G} p^{e_G}$.

If $p \ll n^{-v_G/e_G}$, we find that $\mathbb{E}X_G \rightarrow 0$ and by 1st moment method, $P(X_G > 0) \rightarrow 0$. Now we ask whether $P(X_G > 0) \rightarrow 1$ when $p \gg n^{-v_G/e_G}$. Consider the following graph G :



We see that $K_4 \subseteq G$. Take $p = n^{-29/41}$, we see $p \gg n^{-5/7}$ i.e. $p \gg n^{-v_G/e_G}$. But again, $p \ll n^{-2/3} = n^{-v_{K_4}/e_{K_4}}$. So, $P(X_{K_4} > 0) \rightarrow 0$ and so does $P(X_G > 0)$, as G contains K_4 . So, why does $p = n^{-29/41}$ doesn't work?

2. ASYMPTOTIC EQUIVARIANCE [of $\mathcal{G}(n, p)$ & $\mathcal{G}(n, M)$, when $p = M/N$]

Once we get a threshold for containment of a fixed graph G in $\mathcal{G}(n, p)$, our aim is to find the same for $\mathcal{G}(n, M)$ while incorporating the fact that subgraph containment property is increasing.

Our goal is to establish conditions under which convergence of $P(\mathcal{G}(n, p) \in \mathcal{Q})$ to 0 or 1 implies convergence of $P(\mathcal{G}(n, M) \in \mathcal{Q})$ to 0 or 1. We may consider the special case when $p = M/N$. The machinery going to be used are elementary laws of probability along with a result from analysis. We shall find that convexity of \mathcal{Q} is a useful feature for our purpose.

Lemma 2.1. :- Let \mathcal{Q} be a convex property of subsets Γ , and let M, M_1, M_2 be three integer functions of N satisfying $0 \leq M_1 \leq M \leq M_2 \leq N$. Then

$$P(\mathcal{E}_f(n, M) \in \mathcal{Q}) \geq P(\mathcal{E}_f(n, M_1) \in \mathcal{Q}) + P(\mathcal{E}_f(n, M_2) \in \mathcal{Q}) - 1$$

Moreover, if $P(\mathcal{E}_f(n, M_i) \in \mathcal{Q}) \rightarrow 1$ as $N \rightarrow \infty$ for $i=1, 2$; then $P(\mathcal{E}_f(n, M) \in \mathcal{Q}) \rightarrow 1$.

Claim 2.2. :- A property is convex if and only if it is the intersection of an increasing and a decreasing property.

Proof (Claim 2.2.) :-

" \Leftarrow part" \rightarrow Let \mathcal{Q}_1 & \mathcal{Q}_2 be an increasing and a decreasing property respectively.

Consider, $\mathcal{Q} = \mathcal{Q}_1 \cap \mathcal{Q}_2$

Take, $A, B, C \in 2^\Gamma$ s.t. $A \subseteq B \subseteq C$ & $A, C \in \mathcal{Q}$.

$$\begin{aligned} \text{Now, } A \in \mathcal{Q} &\Rightarrow A \in \mathcal{Q}_1 \cap \mathcal{Q}_2 \Rightarrow A \in \mathcal{Q}_1 \\ &\Rightarrow B \in \mathcal{Q}_1 \quad \dots *) \\ &[\because A \subseteq B \text{ \& } \mathcal{Q}_1 \uparrow] \end{aligned}$$

$$\begin{aligned} \text{Similarly, } C \in \mathcal{Q} &\Rightarrow C \in \mathcal{Q}_1 \cap \mathcal{Q}_2 \Rightarrow C \in \mathcal{Q}_2 \\ &\Rightarrow B \in \mathcal{Q}_2 \quad \dots **) \\ &[\because B \subseteq C \text{ \& } \mathcal{Q}_2 \downarrow] \end{aligned}$$

From *) & **), we conclude that $B \in \mathcal{Q}_1 \cap \mathcal{Q}_2$ i.e. $B \in \mathcal{Q}$.

Since, A, B, C were arbitrary elements of 2^Γ and $A \subseteq B \subseteq C$ with $A, C \in \mathcal{Q}$ implied $B \in \mathcal{Q}$; we conclude \mathcal{Q} is convex.

" \Rightarrow part" \rightarrow Let \mathcal{Q} be a convex property.

Define, $\mathcal{Q}_1 = \{A \in 2^{\Gamma} \mid \exists B \in \mathcal{Q} \text{ with } B \subseteq A\}$

$\mathcal{Q}_2 = \{A \in 2^{\Gamma} \mid \exists B \in \mathcal{Q} \text{ with } B \supseteq A\}$

We shall show that \mathcal{Q}_1 & \mathcal{Q}_2 are increasing and decreasing properties, respectively. Let $B \in \mathcal{Q}_1$ & $A \supseteq B$. Since $B \in \mathcal{Q}_1$, $\exists B' \subseteq B$ s.t. $B' \in \mathcal{Q}$; this implies $B' \subseteq B \subseteq A$. As $B' \in \mathcal{Q}$, $A \in \mathcal{Q}_1$. So $B \in \mathcal{Q}_1 \Rightarrow A \in \mathcal{Q}_1$ for $A \supseteq B$, hence \mathcal{Q}_1 is increasing. By similar argument, one can show that \mathcal{Q}_2 is decreasing.

It remains to show $\mathcal{Q} = \mathcal{Q}_1 \cap \mathcal{Q}_2$.

a) Take $B \in \mathcal{Q}_1 \cap \mathcal{Q}_2$, hence $\exists A, C$ s.t. $A \subseteq B$ & $A \in \mathcal{Q}$; and $B \subseteq C$ & $C \in \mathcal{Q}$. By the convexity of \mathcal{Q} , $B \in \mathcal{Q}$.

b) Take $B \in \mathcal{Q}$; since $B \subseteq B$, $B \in \mathcal{Q}_1$ & $B \in \mathcal{Q}_2$.

Therefore, $B \in \mathcal{Q}_1 \cap \mathcal{Q}_2$.

— Above statements together imply $\mathcal{Q} = \mathcal{Q}_1 \cap \mathcal{Q}_2$. \square

Proof (Lemma 2.1):— Define, $A = \mathbb{P}(\xi_j)$

Since \mathcal{Q} is convex, by ~~the~~ Claim 2.2., $\exists \mathcal{Q}_1$ increasing & \mathcal{Q}_2 decreasing properties s.t. $\mathcal{Q} = \mathcal{Q}_1 \cap \mathcal{Q}_2$.

Define, $A = \mathbb{P}(\xi_j(n, M) \in \mathcal{Q}_1)$, $B = \mathbb{P}(\xi_j(n, M) \in \mathcal{Q}_2)$.

Hence, $A \cap B = \mathbb{P}(\xi_j(n, M) \in \mathcal{Q}_1 \cap \mathcal{Q}_2) = \mathbb{P}(\xi_j(n, M) \in \mathcal{Q})$

Since, $P(A \cap B) = P(A) + P(B) - P(A \cup B)$

$$\geq P(A) + P(B) - 1$$

$$\geq P(\xi_j(n, M_1) \in \mathcal{Q}_1) + P(\xi_j(n, M_2) \in \mathcal{Q}_2) - 1$$

$$[\because M_1 \leq M \leq N \text{ \& } \mathcal{Q}_1 \uparrow, \mathcal{Q}_2 \downarrow]$$

$$\geq P(\xi_j(n, M_1) \in \mathcal{Q}) + P(\xi_j(n, M_2) \in \mathcal{Q}) - 1$$

$$[\because \mathcal{Q} = \mathcal{Q}_1 \cap \mathcal{Q}_2]$$

Therefore,

$$P(\mathcal{E}_f(n, M) \in \mathcal{A}) \not\approx P(\mathcal{E}_f(n, M_1) \in \mathcal{A}) + P(\mathcal{E}_f(n, M_2) \in \mathcal{A}) - 1.$$

If, as $N \rightarrow \infty$, for $i=1, 2$, $P(\mathcal{E}_f(n, M_i) \in \mathcal{A}) \rightarrow 1$, we invoke 'Squeeze Thm' to conclude $P(\mathcal{E}_f(n, M) \in \mathcal{A}) \rightarrow 1$ as $n \rightarrow \infty$. \blacksquare

Theorem 2.3 :- Let $\{x_n\}_{n \in \mathbb{N}}$ be a seq. of real numbers and let $x \in \mathbb{R}$ be fixed. If for every subsequence $\{x_{n_k}\}_{n_k \in \mathbb{N}}$ of $\{x_n\}_{n \in \mathbb{N}}$, there exists a further subsequence that converges to x ; then as $n \rightarrow \infty$, $x_n \rightarrow x$.

— this result is called the 'subsequence principle'.

Proposition 2.4 :- Let \mathcal{A} be a convex property of subsets of Γ & let $0 \leq M \leq N$. If $P(\mathcal{E}_f(n, M/N) \in \mathcal{A}) \rightarrow 1$ as $n \rightarrow \infty$, then $P(\mathcal{E}_f(n, M) \in \mathcal{A}) \rightarrow 1$.

Proof: (Prop. 2.4.) :- Define, $x_n = P(\mathcal{E}_f(n, M) \in \mathcal{A})$. We take a subseq. $\{x_{n_k}\}_{n_k \in \mathbb{N}}$ of $\{x_n\}_{n \in \mathbb{N}}$. Then we may have 2 possibilities for the expression $\frac{M(N-M)}{N}$ as for the subseq. $\{x_{n_k}\}_{n_k \in \mathbb{N}}$ —

$$i) \quad \limsup_{k \rightarrow \infty} \frac{M(n_k)(N(n_k) - M(n_k))}{N(n_k)} = \infty$$

$$ii) \quad \limsup_{k \rightarrow \infty} \frac{M(n_k)(N(n_k) - M(n_k))}{N(n_k)} = a, \quad a \geq 0.$$

The first case happens when there is a subseq. n_{k_2} s.t. $\frac{M(n_{k_2})(N(n_{k_2}) - M(n_{k_2}))}{N(n_{k_2})} \rightarrow \infty$. Since $M \leq N$, the second case occurs either when $\exists n_{k_2}$ s.t. $M(n_{k_2}) = O(1)$ or $N(n_{k_2}) - M(n_{k_2}) = O(1)$.

Therefore everything boils down to consider three cases -

a) ~~$M \rightarrow \infty$~~ ~~$N \rightarrow \infty$~~ $\frac{M(N-M)}{N} \rightarrow \infty,$

b) $M = O(1)$ or c) $N - M = O(1).$

Case - a :- We have, by the law of total probability

$$P(\ell_f(n, M/N) \in \mathcal{A}) = \sum_{k=0}^N P(\ell_f(n, M/N) \in \mathcal{A} \mid |\ell_f(n, M/N)| = k) \cdot P(|\ell_f(n, M/N)| = k)$$

$$= \sum_{k=0}^N P(\ell_f(n, k) \in \mathcal{A}) \cdot P(|\ell_f(n, M/N)| = k)$$

[$\because \ell_f(n, p) \mid |\ell_f(n, p)| = k \sim \ell_f(n, k)$]

Let, M_1 & M_2 maximize $P(\ell_f(n, k) \in \mathcal{A})$ for $k \leq M$ & $k \geq M$, respectively.

Hence,

$$P(\ell_f(n, M/N) \in \mathcal{A}) \leq P(\ell_f(n, M_1) \in \mathcal{A}) \cdot P(|\ell_f(n, M/N)| \leq M) + P(|\ell_f(n, M/N)| > M) \dots *$$

Now, $|\ell_f(n, M/N)| \stackrel{d}{=} X_1 + X_2 + \dots + X_N$, where $X_i \stackrel{iid}{\sim} \text{Ber}(M/N)$.

Hence, by CLT, since $\mathbb{E}(|\ell_f(n, M/N)|) = M$, we have

$$P(|\ell_f(n, M/N)| \leq M) \rightarrow 1/2 \quad \& \quad P(|\ell_f(n, M/N)| > M) \rightarrow 1/2 \text{ as well.}$$

From *),

$$1 = \lim_{n \rightarrow \infty} P(\ell_f(n, M/N) \in \mathcal{A})$$

$$\leq \frac{1}{2} \cdot \liminf_{n \rightarrow \infty} P(\ell_f(n, M_1) \in \mathcal{A}) + \frac{1}{2}$$

$$\Rightarrow P(\ell_f(n, M_1) \in \mathcal{A}) \rightarrow 1.$$

Similarly, we may arrive at;

$$P(\ell_f(n, M/N) \in \mathcal{A}) \leq P(|\ell_f(n, M/N)| \leq M) +$$

$$P(\ell_f(n, M_2) \in \mathcal{A}) \cdot P(|\ell_f(n, M/N)| > M)$$

And, using the fact that $P(|\xi_j(n, M/N)| > M) \rightarrow 1/2$, we get

$$1 = \lim_{n \rightarrow \infty} P(\xi_j(n, M/N) \in \mathcal{Q})$$

$$\leq \frac{1}{2} + \liminf_{n \rightarrow \infty} P(\xi_j(n, M_2) \in \mathcal{Q}) \cdot \frac{1}{2}$$

$$\Rightarrow P(\xi_j(n, M_2) \in \mathcal{Q}) \rightarrow 1.$$

By Lemma 2.1., since $M_1 \leq M \leq M_2$, \mathcal{Q} is convex & $P(\xi_j(n, M_i) \in \mathcal{Q}) \rightarrow 1$ for $i=1,2$ we conclude $P(\xi_j(n, M) \in \mathcal{Q}) \rightarrow 1$.

Case-b :- By the law of total probability,

$$P(\xi_j(n, M/N) \notin \mathcal{Q})$$

$$= \sum_{k=0}^N P(\xi_j(n, M/N) \notin \mathcal{Q} \mid |\xi_j(n, M/N)| = k) \cdot P(|\xi_j(n, M/N)| = k)$$

$$= \sum_{k=0}^N P(\xi_j(n, k) \notin \mathcal{Q}) \cdot P(|\xi_j(n, M/N)| = k)$$

[$\because \xi_j(n, p) \mid |\xi_j(n, p)| = k \sim \xi_j(n, k)$]

$$\geq P(\xi_j(n, M) \notin \mathcal{Q}) \cdot P(|\xi_j(n, M/N)| = M)$$

$$= P(\xi_j(n, M) \notin \mathcal{Q}) \cdot \binom{N}{M} \left(\frac{M}{N}\right)^M \left(\frac{N-M}{N}\right)^{N-M} \dots (*)$$

We call $B(N, M) = {}^N C_M \frac{M^M \cdot (N-M)^{N-M}}{N^N}$

We have, for $0 \leq k \leq n$, ${}^n C_k \geq \left(\frac{n}{k}\right)^k$

$$\therefore B(N, M) = {}^N C_M \cdot \left(\frac{M}{N}\right)^M \cdot \left(1 - \frac{M}{N}\right)^N \cdot \left(1 - \frac{M}{N}\right)^{-M}$$

$$\geq \left(1 - \frac{M}{N}\right)^N \cdot \left(1 - \frac{M}{N}\right)^{-M}$$

Since, $M = O(1)$, say $M \leq C$, $\forall n$, for some C .

$$\text{So, } B(N, M) \geq \left(1 - \frac{C}{N}\right)^N \cdot \left(1 - \frac{C}{N}\right)^{-M} \dots (**)$$

as $n \rightarrow \infty$, $(1 - \frac{c}{N})^N \rightarrow e^{-c}$.

and $c \geq M \geq 0$ implies

$$-c \log(1 - \frac{c}{N}) \geq -M \log(1 - \frac{c}{N}) \geq 0$$

as $n \rightarrow \infty$, $-c \log(1 - \frac{c}{N}) \rightarrow 0$; so by 'Squeeze Thm.'

$$-M \log(1 - \frac{c}{N}) \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow (1 - \frac{c}{N})^{-M} \rightarrow 1 \text{ as } n \rightarrow \infty.$$

$$\therefore \lim_{n \rightarrow \infty} B(N, M) \geq e^{-c} \quad (\text{from **})$$

Therefore, from *),

$$0 = \lim_{n \rightarrow \infty} P(\xi_j(n, M/N) \notin \mathcal{A})$$

$$\geq \lim_{n \rightarrow \infty} P(\xi_j(n, M) \notin \mathcal{A}) \cdot \lim_{n \rightarrow \infty} B(N, M)$$

$$\geq e^{-c} \lim_{n \rightarrow \infty} P(\xi_j(n, M) \notin \mathcal{A}) \geq 0$$

Hence, $\lim_{n \rightarrow \infty} P(\xi_j(n, M) \notin \mathcal{A}) = 0$, so $P(\xi_j(n, M) \in \mathcal{A}) \rightarrow 1$.

Case - c):- We observe, $B(N, M) = B(N, N-M)$

Hence, if $N-M = o(1)$, $\lim_{n \rightarrow \infty} B(N, N-M) \geq e^{-c}$. So

we similarly shall arrive at (as in case b)),

$$\lim_{n \rightarrow \infty} P(\xi_j(n, M) \notin \mathcal{A}) = 0 \Rightarrow P(\xi_j(n, M) \in \mathcal{A}) \rightarrow 1.$$

— Hence, for all subsequences of $\{x_n\}_{n \in \mathbb{N}} = \{P(\xi_j(n, M) \in \mathcal{A})\}_{n \in \mathbb{N}}$,

we get a further subsequence, for which $\{x_{n_{k_l}}\}_{n_{k_l} \in \mathbb{N}} \rightarrow 1$

as $l \rightarrow \infty$. We therefore use Theorem 2.3 to conclude complete the proof. ▀

Corollary 2.5 :- Let \mathcal{Q} be an increasing property of subsets of Γ , and let $M = M(n) \rightarrow \infty$.

i) If $P(\xi_f(n, M/N) \in \mathcal{Q}) \rightarrow 1$ then $P(\xi_f(n, M) \in \mathcal{Q}) \rightarrow 1$.

ii) If $P(\xi_f(n, M/N) \in \mathcal{Q}) \rightarrow 0$ then $P(\xi_f(n, M) \in \mathcal{Q}) \rightarrow 0$.

Proof: A property \mathcal{Q} is increasing or decreasing implies \mathcal{Q} is convex. We can take $A, B, C \in 2^\Gamma$ with $A \subseteq B \subseteq C$ & $A, C \in \mathcal{Q}$. If \mathcal{Q} is increasing, $A \in \mathcal{Q} \Rightarrow B \in \mathcal{Q}$; if \mathcal{Q} is decreasing, $C \in \mathcal{Q} \Rightarrow B \in \mathcal{Q}$.

Again, a property \mathcal{Q} is increasing if and only if its complement in 2^Γ is decreasing.

i) \rightarrow Since an increasing property is convex, Theorem Prop. 2.4. proves i).

ii) \rightarrow Since \mathcal{Q}^c is decreasing and hence convex, Prop. 2.4. proves ii) while using the fact that

$$P(A \in \mathcal{Q}) \rightarrow 0 \Leftrightarrow P(A \notin \mathcal{Q}) \rightarrow 1. \quad \square$$

3. THE THRESHOLD

For a fixed graph G , the problem of $\mathcal{G}(n, M)$ containing at least one copy of G was first studied by Erdős and Rényi in 1960. Since G is fixed, and $\mathcal{G}(n, M)$ grows as $n \rightarrow \infty$, copies of G in $\mathcal{G}(n, M)$ are called small subgraphs.

They found the threshold for the case when G is balanced. In 1981, Bollobás solved the problem in full generality. We shall present a simpler version of the proof, given by Ruciński and Vince (1985). It is a classical example where method of moments have been applied.

Once we find the threshold for $\mathcal{G}(n, p)$, we would use the tools in Section 2 to find the threshold for $\mathcal{G}(n, M)$.

Let G be a fixed graph; we denote the # of copies of G in $\mathcal{G}(n, p)$ by X_G .

Lemma 3.1. :-
$$\mathbb{E} X_G = \binom{n}{v_G} \cdot \frac{v_G!}{\text{aut}(G)} \cdot p^{e_G},$$

where for a fixed graph G , v_G & e_G are respectively denote the # of vertices and edges of G . And $\text{aut}(G)$ is the size of the automorphism group of G .

Proof :- For an n , the complete graph K_n contains $\binom{n}{v_H} \cdot a_H$ many distinct copies of a graph H , where a_H is the number of copies of H in K_{v_H} .

For $H = G$, we ~~denote~~ order the $\binom{n}{v_G} \cdot a_G$ many distinct copies of G by $\mathbb{H}_\lambda^{G_t}$; $t = 1, \dots, \binom{n}{v_G} \cdot a_G$. Then,

$$X_G = \sum_{t=1}^{\binom{n}{v_G} \cdot a_G} \mathbb{1}(\text{all } e_G \text{ edges of } \mathbb{H}_\lambda^{G_t} \text{ appear in } \mathcal{G}(n, p))$$

The indicator random variables in the summands are iid and follow $\text{Ber}(p^{e_G})$. Therefore,

$$\mathbb{E} X_G = \binom{n}{v_G} \cdot a_G \cdot p^{e_G}.$$

Claim 3.2. :- $a_G \times \text{aut}(G) = v_G!$

Proof (Claim 3.2.) :- Each permutation σ of $[v_G] = \{1, \dots, v_G\}$ defines a copy of $\mathbb{H} \cong G$:

A copy of $\mathbb{H}G$ corresponds to a set of e_G edges of K_{v_G} . The copy $\mathbb{H}_\sigma G$ for the perm. σ has edges $\{(x_{\sigma(i)}, y_{\sigma(i)}) : 1 \leq i \leq e_G\}$, where $\{(x_j, y_j) : 1 \leq j \leq e_G\}$ is a fixed copy of G .

But $G = G_\sigma$ if $\exists \tau$ s.t. for each i , $\exists j$ s.t.

$(x_j, y_j) = (x_{\tau\sigma(i)}, y_{\tau\sigma(i)})$, for $i, j \leq e_G$; i.e. if τ is

an automorphism. Hence in every v_G -vertex subgraph, the # of copies of G in it repeats $\text{aut}(G)$ times. Therefore,
 $a_G = v_G! / \text{aut}(G)$. ▣

From Claim 3.2., the proof of Lemma 3.1. follows. ▣

Theorem 3.3. :- For a graph G with v_G vertices & e_G edges, if $p = o(n^{-v_G/e_G})$, then $P(\mathcal{G}(n, p))$ contains a copy of G $\rightarrow 0$ as $n \rightarrow \infty$.

Proof: Define, $X_G \rightarrow$ # of copies of G in $\mathcal{G}(n, p)$. Suppose that, $p(n) = \delta(n) \cdot n^{-v_G/e_G}$; since $p = o(n^{-v_G/e_G})$, as $n \rightarrow \infty$, $\delta \rightarrow 0$.

Again, for v_G fixed (since G is fixed),

$$\binom{n}{v_G} \cdot \frac{v_G!}{\text{aut}(G)} \leq C \cdot n^{v_G}; \text{ for some } C > 0; \text{ for some } \forall n > n_\epsilon, \text{ for some } n_\epsilon.$$

Therefore,

$$\mathbb{E}X_G \leq C \cdot n^{v_G} \cdot \delta^{e_G} \cdot n^{-e_G \cdot v_G/e_G}, \text{ for } n > n_\epsilon$$

$$\text{i.e. } 0 \leq \mathbb{E}X_G \leq C \cdot \delta^{e_G}, \text{ for } n > n_\epsilon. \text{ As } n \rightarrow \infty,$$

we use 'Squeeze Thm.' to conclude $\mathbb{E}X_G \rightarrow 0$.

Hence, using Markov's inequality,

$$0 \leq P_{\mathcal{G}(n, p)}(X_G > 0) = P_{\mathcal{G}(n, p)}(X_G \geq 1) \leq \mathbb{E}X_G \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Applying 'Squeeze Thm.' for another time completes the proof. ▣

Definition 3.4. :- Consider a graph H with v_H vertices & e_H edges.

Suppose $v_H > 0$.

The quantity $d(H) = e_H/v_H$ is said to be the 'density' of H .

Consider, $m(H) = \max_{\substack{H' \subseteq H \\ v_{H'} > 0}} d(H')$ defined by, $m(H) = \max_{\substack{H' \subseteq H \\ v_{H'} > 0}} d(H')$
 $m(H)$ is called the 'maximum density' of H .

H is called 'balanced' if $d(H) = m(H)$, i.e. if for every $H' \subseteq H$, $d(H') \leq d(H)$. If $d(H)$ satisfies $d(H) > d(H')$ for $H' \subsetneq H$, we call H to be 'strictly balanced'.

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From Theorem 3.3. we have seen, $P_{f(n,p)}(X_G > 0) \rightarrow 0$ for $p \ll n^{-v_G/e_G}$ i.e. for $p \ll n^{-1/d(G)}$. One can thus expect $P_{f(n,p)}(X_G > 0) \rightarrow 1$ for $p \gg n^{-1/d(G)}$ i.e. if $p/n^{-1/d(G)} \rightarrow \infty$.

Say $p = \omega(n) \cdot n^{-1/d(G)}$ where $\omega(n) \rightarrow \infty$ as $n \rightarrow \infty$.

Then,

$$\mathbb{E} X_G = \binom{n}{v_G} \cdot \frac{v_G!}{\text{aut}(G)} \cdot p^{e_G}$$

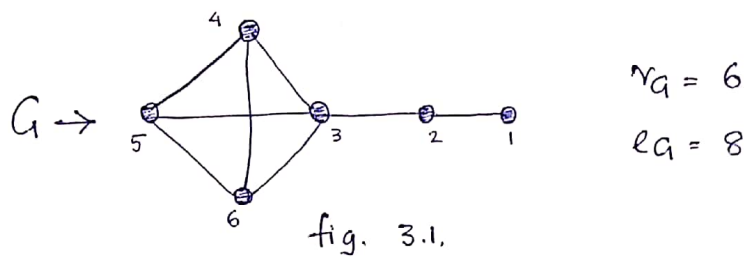
$$\geq n^{v_G} \cdot C \cdot p^{e_G} \quad \forall n \geq n_\epsilon, \text{ for some } C \ \& \ n_\epsilon$$

$$= n^{v_G} \cdot C \cdot \omega^{e_G} \cdot n^{-v_G}$$

$$= \omega^{e_G} \cdot C \rightarrow \infty \text{ as } n \rightarrow \infty. \quad \dots (*)$$

Does it suffice for $f(n,p)$ to contain a copy of G ?

We shall find out that it is not. To see this, consider the graph in fig. 3.1.



We see that $d(G) = \frac{8}{6}$. G also contains K_4 as a subgraph; $d(K_4) = \frac{6}{4}$. We take a fraction in between $d(G)$ & $d(K_4)$, say $\frac{7}{5}$. Consider, $p = n^{-5/7}$.

$$\begin{aligned} \text{We see, } p &= n^{-5/7} = n^{-6/8} \cdot n^{(6/8 - 5/7)} \\ &= n^{-1/d(G)} \cdot n^{1/28} \end{aligned}$$

Thus, we observe, $p/n^{-1/d(G)} = n^{1/28} \rightarrow \infty$ as $n \rightarrow \infty$.

Hence, $\mathbb{E}X_G \rightarrow \infty$ as $n \rightarrow \infty$. (from (*)).

$$\begin{aligned} \text{Again, } p &= n^{-5/7} = n^{-4/6} \cdot n^{(4/6 - 5/7)} \\ &= n^{-1/d(K_4)} \cdot n^{-1/21} \end{aligned}$$

So, $p/n^{-1/d(K_4)} = n^{-1/21} \rightarrow 0$ as $n \rightarrow \infty$. From Theorem 3.3, we conclude $\mathbb{E}X_{K_4} \rightarrow 0$ as $n \rightarrow \infty$. We see that, for $p = n^{-1/d(G)}$, $P(X_G > 0) \leq P(X_{K_4} > 0) \rightarrow 0$; thus $\mathcal{G}(n, p)$ won't contain a copy of K_4 that is a copy of G , a.a.s. This happens because G contains a subgraph (K_4) denser than itself.

Theorem 3.5. :- Let G be a fixed graph with $e_G > 0$.

Then,

$$\lim_{n \rightarrow \infty} P(\mathcal{G}(n, p) \supset G) = \begin{cases} 0 & , \text{ if } p \ll n^{-1/m(G)} \\ 1 & , \text{ if } p \gg n^{-1/m(G)} \end{cases}$$

Proof:

'0' - statement \rightarrow Let $H \subseteq G$ be s.t. $m(G) = d(H)$.

Then,

$\mathbb{P}_{\mathcal{G}(n,p)}(X_G > 0) \leq \mathbb{P}_{\mathcal{G}(n,p)}(X_H > 0) \rightarrow 0$ as $n \rightarrow \infty$, from Theorem 3.3.; where X_H denotes #copies of H in $\mathcal{G}(n,p)$.

Thus, when $p = o(n^{-1/m(G)})$, a.a.s. there is no copy of H in $\mathcal{G}(n,p)$, ~~i.e.~~ and hence, no copy of G .

'1' - statement \rightarrow The second moment method will be required to prove this. We define,

$$\Phi_G = \Phi_G(n,p) = \min_{H \subseteq G, e_H > 0} \mathbb{E}_{\mathcal{G}(n,p)}(X_H).$$

Since, $\mathbb{E}X_H = p^{e_H} \cdot n^{v_H}$, for any H fixed; we get

$$\Phi_G \asymp \min_{H \subseteq G, e_H > 0} n^{v_H} p^{e_H};$$

Lemma 3.6. :- Let G be a graph with $e_G > 0$, then

$$\text{Var}(X_G) \asymp (1-p) \sum_{H \subseteq G, e_H > 0} n^{2v_G - v_H} \cdot p^{2e_G - e_H}$$

$$\asymp (1-p) \max_{H \subseteq G, e_H > 0} \frac{(\mathbb{E}X_G)^2}{\mathbb{E}X_H} = (1-p) \cdot \frac{(\mathbb{E}X_G)^2}{\Phi_G}.$$

Lemma 3.7. :- For any graph G with $e_G > 0$, TFAE:

- i) $np^{m(G)} \rightarrow \infty$;
- ii) $n^{v_H} p^{e_H} \rightarrow \infty$ for every $H \subseteq G$ with $v_H > 0$,
- iii) $\mathbb{E}X_H \rightarrow \infty$ for every $H \subseteq G$ with $v_H > 0$,
- iv) $\Phi_G \rightarrow \infty$.

— to complete the proof of Thm. 3.5, we observe that

if $p \gg n^{-1/m(G)}$, $\Phi_G \rightarrow \infty$ by Lemma 3.7. Hence by the second moment method & Lemma 3.6,

$$P_{\mathcal{E}_G(n,p)}(X_G = 0) \leq \frac{\text{Var}(X_G)}{(\mathbb{E}X_G)^2} = \frac{(\mathbb{E}X_G)^2}{(\mathbb{E}X_G)^2} \cdot O(1/\Phi_G) = o(1).$$

Thus, $\lim_{n \rightarrow \infty} P(\mathcal{E}_G(n,p) \supset G) = 0$ for $p \gg n^{-1/m(G)}$. \square

Proof (Lemma 3.6.):- As defined in Lemma 3.4., let

$$\forall I_{G_t} = 1 \text{ (all } e_G \text{ edges of } G_t \text{ appear in } \mathcal{E}_G(n,p))$$

$$\text{Hence, } X_G = \sum_t I_{G_t} \Rightarrow \text{Var}(X_G) = \sum_{t,t'} \text{Cov}(I_{G_t}, I_{G_{t'}}).$$

Now, the edges of G_t & $G_{t'}$ are disjoint would imply I_{G_t} & $I_{G_{t'}}$ are indep. Therefore, if $E(G_t)$ & $E(G_{t'})$ are disjoint, $\text{Cov}(I_{G_t}, I_{G_{t'}}) = 0$.

Now we consider G_t & $G_{t'}$ s.t. $H = G_t \cap G_{t'} \neq \emptyset$, so H is a subgraph of G with $e_H > 0$. Such G_t & $G_{t'}$ may be chosen by the following way:

one chooses v_H vertices for H . Then chooses $v_G - v_H$ vertices for G_t , from $n - v_H$ many vertices. And finally chooses $v_G - v_H$ many vertices from $n - v_G$ many remaining vertices for $G_{t'}$. This can be done in:

$$\binom{n}{v_H} \cdot \binom{n-v_H}{v_G-v_H} \cdot \binom{n-v_G}{v_G-v_H} \approx n^{v_H} \cdot n^{2(v_G-v_H)} \text{ ways.}$$

The constants used in \approx doesn't depend on n , but on H . And the probability for the edges to appear in $G_t \cup G_{t'}$ is $p^{e_H} \cdot p^{2(e_G - e_H)} = p^{2e_G - e_H}$, and to appear in G_t or $G_{t'}$ is p^{e_G} .

Therefore,

$$\begin{aligned}
 \text{Var}(X_a) &= \sum_{t, t'} \text{Cov}(I_{a_t}, I_{a_{t'}}) \\
 &= \sum_{\substack{H \subseteq G, e_H > 0}} \{ \mathbb{E}(I_{a_t} \cdot I_{a_{t'}}) - \mathbb{E}(I_{a_t}) \cdot \mathbb{E}(I_{a_{t'}}) \} \\
 &\quad \mathbb{E}(a_t) \cap \mathbb{E}(a_{t'}) = \emptyset \\
 &\asymp \sum_{H \subseteq G, e_H > 0} n^{v_H} \cdot n^{2(v_a - v_H)} \cdot [p^{2e_a - e_H} - p^{2e_a}] \\
 &\asymp \sum_{H \subseteq G, e_H > 0} n^{2v_a} \cdot p^{2e_a} \cdot n^{-v_H} \cdot p^{-e_H} \cdot [1 - p^{e_H}] \\
 &\asymp \mathbb{E} (1-p) \sum_{H \subseteq G, e_H > 0} n^{2v_a - v_H} \cdot p^{2e_a - e_H}
 \end{aligned}$$

— the last relation follows from the fact that,

$$(1 - p^{e_H}) \geq (1 - p)$$

$$\& (1 - p^{e_H}) = (1 - p)(1 + p + \dots + p^{e_H - 1})$$

$$\leq (1 - p)(1 + p + \dots + p^{e_a - 1}) \leq e_a \cdot (1 - p)$$

Hence,

$$\text{Var}(X_a) \asymp (1 - p) \sum_{H \subseteq G, e_H > 0} n^{2v_a - v_H} \cdot p^{2e_a - e_H}$$

$$= (1 - p) \sum_{H \subseteq G, e_H > 0} (n^{v_a} p^{e_a})^2 / n^{v_H} p^{e_H}$$

$$\asymp (\mathbb{E} X_a)^2 \cdot (1 - p) \max_{H \subseteq G, e_H > 0} \frac{1}{\mathbb{E} X_H} = (1 - p) \frac{(\mathbb{E} X_a)^2}{\mathbb{E} X_H}$$

— the penultimate relation follows from the fact that

$$\mathbb{E} X_a \asymp n^{v_a} p^{e_a} \quad \text{i.e. } \exists c_1, c_2 \text{ s.t. } c_1 n^{v_a} p^{e_a} \leq \mathbb{E} X_a \leq c_2 n^{v_a} p^{e_a}$$

$c_1 \cdot n^{\nu_G} \cdot p^{\epsilon_G} \leq \mathbb{E}X_G \leq c_2 \cdot n^{\nu_G} \cdot p^{\epsilon_G}$; for large n .

And also from the fact that, for large n

$$\max_{H \subseteq G, \epsilon_H > 0} \frac{1}{n^{\nu_H} p^{\epsilon_H}} \leq \sum_{H \subseteq G, \epsilon_H > 0} \frac{1}{n^{\nu_H} p^{\epsilon_H}} \leq 2^{\epsilon_G} \cdot \max_{H \subseteq G, \epsilon_H > 0} \frac{1}{n^{\nu_H} p^{\epsilon_H}}$$

— since there are at most 2^{ϵ_G} many terms in the sum.

Hence the proof. \square

Proof (Lemma 3.7.):-

"(i) \Leftrightarrow (ii)" \rightarrow Let $H' \subseteq G$ be s.t. $d(H') = m(G)$. If $n^{\nu_H} p^{\epsilon_H} \rightarrow \infty$ for all $H \subseteq G$, it is true for $H = H'$. So,

$n^{\nu_{H'}} p^{\epsilon_{H'}} = (n p^{\epsilon_{H'}/\nu_{H'}})^{\nu_{H'}} \rightarrow \infty$ as $n \rightarrow \infty$ i.e. $n p^{m(G)} \rightarrow \infty$ as $n \rightarrow \infty$. So $ii) \Rightarrow i)$.

For $p = 1$, $i) \Rightarrow ii)$ is trivial. If, $0 \leq p < 1$, it follows that for any $H \subseteq G$, $n^{\nu_H} p^{\epsilon_H} = (n p^{d(H)})^{\nu_H} \geq (n p^{m(G)})^{\nu_H} \rightarrow \infty$ as $n \rightarrow \infty$. So $i) \Rightarrow ii)$.

"(ii) \Leftrightarrow (iii)" \rightarrow We have, $\mathbb{E}X_H = n C_{\nu_H} \cdot a_H \cdot p^{\epsilon_H}$, from Lemma 3.1; since $n C_{\nu_H} \cdot a_H \asymp n^{\nu_H}$, $\mathbb{E}X_H \asymp n^{\nu_H} \cdot p^{\epsilon_H}$. This gives the both side implications.

"(iii) \Leftrightarrow (iv)" \rightarrow Say $\Phi_G \rightarrow \infty$. Since $\Phi_G = \min_{H \subseteq G} \mathbb{E}X_H$, any larger expectation would go to infinity as well. So $iv) \Rightarrow iii)$.

And, $iii) \Rightarrow iv)$ is trivial since Φ_G is also expectation of some H' and hence $\Phi_G \rightarrow \infty$ as a special case. \square

Remark 3.8. :- If $\Phi_G(n, p) \rightarrow \infty$, $X_G / \mathbb{E} X_G \xrightarrow{P} 1$.

Proof :- $P_{\mathcal{E}_G(n, p)}(|X_G - \mathbb{E} X_G| \geq \varepsilon \cdot \mathbb{E} X_G)$

$$= P_{\mathcal{E}_G(n, p)}\left(\left|\frac{X_G}{\mathbb{E} X_G} - 1\right| \geq \varepsilon\right)$$

$$\leq \frac{\text{Var}(X_G)}{\varepsilon^2 \cdot \mathbb{E}^2 X_G} \quad [\text{Chebyshev's ineq.}]$$

$$= O(1/\Phi_G) \quad [\text{Lemma 3.6.}]$$

$$= o(1).$$

▣

Theorem 3.9. :- For a fixed graph G with at least one edge,

$$\lim_{n \rightarrow \infty} P(\mathcal{E}_G(n, M) \supset G) = \begin{cases} 0, & \text{if } M \ll n^{2-1/m(G)} \\ 1, & \text{if } M \gg n^{2-1/m(G)} \end{cases}$$

Proof :- Containing a fixed subgraph is a monotone property. For $N = \binom{n}{2}$, we take $p = M/N$.

By Thm. 3.5. we have,

$$\lim_{n \rightarrow \infty} P(\mathcal{E}_G(n, M/N) \supset G) = \begin{cases} 0, & \text{if } \frac{M}{N} \ll n^{-1/m(G)} \\ 1, & \text{if } \frac{M}{N} \gg n^{-1/m(G)} \end{cases}$$

For sufficiently large n , and by Corollary 2.5.,

$$P(\mathcal{E}_G(n, M) \supset G) \rightarrow 0 \text{ if } \frac{M}{N} \ll n^{-1/m(G)}$$

$$\text{i.e. } P(\mathcal{E}_G(n, M) \supset G) \rightarrow 0 \text{ for } M \ll n^{2-1/m(G)},$$

$$\text{Similarly, } P(\mathcal{E}_G(n, M) \supset G) \rightarrow 1 \text{ for } M \gg n^{2-1/m(G)}.$$

[Both of them follow from the fact that $N \asymp n^2$]

▣

Example 3.10. :-

(i) For $k \geq 3$, a k -cycle is balanced. Hence the threshold for $\mathcal{G}(n, p)$ to contain a k -cycle is $1/n$, since $m(C_k) = n/n = 1$ for G to be any cycle.

(ii) For $k \geq 2$, the complete graph K_k is balanced, so $m(K_k) = kC_2/k = \frac{k-1}{2}$. So the threshold for $\mathcal{G}(n, p)$ to a.a.s. contain K_k is $n^{-2/(k-1)}$.

4. SUBGRAPH COUNT AT THRESHOLD

We have already seen that for a fixed graph G , the threshold for containment of G in $\mathcal{G}(n, p)$ is $n^{-1/m(G)}$. The question that follows is, whether this is sharp.

This section presents results regarding the asymptotics of \mathbb{P}_G and $np^{m(G)}$, and then shows that the threshold in Thm. 3.5. is coarse. For $p = \Theta(\hat{p})$, the computation of $\lim_{n \rightarrow \infty} P(\mathcal{G}(n, p) \supset G)$ is somewhat difficult in general.

But then, a result, proved independently by Bollobás (1981); and Karoński and Ruciński (1983), for the class of strictly balanced graphs makes it easier. This computes the limiting distribution of X_G .

Theorem 4.1:- Let G be a fixed graph with at least one edge. Then, for every sequence $p = p(n) < 1$,

$$\exp \left\{ -\frac{1}{1-p} \Phi_G \right\} \leq P(\mathcal{G}(n, p) \not\supseteq G) \leq \exp \left\{ -\Theta(\Phi_G) \right\}$$

- proof of this theorem involves the FKG inequality, hence that has been skipped.

Result 4.2:- When $p = \Theta(n^{-1/m(G)})$, we have $\Phi_G = \Theta(1)$ for a graph G .

Proof:- We have already noticed in the proof of Thm. 3.5. that,

$$\Phi_G \asymp \min_{H \subseteq G, e_H > 0} n^{v_H} p^{e_H}$$

For $p = \Theta(n^{-1/m(G)})$,

$$\begin{aligned} \Phi_G &\asymp \min_{H \subseteq G, e_H > 0} n^{v_H} n^{-e_H/m(G)} \\ &\asymp \min_{H \subseteq G, e_H > 0} n^{\{v_H \cdot m(G) - e_H\}/m(G)} \quad \dots * \end{aligned}$$

Since, $m(G) = \max_{H \subseteq G} \frac{e_H}{v_H}$, $\forall H \subseteq G$, $v_H \cdot m(G) - e_H \geq 0$.

So in $*$), the quantity in RHS is minimized when the exponent of n is zero i.e. $v_H/e_H = 1/m(G)$. Therefore -

$$\Phi_G \asymp n^0 = 1 \Rightarrow \Phi_G = \Theta(1). \quad \blacksquare$$

Result 4.3:- If $p = \Theta(n^{-1/m(G)})$, we have

$$0 < \liminf_{n \rightarrow \infty} P(\mathcal{G}(n, p) \supseteq G) \leq \limsup_{n \rightarrow \infty} P(\mathcal{G}(n, p) \supseteq G) < 1$$

Proof:- Using Theorem 4.1 & Result 4.2., as $n \rightarrow \infty$

when $p = \Theta(n^{-1/m(a)})$,

$$0 < \liminf_{n \rightarrow \infty} P(\mathcal{E}_f(n, p) \not\supset G) \leq \limsup_{n \rightarrow \infty} P(\mathcal{E}_f(n, p) \not\supset G) \leq 1.$$

This completes the proof. \square

Result 4.4. :- The threshold in Thm. 3.5 cannot be sharpened.

Proof:- Consider $\eta = 4$, then for $\hat{p} = n^{-1/m(a)}$, set $p = (1 + \eta)\hat{p} = 2n^{-1/m(a)} = \Theta(n^{-1/m(a)})$.

By Result 4.3., though $p \geq (1 + \eta)\hat{p}$ we have

$$\limsup_{n \rightarrow \infty} P(\mathcal{E}_f(n, p) \supset G) < 1$$

Therefore the threshold in 3.5. is not sharp from above.

Similarly, we take $\eta = \frac{1}{2}$; then for $p = (1 - \eta)\hat{p}$, we have $p = \Theta(n^{-1/m(a)})$. Albeit $p \leq (1 - \eta)\hat{p}$, we have from Result 4.3.

$$\liminf_{n \rightarrow \infty} P(\mathcal{E}_f(n, p) \supset G) > 0$$

So the threshold cannot be sharpened from below. Hence the proof. \square

Theorem 4.5. :- If G is a strictly balanced graph and $np^{m(a)} \rightarrow c > 0$, then $X_G \xrightarrow{d} \text{Poi}(\lambda)$, the Poisson distribution with mean $\lambda = c^{v_G}/\text{aut}(G)$.

Proof:- The technique of 'Method of Moments' shall be used to prove this theorem. Let X_G denotes the #of distinct copies of G in $\mathcal{E}_f(n, p)$. Let G_t be the distinct copies of G in K_n for $t = 1, \dots, \binom{n}{v_G} a_G$.

Let I_{G_t} denote the indicator random variable that the graph G_t is contained in $\mathcal{G}(n, p)$. ~~For~~ Therefore,

$$X_G = \sum_t I_{G_t}$$

We consider the factorial moments of X_G . If we can show that the factorial moments of X_G converges to that of Z , for $Z \sim \text{Poi}(\lambda)$, $\forall k \in \mathbb{N}$; the proof is done.

Define, $(X_G)_k = X_G(X_G - 1) \cdots (X_G - k + 1)$, for $k \geq 1$ - the k^{th} factorial moment of X_G .

Then, we have,

$$\begin{aligned} \mathbb{E}(X_G)_k &= \mathbb{E}[X_G(X_G - 1) \cdots (X_G - k + 1)] \\ &= \sum_{G_1, \dots, G_k} P(I_{G_1} = \cdots = I_{G_k} = 1) \\ &= E_k + E'_k \end{aligned}$$

where E_k & E'_k respectively denote the partial sums when the vertex sets of G_1, \dots, G_k are disjoint and not disjoint respectively.

When the vertex sets of G_1, \dots, G_k are disjoint, I_{G_1}, \dots, I_{G_k} are independent. Hence,

$$\begin{aligned} P(I_{G_1} = \cdots = I_{G_k} = 1) &= P(I_{G_1} = 1, \dots, I_{G_k} = 1) \\ &= P(I_{G_1} = 1) \cdots P(I_{G_k} = 1) \\ &= (p^{e_G})^k \end{aligned}$$

Hence, $D_k = C_{G,k} \cdot (p^{e_G})^k$ - where $C_{G,k}$ denote the # of k -vertex disjoint copies of G in K_n .

Now,

$$C_{a,k} = \binom{n}{v_a} \cdot \binom{n-v_a}{v_a} \cdots \binom{n-(k-1)v_a}{v_a} \cdot \left[\frac{v_a!}{\text{aut}(a)} \right]^k$$

— since we may choose first v_a vertices out of n , then v_a vertices out of remaining $n-v_a$ many vertices and so on.

Since G is strictly balanced, $m(a) = e_a/v_a$. So,

$$C_{a,k} = \frac{n!}{(n-kv_a)!} \cdot \frac{1}{(\text{aut}(a))^k}$$

Since $p^{m(a)} \cdot n \rightarrow c$ as $n \rightarrow \infty$ we have,

$$p^{e_a} \cdot n^{v_a} \rightarrow c^{v_a} \text{ as } n \rightarrow \infty$$

$$\text{i.e. } p^{e_a} \sim \frac{c^{v_a}}{n^{v_a}} \Rightarrow [p^{e_a}]^k \sim \frac{(c^{v_a})^k}{n^{kv_a}}$$

$$\text{And, } \frac{n!}{(n-kv_a)!} = n \cdot (n-1) \cdots (n-kv_a+1) \sim n^{kv_a}$$

$$\therefore E_k = C_{a,k} \cdot [p^{e_a}]^k \sim \left[\frac{c^{v_a}}{\text{aut}(a)} \right]^k = \lambda^k$$

If we can show that E_k' is $o(1)$, the proof is completed. Consider a k not mutually vertex disjoint copies of G where are t many vertices. Let e_t denote the minimum # of edges in such t -vertex union.

Claim 4.6. :- For every $k \geq 2$ and $k \leq t < kv_a$, we have $e_t > t m(a)$.

Proof (Claim 4.6.) :- For a graph F , we define,
 $f(F) = m(a) \cdot v_F - e_F$.

We note that, $f(G) = 0$ and since G is strictly balanced, $f(H) \leq 0 > 0$ for every $H \subsetneq G$. For $k=2$, let $F = \cancel{H_1 \cup H_2} \rightarrow F = G_1 \cup G_2$ be a not mutually vertex disjoint union of 2 copies of G . Since,

$$v_{G \cup H} = v_G + v_H - v_{G \cap H}$$

& $e_{G \cup H} = e_G + e_H - e_{G \cap H}$ — for any graphs G & H ; We see that

$f(F_1 \cup F_2) = f(F_1) + f(F_2) - f(F_1 \cap F_2)$ — for any graphs F_1, F_2 . Now, $H = G_1 \cap G_2$ is a proper subgraph of G . Therefore,

$$f(F) = f(G_1 \cup G_2) = f(G_1) + f(G_2) - f(H) = -f(H) < 0.$$

Now, for some $k \geq 3$, let us assume for any not mutually vertex disjoint union of k -copies of G , $f(\bigcup_{i=1}^k G_i) < 0$. Say G_{k+1} is a copy of G s.t. $H = \left(\bigcup_{i=1}^k G_i\right) \cap G_{k+1} \neq \emptyset$. Then,

$$\begin{aligned} f\left(\bigcup_{i=1}^{k+1} G_i\right) &= f\left(\bigcup_{i=1}^k G_i\right) + f(G_{k+1}) - f(H) \\ &= f\left(\bigcup_{i=1}^k G_i\right) - f(H) < 0. \end{aligned}$$

Therefore, $f(F) < 0$ for any such union, especially when the #edges is minimum for union of total t many vertices. Hence, $m(G) \cdot t - e_t < 0$. \blacksquare

Having proven claim 4.6. we denote, $e_t = \delta_t + t m(G)$ where $\delta_t > 0$. Let us denote by \mathcal{F}_k , the family of all graphs obtained by taking unions of k not all pairwise

vertex disjoint copies of G .

$$\therefore E'_k = \sum_{F \in \mathcal{F}_k} f(n, F) \cdot p^{e_F} \quad \text{— where } f(n, F) \text{ denotes}$$

the # of sequences G_{i1}, \dots, G_{ik} of k distinct copies of G s.t.

$$V\left(\bigcup_{j=1}^k G_{ij}\right) = \{1, \dots, v_F\} \quad \& \quad \bigcup_{j=1}^k G_{ij} \cong F$$

for a total of $n C_{v_F}$ many choices. Clearly,

$$f(n, F) \cong n^{v_F} \quad \text{and since } e_t \text{ is the min.}$$

of edges of a t -vertex union; we have

$$\begin{aligned} E'_k &= \sum_{t=k}^{kv_G-1} O(n^t p^{e_t}) \\ &= \sum_{t=k}^{kv_G-1} O\left[\left(np^{m(a)}\right)^t \cdot p^{\delta_t}\right] \end{aligned}$$

Now, $np^{m(a)} \rightarrow c$ implies $p \rightarrow 0$ therefore, as $\delta_t > 0 \forall t$,

$$E'_k = \sum_{t=k}^{kv_G-1} o(1) = o(1). \quad \blacksquare$$

From Result 4.4., we find that $n^{-1/m(a)}$ is a coarse threshold for containment of G . When p is $\Theta(n^{-1/m(a)})$, the derivation of $\lim_{n \rightarrow \infty} P(\mathcal{G}_f(n, p) \supset G)$ may not be easy.

But, for strictly balanced graphs, not only the precise value of the limit, but the entire limiting distribution can be calculated for X_G .

We now shall see the $\mathcal{G}_f(n, M)$ analogue of Thm.

4.5.

Theorem 4.7. :- Let G be a strictly balanced graph, and let X_G denote the # of copies of G in $\mathcal{G}(n, M)$. If $M \sim cn^{2-1/e}$, for some $c > 0$, then $X_G \xrightarrow{d} \text{Poi}(\lambda)$, the Poisson distribution with mean $\lambda = (2c)^{e_G} / \text{aut}(G)$.

Proof: Let $(X_G)_k$ be defined as in Thm. 4.5. The thm. will be proved if we can show $\mathbb{E}(X_G)_k \rightarrow \lambda^k$ for every $k \geq 1$.

We observe,

$$\begin{aligned} \mathbb{E}(X_G)_k &= \sum_{G_1, \dots, G_k} \mathbb{P}(I_{G_1} = \dots = I_{G_k} = 1) \\ &= E_k + E'_k \end{aligned}$$

— where the partial sums E_k & E'_k respectively cover the cases when the vertex sets of the k -union are pairwise disjoint and not pairwise disjoint.

When the vertex sets of G_1, \dots, G_k are pairwise disjoint, I_{G_i} 's are indep. $\forall i$. Therefore, we can choose the k many disjoint copies by choosing them one by one. Firstly from n vertices, then from $n - v_G$ vertices and so on; ..., finally the remaining $M - ke_G$ many edges may be chosen from rest of $N - ke_G$ edges.

Therefore,

$$\begin{aligned} E_k &= \binom{n}{v_G} \frac{v_G!}{\text{aut}(G)} \cdot \binom{n - v_G}{v_G} \cdot \frac{v_G!}{\text{aut}(G)} \times \dots \times \frac{\binom{N - ke_G}{M - ke_G}}{\binom{N}{M}} \\ &= {}^n C_{v_G} \times \dots \times \binom{n - (k-1)v_G}{v_G} \cdot \left[\frac{v_G!}{\text{aut}(G)} \right]^k \cdot \prod_{i=0}^{ke_G-1} \frac{M-i}{N-i} \end{aligned}$$

Since, $\binom{n - r \cdot v_G}{v_G} \approx \frac{n^{v_G}}{v_G!} V r$.

& $\frac{M}{N} \sim \frac{2c}{n^{v_G/e}}$, we get

$$E_k \sim \frac{n^{v_G}}{v_G!} \left[\frac{n^{v_G}}{v_G!} \right]^k \cdot \left[\frac{v_G!}{\text{aut}(G)} \right]^k \cdot \left[\frac{2c}{n^{v_G/e_G}} \right]^{k e_G}$$

$$= \left[\frac{(2c)^{e_G}}{\text{aut}(G)} \right]^k = \lambda^k.$$

All we need to show is now, that $E'_k = o(1)$. From Claim 4.6., $e_t > t m(G)$ for any non-vertex disjoint copies union of copies of G , for G strictly balanced.

Therefore,

$$E'_k = \sum_{t=v_G}^{k v_G - 1} O \left(\binom{n}{t} \cdot \left[\binom{t}{v_G} \cdot \frac{v_G!}{\text{aut}(G)} \right]^k \cdot \binom{N - e_t}{M - e_t} / N^{C_M} \right)$$

[Since, $\binom{N - r_1}{M - r_1} > \binom{N - r_2}{M - r_2}$ for $r_2 > r_1$]

$$= \sum_{t=v_G}^{k v_G - 1} O \left(n^t \cdot \prod_{i=0}^{e_t - 1} \frac{M - i}{N - i} \right)$$

$$= \sum_{t=v_G}^{k v_G - 1} O \left(n^t \cdot (M/N)^{e_t} \right)$$

$$= \sum_{t=v_G}^{k v_G - 1} O \left[\left(n \cdot (M/N)^{m(G)} \right)^t \cdot (M/N)^{\delta_t} \right]$$

[where, $e_t = \delta_t + t m(G)$]

$\therefore n \cdot \left(\frac{M}{N} \right)^{m(G)} \rightarrow (2c)^{m(G)}$ hence $M/N \rightarrow 0$ as $n \rightarrow \infty$.

Therefore, $E'_k = \sum_{t=v_G}^{k v_G - 1} o(1) = o(1)$. ▀

APPENDIX

Result:- For $k \geq 1$, $\binom{n}{k} \geq \left(\frac{n}{k}\right)^k$.

Proof:- $n C_k = \frac{n!}{k!(n-k)!} = \frac{n(n-1)\dots(n-k+1)}{k(k-1)\dots(k-k+1)}$

Now, $\frac{n-r}{k-r} \geq \frac{n}{k}$ for $0 \leq r < k$ hence the proof. \square

Result:- For any r, k s.t. $n \geq r+k$, $\binom{n-r}{k} \asymp n^k$.

Proof:- $\binom{n-r}{k} = \frac{(n-r)!}{k!(n-k-r)!}$
 $= \frac{(n-r)(n-r-1)\dots(n-r-(k-1))}{k(k-1)\dots(k-(k-1))}$

$\asymp (n-r)^k \asymp n^k$. \square

Corollary:- For any r, k s.t. $n \geq r+k$, $\binom{n-r}{k} \sim \frac{n^k}{k!}$.

Theorem:- When $X = \sum_{i \in I} I_i$ is a sum of indicators,

then

$$\mathbb{E}(X)^r = \sum_{i_1, \dots, i_r \in I}^* P(I_{i_1} = \dots = I_{i_r} = 1)$$

where \sum_{i_1, \dots, i_r}^* denotes sum over distinct indices.

Result (Method of Moments):-

a) For a non(-ve) integer valued random variable X ,

$$P(X > 0) \leq \mathbb{E}X,$$

b) For any random variable X with $\mathbb{E}X > 0$,

$$P(X = 0) \leq \frac{\text{Var}(X)}{(\mathbb{E}X)^2}.$$

Lemma:- For an increasing property \mathcal{Q} -

a) $0 \leq p_1 \leq p_2 \leq 1$ implies

$$P(\mathcal{G}(n, p_1) \in \mathcal{Q}) \leq P(\mathcal{G}(n, p_2) \in \mathcal{Q})$$

b) $0 \leq M_1 \leq M_2 \leq N$ implies

$$P(\mathcal{G}(n, M_1) \in \mathcal{Q}) \leq P(\mathcal{G}(n, M_2) \in \mathcal{Q}).$$

Asymptotic Notations:-

i) $a_n = O(b_n)$ as $\lim n \rightarrow \infty$, if $\exists C \in \mathbb{R}$ and $n_\epsilon \in \mathbb{N}$ s.t.

$$|a_n| \leq C b_n \quad \forall n \geq n_\epsilon.$$

ii) $a_n = \Omega(b_n)$ as $\lim n \rightarrow \infty$, if $b_n = O(a_n)$.

iii) $a_n = \Theta(b_n)$ if $a_n = O(b_n)$ and $a_n = \Omega(b_n)$.

iv) $a_n \asymp b_n$, if $a_n = \Theta(b_n)$

v) $a_n \sim b_n$ if as $\lim n \rightarrow \infty$, $a_n/b_n \rightarrow 1$.

vi) $a_n = o(b_n)$, if as $\lim n \rightarrow \infty$ $a_n/b_n \rightarrow 0$, i.e. $\forall \epsilon > 0$

$$\exists N_\epsilon \text{ s.t. } \forall n \geq N_\epsilon \quad |a_n/b_n| < \epsilon.$$

vii) $a_n \gg b_n$ or $b_n \ll a_n$ if $b_n = o(a_n)$

- We say, A_n , an event related to a random structure and depending on n , holds a.a.s i.e asymptotically almost sure if $P(A_n) \rightarrow 1$ as $n \rightarrow \infty$.

Notations:-

$G(n, p) \rightarrow$ Binomial Random graph with edge prob. p .

$G(n, M) \rightarrow$ Uniform Random graph with M edges.

$V(G) \rightarrow$ Vertex set of graph G

$E(G) \rightarrow$ Edge set of graph G

$|E(G)| / |G| \rightarrow$ #of edges of G [also e_G]

$|V(G)| \rightarrow$ #of vertices of G [also v_G]

$\text{aut}(G) \rightarrow$ size of automorphism group of G

$\mathbb{E}(X)_r \rightarrow r^{\text{th}}$ factorial moment of X

$d(G) \rightarrow$ density of graph G

$m(G) \rightarrow$ maximum density of graph G .

$\Gamma \rightarrow [n] \times [n]$, set of all possible edges of K_n .

$[n] \rightarrow \{1, 2, \dots, n\}$

$2^\Gamma \rightarrow$ power set of Γ

$N \rightarrow nC_2 = |\Gamma|$

Exercises:-

- | | |
|---------------------|----------------|
| a) Lemma 2.1. | f) Remark 3.8. |
| b) Claim 2.2. | g) Result 4.2. |
| c) Proposition 2.4. | h) Result 4.4. |
| d) Corollary 2.5. | |
| e) Claim 3.2. | |

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