More proof Sketches Regarding the Closure of Limiting Probabilities in Sparse Random Hyper-graphs

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February 4, 2020

1 Preliminaries

 $G^d(N,p)$ denotes the binomial model of random d-uniform hyper-graphs. Consider $d \geq 2$ fixed for the rest of this writing.

Theorem 1.1. Let c < (d-2)!. Then, a.a.s all the components of $G^d(N, p(N))$, where $p(N) \sim c/N^{d-1}$, are either trees or unicycles.

Proof. See [1] for d=2 and [2] for the general case.

Está todo hecho en el modelo uniforme, pero la transferencia uniforme-> binomial es "sencilla"

We will call the **fragment** F_N to the union of the unicyclic components in $G^d(N, p(N))$.

Theorem 1.2. Let c < (d-2)! and let $p(N) \sim c/N^{d-1}$. Let δ_N be the random variable that counts the vertices in F_N . Then there is some constant C such that $E[\delta_n]$ is smaller than C for any N.

Este teorema lo he visto para grafos en el artículo de Erdos de 1960, y más completo en el libro de Karonski, por ejemplo. Para hypergrafos no lo he encontrado, pero igual es cosa de buscar mejor. Lo demuestro de todas formas.

Proof. Let $C_d(m)$ denote the number of connected labeled d-uniform hypergraphs with m edges and n := (d-1)m vertices. It is satisfied that for big values of m:

$$C_d(m) \le \frac{n^n}{e^{(m-n)}} \frac{1}{(d-2)!^m},$$

where the constant hidden by the O-notation depends only on d. Let $X_{N,m}$ be the random variable that counts the number of unicyclic components in $G^d(N, c/N^{d-1})$ with exactly m edges. Then we have $\delta_N = \sum_{m=2}^{N/(d-1)} (d-1)m \cdot X_{N,m}$. Also,

$$E[X_{N,m}] \leq {N \choose n} p(N)^m (1 - p(N))^{{N \choose d} - {N-n \choose d} - m} \frac{n^n}{e^{(n-m)}} \frac{1}{(d-2)!^m}$$

$$\leq \frac{N^n e^n}{n^n} e^{-\frac{n(n-1)}{2N}} p(N)^m e^{-p(N)} [{N \choose d} - {N-n \choose d} - m] \frac{n^n}{e^{(n-m)}} \frac{1}{(d-2)!^m}$$

$$= \left(\frac{c}{(d-2)!}\right)^m e^{n - \frac{n(n-1)}{2N}} - p(N) [{N \choose d} - {N-n \choose d} - m] + (m-n)$$

$$(1)$$

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Operating on the exponent of e in the last term:

$$\begin{split} n - \frac{n(n-1)}{2N} - p(N) \left[\binom{N}{d} - \binom{N-n}{d} - m \right] + (m-n) \leq \\ - \frac{n(n-1)}{2N} - p(N) \left[\binom{N}{d} - \binom{N-n}{d} \right] + p(N)m + m \leq \\ m \left(- \frac{(d-1)}{2} - \frac{c}{(d-2)!} + p(N) + 1 \right) \leq \\ m \left(1 - \frac{c}{(d-2)!} \right). \end{split}$$

Thus, substituting in eq. (1) we obtain

$$E[X_{N,m}] \le \left(\frac{c}{(d-2)!}e^{1-\frac{c}{(d-2)!}}\right)^m$$
 (2)

One can easily check that xe^{1-x} grows monotonously from 0 to 1 as x goes from 0 to 1. Thus, $\frac{c}{(d-2)!}e^{1-\frac{c}{(d-2)!}}<1$.

By definition it is satisfied

$$E[\delta_N] = \sum_{m=2}^{N/(d-1)} m E[X_{N,m}],$$

except for the case d=2, where the sum starts at m=3 instead of m=2. This is because there are no connected graphs with 2 vertices and 2 edges. Because of eq. (2), for sufficiently large values of m the terms $m \to \mathbb{E}[X_{N,m}]$ are bounded by $m(\frac{c}{(d-2)!}e^{1-\frac{c}{(d-2)!}})^m$ uniformly for all values of N. Otherwise, for small values of m, the $m \to \mathbb{E}[X_{N,m}]$ are bounded as well because

$$\lim_{N \to \infty} m \mathbb{E}[X_{N,m}] = \left(ce^{\frac{c}{(d-2)!}}\right)^m \frac{C_d(m)}{(m \cdot (d-1))!}$$

In consequence, using the dominated converge theorem we can conclude that

$$\lim_{N \to \infty} \mathbf{E}[\delta_N] = \sum_{m=2}^{N/(d-1)} m \mathbf{E}[X_{N,m}]$$

exists and is not infinite.

Theorem 1.3. Let c < (d-2)!, and let $p(N) \sim c/N^{d-1}$. For any $k \ge 2$, let $\gamma_{N,\ge k}$ be the random variable that counts how many cycles with at least k edges lie in $G^d(N, p(N))$. Then

$$\lim_{N \to \infty} E[\gamma_{N, \ge k}] = \sum_{l=k}^{\infty} \left(\frac{c}{(d-2)!}\right)^{l} \frac{1}{2l}$$

In particular, if γ_N is the random variable that counts the cycles in $G^d(N, p(N))$ then, if d > 2:

$$\lim_{N \to \infty} E[\gamma_N] = \begin{cases} \frac{c}{2(d-2)!} + \ln\left(1 - \frac{c}{2(d-2)!}\right), & \text{if } d > 2\\ \frac{c}{2} + \frac{c^2}{4}\ln\left(1 - \frac{c}{2}\right), & \text{if } d = 2. \end{cases}$$

Esto está hecho en el artículo de Erdos para grafos, y para hypergrafos no lo he visto.

Proof. For $k \geq 2$ $(k \geq 3 \text{ if } d = 2)$, let $\gamma_{N,k}$ be the random variable that counts the k-cycles that lie in $G^d(N, p(N))$. A simple computation yields $\mathrm{E}[\gamma_{N,k}] = \frac{(N)_{k(d-1)}}{2k} \left(\frac{c}{N^{d-1}}\right)^k$, and $\lim_{N \to \infty} \mathrm{E}[\gamma_{N,k}] = \frac{c^k}{2k}$.

Not only this, but also $E[\gamma_{N,k}] \leq \frac{c^k}{2k}$ for all N. In consequence, applying the dominated convergence theorem we obtain

$$\lim_{N \to \infty} \sum_{l=k}^{\infty} \mathrm{E}[\gamma_{N,l}] = \sum_{l=k}^{\infty} \frac{c^l}{2l}.$$

Using that $\gamma_{N,\geq k}$ is the sum of all the $\gamma_{N,l}$ for $l\geq k$ and the Taylor expansion of ln(1-x) yields the desired results.

Given 0 < c < (d-2)! we define the function $B_d(c)$ as the limit as N tends to infinity of the expected number of cycles in $G^d(N, c/N^{d-1})$. Because of our last theorem

$$B_d(c) = \begin{cases} \frac{c}{2(d-2)!} + \ln\left(1 - \frac{c}{2(d-2)!}\right), & \text{if } d > 2\\ \frac{c}{2} + \frac{c^2}{4}\ln\left(1 - \frac{c}{2}\right), & \text{if } d = 2. \end{cases}$$

Corollary 1.1. Let c < (d-2)! and $p(N) \sim c/N^{d-1}$. For each $k \in \mathbb{N}$ let $Z_{N,k}$ be the random variable that counts the unicyclic components in $G^d(N, p(N))$ with exactly k edges. Then

$$\sum_{i=1}^{\infty} \lim_{N \to \infty} \mathrm{E}\big[Z_{N,i}\big] = \lim_{N \to \infty} \mathrm{E}\big[\sum_{i=1}^{\infty} Z_{N,i}\big] = B_d(c).$$

A simple application of the factorial moments method proves the following theorem:

Theorem 1.4. Let $k_1, \ldots, k_j \geq 2$ (≥ 3 if d=2). Then, as N tends to infinity the γ_{N,l_i} 's converge in distribution to independent Poisson variables with mean values $\lambda_i := \frac{c^{l_i}}{2l_i}$ respectively. That is, for any $a_1, \ldots, a_j \in \mathbb{N}$,

$$\lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^r \gamma_{N,l_i} = a_i\right) = \prod_{i=1}^j e^{-\lambda_i} \frac{\lambda_i^{a_i}}{a_i!}$$

Esto está hecho en el libro de Bollobás de random graphs. Para hypergrafos no lo he encontrado, pero realmente es lo mismo. Si queréis lo hago.

Let H be an unicycle and let m = |E(H)|, n = |V(H)| = m(d-1). Let $X_{N,H}$ be the random variable that counts the number of connected components in $G^d(N, p(N))$ isomorphic to H. Then

$$E[X_{N,H}] = \frac{(N)_n}{|Aut(H)|} p(N)^m (1 - p(N))^{\binom{N}{d} - \binom{N-n}{d} - m}.$$

And if $p(N) \sim c/N$,

$$\lim_{N \to \infty} \mathrm{E}[X_{N,H}] = \frac{c^m}{|Aut(H)|} e^{\lim_{N \to \infty} c \frac{\binom{N}{d} - \binom{N-n}{d} - m}{N^{d-1}}} = \frac{c^m}{|Aut(H)|} e^{c \frac{m}{(d-2)!}}.$$

For convenience's sake we will often use the auxiliary variable $s = \frac{c}{(d-2)!}e^{\frac{c}{(d-2)!}}$. We can rewrite last limit in terms of s as:

$$\lim_{N \to \infty} E[X_{N,H}] = (s)^m \frac{(d-2)!^m}{|Aut(H)|}.$$

Another application of the factorial moments method proves the next theorem:

Theorem 1.5. Let H_1, \ldots, H_j be unicycles, and let $P(N) \sim c/N$. Then, as N tends to infinity, the X_{N,H_i} 's converge in distribution to independent Poisson variables with means $\lambda_i = s^{|E(H_i)|} \frac{(d-2)!^{|E(H_i)|}}{|Aut(H_i)|}$ respectively. That is, for any $a_1, \ldots, a_j \in \mathbb{N}$,

$$\lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{r} X_{N,H_i} = a_i\right) = \prod_{i=1}^{j} e^{-\lambda_i} \frac{\lambda_i^{a_i}}{a_i!}$$

Next we show some stuff

Theorem 1.6. Let 0 < c < (d-2)! and $p(N) \sim c/N$. For $i \in \mathbb{N}$ let $\lambda_i = \left(\frac{c}{(d-2)!}\right)^i \frac{1}{2i!}$. Let A_N be the event that $G^d(n, p(N))$ contains no cycles. Define $F_d := F_d(c)$ as

$$F_d(c) = \begin{cases} e^{\sum_{i=2}^{\infty} \lambda_i} = e^{\frac{c}{2(d-2)!}} \sqrt{1 - \frac{c}{(d-2)!}} & \text{if } d > 2\\ e^{\sum_{i=3}^{\infty} \lambda_i} = e^{\frac{c}{2} + \frac{c^2}{4}} \sqrt{1 - c} & \text{if } d = 2. \end{cases}$$

Then it is satisfied

$$\lim_{N \to \infty} \Pr(A_N) = F_d$$

Esto está hecho para grafos en [1].

Proof. For each $k \in \mathbb{N}$ define $F_{d,k} := F_{d,k}(c)$ as

$$F_{d,k}(c) = \begin{cases} e^{\sum_{i=2}^{k} -\lambda_i} & \text{if } d > 2\\ e^{\sum_{i=3}^{k} -\lambda_i} & \text{if } d = 3. \end{cases}$$

A simple computation using the Taylor expansion of $\ln(1-x)$ shows that $\lim_{k\to\infty} F_{d,k} = F_d$. Fix an arbitrary $\epsilon > 0$. We show that there exists a constant k satisfying

$$\left| \lim_{N \to \infty} \Pr(A_N) - F_{d,j} \right| \le \epsilon \text{ for any } j \ge k.$$

For each $k \in N$ let $A_{N,k}$ be the event that $G^d(N, p(N))$ contains no cycle with length at most k. Using theorem 1.4, we obtain

$$\lim_{N \to \infty} \Pr(A_{N,k}) = F_{d,k}.$$

For any $k \in \mathbb{N}$ let $\gamma_{N,\geq k}$ be the random variable that counts the number of cycles in $G^d(N, p(N))$ with length at least k. Then, using theorem 1.3 we obtain that $\lim_{k\to\infty} \lim_{N\to\infty} \mathbb{E}[\gamma_{N,\geq k}] = 0$.

Fix k such that for any $j \geq k$

$$\left| \lim_{N \to \infty} \mathrm{E}[\gamma_{N, \geq k}] \right| \leq \epsilon.$$

Notice that for any j, " A_N is true and $A_{N,j}$ is false" if and only if $\Pr(\gamma_{N,\geq j} \geq 1)$. Also, by Markov inequality, $\Pr(\gamma_{N,\geq j} \geq 1) \leq \mathbb{E}[\gamma_{N,\geq j}]$. In consequence, for any $j \geq k$

$$\lim_{N \to \infty} \left| \Pr(A_N) - \Pr(A_{N,j}) \right| \le \epsilon.$$

In consequence, for any $j \geq k$

$$\left|\lim_{N\to\infty} \Pr(A_N) - F_{d,j}\right| \le \left|\lim_{N\to\infty} \Pr(A_{N,j}) - F_{d,j}\right| + \epsilon = \epsilon,$$

and we are finished.

Theorem 1.7. Let 0 < c < (d-2)!, and $p(N) \sim c/N^{d-1}$. Let H be an hypergraph whose components are all unicycles, and let $F_d := F_d(c)$ be as in last theorem. Then

$$\lim_{N \to \infty} \Pr\left(F_N \simeq H\right) = F_d(c) \left(\frac{c}{(d-2)!} e^{\frac{c}{(d-2)!}}\right)^{e(H)} \frac{(d-2)!^{e(H)}}{|Aut(H)|}$$

Proof. Fix such H. Let $U_1, U_2, \ldots, U_i, \ldots$ be an enumeration of all unicycles in a way such that $e(U_i) \leq e(U_j)$ if $i \leq j$. For each $i \in \mathbb{N}$ let a_i be the number of connected components of H that are isomorphic to U_i , and let $X_{N,i}$ be the random variable that counts the number of connected components in $G^d(N, P(N))$ that are isomorphic to U_i . Clearly, $F_N \simeq H$ if and only if $X_{N,i} = a_i$ for all i. Thus,

$$\lim_{N \to \infty} \Pr(F_N \simeq H) = \lim_{N \to \infty} \Pr(\bigwedge_{i=1}^{\infty} X_{N,i} = a_i).$$

First, we are going to show that

$$\lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{\infty} X_{N,i} = a_i\right) = \lim_{j \to \infty} \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i\right).$$

Fix $\epsilon > 0$ an arbitrarily small real constant. We need to prove that there exists some $j_0 \in \mathbb{N}$ satisfying

$$\left| \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i \right) - \lim_{j \to \infty} \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i \right) \right| \le \epsilon \text{ for all } j \ge j_0.$$

For each $k \in \mathbb{N}$ let $Y_{N,k}$ be the random variable that counts the uni-cyclic connected components of $G^d(N, p(N))$ with exactly k edges. By theorem 1.2 we have that for some $k_0 \in \mathbb{N}$

$$\lim_{N \to \infty} \sum_{l=k_0}^{\infty} \mathrm{E}\big[Y_{N,l}\big] \le \epsilon$$

Let k_1 be the maximum number of edges in a connected component of H, and let $k = \max(k_0, k_1 + 1)$. Finally, fix j_0 such that $e(U_j) > k_1$ for any $j \ge j_0$.

Given any $j \geq j_0$, $F_N \simeq H$ if and only if

$$\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i\right) \wedge \left(\sum_{l=k}^{\infty} Y_{N,l} = 0\right)$$

Using Markov inequality we get

$$\lim_{N \to \infty} \Pr\left(\sum_{l=k}^{\infty} Y_{N,l} \ge 1\right) \le \epsilon$$

Thus,

$$\left| \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i \right) - \lim_{j \to \infty} \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i \right) \right| \le \epsilon,$$

as we wanted to prove.

Using theorem 1.5 we get

$$\lim_{j \to \infty} \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} X_{N,i} = a_i\right) = \prod_{i=1}^{\infty} e^{-\lambda_i} \frac{\lambda_i^{a_i}}{a_i!},$$

where $\lambda_i = s^{e(U_i)} \frac{(d-2)!^{e(U_i)}}{|Aut(U_i)|} = \lim_{N \to \infty} E[X_{N,i}]$, and s = s(c) is defined as in the statement of the theorem. Using corollary 1.1 we obtain

$$\sum_{i=1}^{\infty} \lambda_i = B_d(c),$$

and in consequence

$$\prod_{i=1}^{\infty} e^{-\lambda_i} = e^{-B_d(c)} = A_d(c).$$

The following identities hold:

$$\sum_{i=1}^{\infty} e(U_i)a_i = e(H) \qquad \prod_{i=1}^{\infty} |Aut(U_i)^{a_i}a_i! = |Aut(H)|.$$

As a consequence we get

$$\prod_{i=1}^{\infty} \frac{\lambda_i^{a_i}}{a_i!} = \prod_{i=1}^{\infty} (s(d-2)!)^{e(U_i)a_i} \frac{1}{|aut(U_i)|^{a_i}a_i!} = s^{e(H)} \frac{(d-2)!^{e(H)}}{|Aut(H)|},$$

and the theorem follows.

Let us denote by \mathcal{U} the class of hypergraphs whose connected components are unicycles. For the case d=2 the asymptotic distribution of the fragment F_N coincides with the Boltzmann-Poisson distribution of random graphs from \mathcal{U} described in [3].

Tobias de una forma un poco críptica da a entender que usar el teorema 1.3 de [3] sirve para algo. Yo no he sabido cómo o para qué.

For completeness sake we give an argument of why the asymptotic distribution of F_N is indeed a probability distribution.

Theorem 1.8. Let 0 < c < (d-2)! and let $p(N) \sim c/N^{d-1}$. Let $H_1, \ldots H_k, \ldots$ be an enumeration of all hypergraphs in \mathcal{U} . For each $i \in \mathbb{N}$ denote by p_i the limit $\lim_{N \to \infty} \Pr(F_N \simeq H_i)$. Then

$$\sum_{i=1}^{\infty} p_i = 1.$$

Proof. Let $\epsilon > 0$ be an arbitrarily small real constant. We show that there exists some $j_0 \in \mathbb{N}$ such that

$$1 - \sum_{i=1}^{j} p_i \le \epsilon \quad \text{ for all } j \ge j_0.$$

Let $m = \lim_{N \to \infty} \mathbb{E}[e(F_N)]$. Notice that m exists by theorem 1.2. Define $M = m/\epsilon$. Then

$$\lim_{N \to \infty} \Pr(e(F_N) \ge M) \le \epsilon.$$

Let j_0 be such that $e(H_i) \geq M$ for all $i \geq j_0$. Then, given any $j \geq j_0$,

$$1 - \sum_{i=1}^{j} p_i = \lim_{N \to \infty} \Pr\left(\bigwedge_{i=1}^{j} F_N \not\simeq H_i\right) \le \lim_{N \to \infty} \Pr\left(e(F_N) \ge M\right) \le \epsilon,$$

and the result follows.

Theorem 1.9. Let 0 < c < (d-2)!, and $p(N) \sim c/N^{d-1}$. Let H_1, \ldots, H_i, \ldots be an enumeration of all hypergraphs in \mathcal{U} and for each $i \in \mathbb{N}$ let $p_i = \lim_{N \to \infty} \Pr(F_N \simeq H_i)$. Consider the sets

$$L_c := \{ \lim_{N \to \infty} \Pr(G^d(N, p(N)) \text{ satisfies } P) \mid P \text{ FO property} \},$$

and

$$S_c := \{ \sum_{H: \in T} p_i \, | \, T \subset \mathcal{U} \, \}.$$

Then it is satisfied that $\overline{L_c} = S_c$.

Proof. We will prove the statement by showing both $S_c \subseteq \overline{L_c}$ and $\overline{L_c} \subseteq S_c$. We begin with $S_c \subseteq \overline{L_c}$. Let $T \subset \mathcal{U}$, and let $\epsilon > 0$ be an arbitrarily small real number. We show that there exists a first order property P such that

$$\left| \lim_{N \to \infty} \Pr \left(G^d(N, p(N)) \text{ satisfies } P \right) - \sum_{H_i \in T} p_i \right| \le \epsilon$$

. For each $k \in \mathbb{N}$ let $F_{N,k}$ be the union of connected components in $G^d(N, p(N))$ that are unicycles with no more than k edges, and let \mathcal{U}_k be the class of hypergraphs whose connected components are unicycles with at most k edges. Given any $H \in \mathcal{U}_{\parallel}$, the property $F_{N,k} \simeq H$ is expressible in FO logic.

References

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