

Probability - Exercise Sheet 1 - Probability and Random Experiments
CHAU Dang Minh

Exercise 2. (Random coloring of a complete graph. Ramsey numbers.) Let $K_n, n \geq 2$ be the complete graph of n vertices. Let $R(k, l)$ be the smallest integer n such that any two colorings of the edges of K_n with red and blue contains either a red complete subgraph of k vertices or a blue complete subgraph of l vertices. We want to show that $R(k, k) \geq 2^{k/2}$ for all $k \geq 3$.

1. Show that $R(2, 2) = 2, R(3, 2) = 3, R(3, 3) = 4$.
2. Fix n and color randomly the edges of K_n with red and blue. For any $R \subset [n]$ of cardinality k , let K_R be the complete subgraph of K_n with vertices in R .
 - (a) Give a probabilistic model for the random choice of colors for the edges of K_n .
 - (b) Prove that the probability that there exists R such that K_R is monochromatic is bounded by $\binom{n}{k} \frac{2}{2^{\binom{k}{2}}}$.
 - (c) Prove that if $\binom{n}{k} \frac{2}{2^{\binom{k}{2}}} < 1$, then $R(k, k) > n$.
 - (d) Prove that for all $k \geq 3$, if $n \leq \lfloor 2^{k/2} \rfloor$, then $\binom{n}{k} \frac{2}{2^{\binom{k}{2}}} < 1$.
 - (e) Complete the proof.

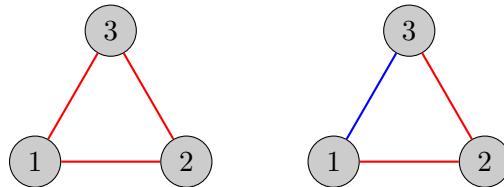
Solution.

1. We note that $R(k, l) \geq \max\{k, l\}$. Furthermore, if $m > n$ then K_m contains K_n as a complete subgraph. Hence if K_n has a satisfying coloring, then so does K_m . Therefore we only need to find the smallest n such that any coloring of K_n contains either a red complete subgraph of k vertices or a blue complete subgraph of l vertices.

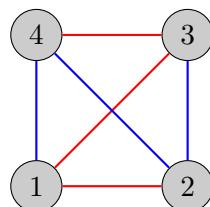
- In any coloring of K_2 , the only edge is either red (left) or blue (right), hence it contains either a red complete subgraph of 2 vertices or a blue complete subgraph of 2 vertices. Therefore, $R(2, 2) = 2$.



- The coloring where all three edges are in red satisfies the fact that there is a red 3-complete subgraph. In other colorings, at least one edge is in blue, which makes a blue 2-complete subgraph. Therefore, $R(3, 2) = 3$.



- Consider the following coloring of K_4 . Neither a red 3-complete subgraph nor a blue 3-complete subgraph exists. Therefore, $R(3, 3) > 4$.



2.

- (a) The sample space contains $2^{\binom{n}{2}}$ possible colorings of the edges of K_n i.e.

$$\Omega = \{f \mid f : [n] \times [n] \rightarrow \{\text{red, blue}\}\}.$$

We have $|\Omega| = \binom{n}{2}$. The σ -algebra \mathcal{F} is chosen to be the power set of Ω . The probability measure \mathbb{P} is uniform on Ω i.e. for any event $A \in \mathcal{F}$,

$$\mathbb{P}(A) = \frac{|A|}{2^{\binom{n}{2}}}.$$

- (b) The event that there exists R such that K_R is monochromatic is

$$E = \bigcup_{\substack{R \subset [n] \\ |R|=k}} A_R.$$

where A_R is the event that K_R is monochromatic. For each subset $R \subset [n]$ of cardinality k , we have

$$|A_R| = 2 \times 2^{\binom{n}{2} - \binom{k}{2}} = 2^{k+1},$$

since the only two ways to color K_R in a monochromatic way are all red or all blue and for each of these two ways, there are $2^{\binom{n}{2} - \binom{k}{2}}$ ways to color the remaining edges.

$$\mathbb{P}(A_R) = \frac{2 \times 2^{\binom{n}{2} - \binom{k}{2}}}{2^{\binom{n}{2}}} = \frac{2}{2^{\binom{k}{2}}}, \forall R \subset [n], |R| = k.$$

On the other hand, there are $\binom{n}{k}$ ways to choose R . By σ -additivity of \mathbb{P} , we have

$$\mathbb{P}(E) = \mathbb{P} \left(\bigcup_{\substack{R \subset [n] \\ |R|=k}} A_R \right) \leq \sum_{\substack{R \subset [n] \\ |R|=k}} \mathbb{P}(A_R) = \binom{n}{k} \frac{2}{2^{\binom{k}{2}}}.$$

- (c) Suppose that $R(k, k) \leq n$. Then for any coloring of K_n , there exists a red complete subgraph of k vertices or a blue complete subgraph of k vertices. In other words, the event E always happens, i.e. $\mathbb{P}(E) = 1$. Contrapositively, given that $\mathbb{P}(E) = \binom{n}{k} \frac{2}{2^{\binom{k}{2}}} < 1$, we must have $R(k, k) > n$.

- (d) Firstly, notice that for $k \leq n < m$, $\binom{n}{k} < \binom{m}{k}$. It is sufficient to show that $\binom{n}{k} < \binom{n+1}{k}$. Equivalently,

$$\begin{aligned} \frac{n!}{k!(n-k)!} &< \frac{(n+1)!}{k!(n+1-k)!} \\ \iff (n-k+1)(n-k+2)\dots n &< (n-k)(n-k+1)\dots(n+1) \end{aligned}$$

The last inequality is true, since $n - k + i < n - k + i + 1$ for all $i = 1, 2, \dots, k$. Therefore, it suffices to show that $\binom{\lfloor 2^{k/2} \rfloor}{k} \frac{2}{2^{\binom{k}{2}}} < 1$.

For $k = 3$, we have $\lfloor 2^{3/2} \rfloor = 2\sqrt{2} = 2$. Hence $\binom{\lfloor 2^{3/2} \rfloor}{3} \frac{2}{2^{\binom{3}{2}}} = \binom{2}{3} \frac{2}{2^3} = 0 < 1$.

For $k = 4$, we have $\lfloor 2^{4/2} \rfloor = 4$. Hence $\binom{\lfloor 2^{4/2} \rfloor}{4} \frac{2}{2^{\binom{4}{2}}} = \binom{4}{4} \frac{2}{2^6} = \frac{1}{32} < 1$.

For $k \geq 5$, we have

$$\begin{aligned}
\binom{\lfloor 2^{k/2} \rfloor}{k} \frac{2}{2^{\binom{k}{2}}} &= \frac{(\lfloor 2^{k/2} \rfloor - k + 1) \dots \lfloor 2^{k/2} \rfloor}{k!} \frac{2}{2^{\binom{k}{2}}} \\
&\leq \frac{(2^{k/2} - k + 1) \dots 2^{k/2}}{k!} \frac{2}{2^{\binom{k}{2}}} \\
&\leq \frac{2^{k^2/2}}{k!} \frac{2}{2^{k(k-1)/2}} = \frac{2^{k/2+1}}{k!} = \frac{2^{k/2+1}}{2 \dots k} \\
&\leq \frac{2^{k/2+1}}{2^{k-1}} = 2^{2-k/2} \\
&\leq 2^{2-5/2} = \frac{1}{\sqrt{2}} \\
&< 1.
\end{aligned}$$

(e) Take $n = \lfloor 2^{k/2} \rfloor$, from questions (c) and (d), we have $R(k, k) > \lfloor 2^{k/2} \rfloor$, which means

$$R(k, k) \geq \lfloor 2^{k/2} \rfloor + 1 > 2^{k/2}.$$