

Thresholds

PLAN (no plan survives first contact with the enemy)
basics

first moment does

first moment doesn't → coupon collection,

too many examples

"gap"

KK Conj → Talagrand

→ Friedgut

"containers" (BMS/ST)

Shamir

Exam 1 $2^X = \{\text{subsets of } X\}$

a.a.

FINITE

$\mathcal{F} \subseteq 2^X$ ("family", "property")

(usually)

increasing

$B \supseteq A \in \mathcal{F} \Rightarrow B \in \mathcal{F}$

μ_p pred. prob. meas. on 2^X :

$$\mu_p(A) = p^{|A|} (1-p)^{|X \setminus A|} \quad A \subseteq X$$

notation:

$$A \sim \mu_p \equiv A = X_p$$

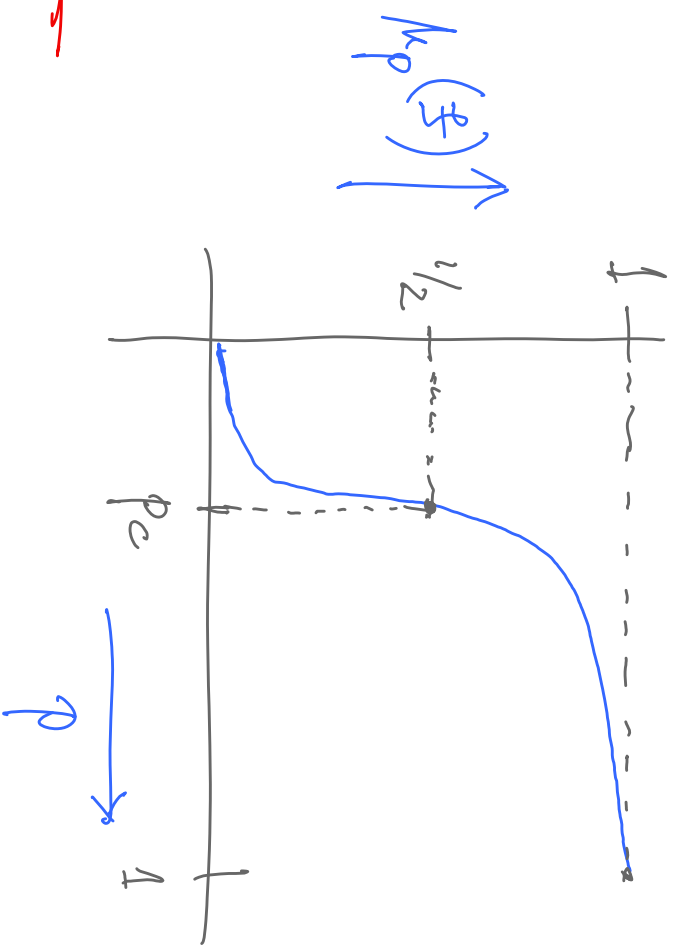
~~EX~~ (obvious...)

\mathcal{F} incr. \Rightarrow $\mu_p(\mathcal{F})$ incr. in p

Threshold:

$p_c = p_c(\mathcal{F})$ does

$\mu_{p_c}(\mathcal{F}) = 1/2$



① usually hope for $\Theta(p_c)$ (order of mag.)
(sometimes do better)

② also: how sharp?

E.g. k-SAT

$X =$ k-clauses from $\{x_1, \dots, x_n\}$

$x_3 \vee \bar{x}_5 \vee x_{22}$ ($k=3$)

$\forall \subseteq X$ is satisfiable, if ...

$(x_1 \vee \bar{x}_3 \vee x_4) \wedge (x_2 \vee x_3 \vee \bar{x}_5) \wedge (\bar{x}_1 \vee \bar{x}_4 \vee \bar{x}_5) ;$

yes: $(1, 0, 0, 1, 1)$

$\exists = \{$ unsatisfiable $\}$ (incr.)

Notes ① "Easy".

$$p_c = \Theta(n^{-(k-1)}) \iff \underline{\underline{\Theta(n) \text{ clauses}}}$$

[Here usually consider not p but

$M = \underline{\text{number of clauses}}$ (but unimp.)]

~~2~~ note "hidden parameter" $n =$

$$X = X_n, \quad Y = Y_n, \quad p = p_n \dots$$

we do this frequently (usually)

original Erdős-Rényi def^{*} :

(inert)

$p^* = p_n^*$ is a threshold fn for $\mathcal{F} = (\mathcal{F}_n)$ if

$$\mu_p(\mathcal{F}_n) \rightarrow \begin{cases} 0 & \text{if } p = o(p^*) \\ 1 & \text{if } p = \omega(p^*) \end{cases} \quad (p = p_n)$$

[Th. fn unique only up to constant ;
nevertheless "the" threshold 1

* for random graphs

→ Thm (Bellare's - the mason '87)

Every increasing f has a th. fn.

Surprising but in retrospect fairly obvious

— essentially Kruskal-Katona

ρ_n^* is a threshold fn for $\mathcal{F} = (\mathcal{F}_n)$ if

$$\mu_{\rho}(\mathcal{F}_n) \rightarrow \begin{cases} 0 & \text{if } \rho = 0(\rho^*) \\ 1 & \text{if } \rho = \omega(\rho^*) \end{cases}$$

EX (SER* P.1.23) :

$\rho_n^* = \rho_c(\mathcal{F}_n)$ is always a th. fn.

* Janson - Kuczak - Ruciński



E.g. Random graphs:

"binomial RG"

$$G = G_{n,p} \quad ; \quad V = [n] = \{1, \dots, n\}$$

$$\Pr(xy \in E) = p \quad \underline{\text{independently.}}$$

"Random graphs are dead"

— JK, early 90's *

* according to P.M. Kayll, RU'94

$$G_{n,p} \leftrightarrow X = \binom{V}{2}$$

$$2^X = \{ \text{graphs on } V \}$$

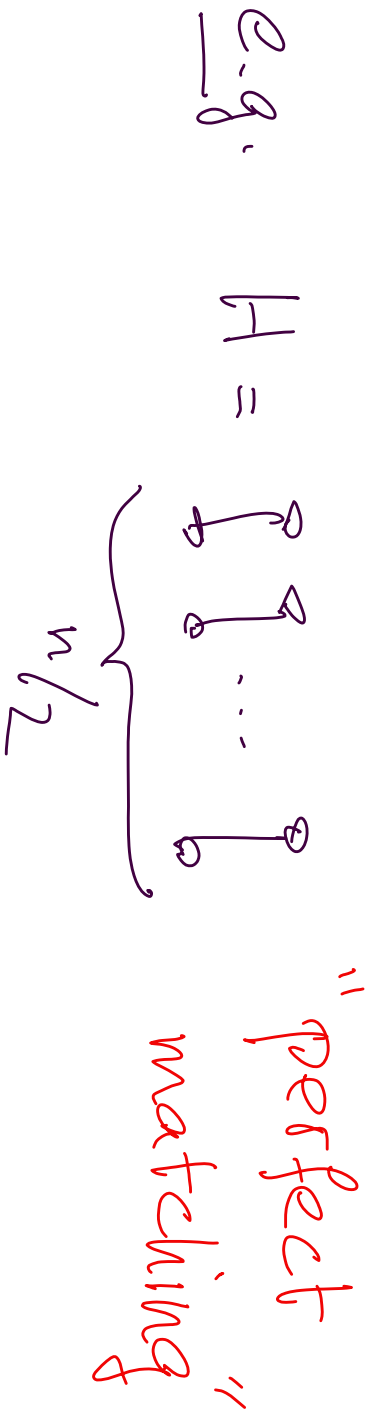
f : incr'g property of graphs (on V)

isomorphism-invar

else why
"graph"??

Examples (of incr. graph properties)

$\exists H = \exists G$ contains (H)
a copy of "target" graph



(examples)

① connected

② $\chi(G) > k$

 ↘ chromatic #

③ Ramsey: $\forall E(G) = R \cup B$

\exists monochromatic 

④
⑤
⑥
⑦
⑧
⑨
⑩

WARNING:

LANGUAGE:

"when does G have f ?"



probably



for what p ($= p_n$)

($G_{n,p}$ for now \rightarrow)



(copy of)

$\mathcal{F} = \mathcal{F}_{H_1} = \{ \text{contain } H_1 \}$

1st try: $\mathbb{E}[\# \text{ of } H_1\text{'s}] = \Theta(n^5 p^6)$

$\rightarrow \infty$ if $p \gg n^{-5/6}$

(* linearity of \mathbb{E})

\rightarrow

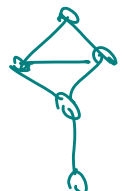
Γ $H_1 =$  ; $\mathbb{E}[\# \text{ of } H_1\text{'s}] = \Theta(n^5 p^6)$

is $n^5 p^6$ a H_1 for \mathcal{F}_H ? Γ

NO: if $n^{-5/6} < p < n$

Then $\mu_p(G \supseteq \Gamma) \approx 0$

TRUTH: $\mu_p(\mathcal{F}) = \Theta(n^{-4/5})$

Pf sketch ($H =$  $:$ $\rho_G(\mathbb{F}_A) = \mathcal{B}(N^{m/s})$)

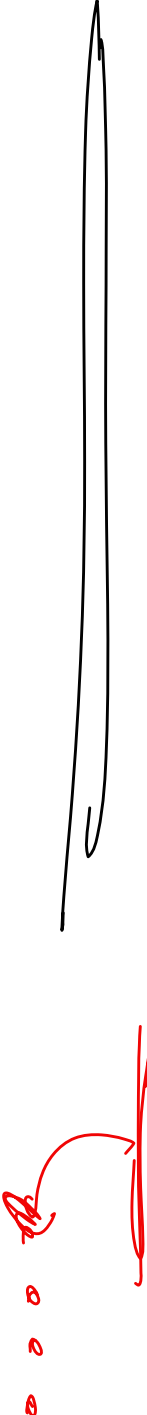
H_1, \dots, H_m copies of H in $(K_n \rightarrow \dots)$

$$X_n = X_n^{(n)} = \#\{G \ni H_i\}$$

$$X = \sum X_i = \# \text{ of } H\text{'s in } G$$

want:

$$p = \omega(N^{m/s}) \Rightarrow X \neq 0 \text{ a.s.}$$



Chebyshev's: (any X !)

~~the~~ "second moment"

$$Pr(|X - \mathbb{E}X| > \lambda) < \sigma_X^2 / \lambda^2$$

Weak for "nice" X

(e.g. $X \sim \{ \text{binom. } \}$ $\rightarrow Pr \approx e^{-\lambda^2 / 2\sigma^2}$)

but always true

- ⊙ "easy" to use
- ⊙ surprisingly powerful

✓ $X = \sum x_i = \#$ of H's in G

$$P_v(|X - \mathbb{E}X| \geq \lambda) \leq \sigma_x^2 / \lambda^2$$

┆

$$\text{ETS} \quad \sigma_x^2 = o(\mathbb{E}^2 X)$$

$$\text{EQUN} \quad \mathbb{E}X^2 \sim \mathbb{E}^2 X$$

→ ...

$$[\sigma_x^2 = \mathbb{E}X^2 - \mathbb{E}^2 X]$$

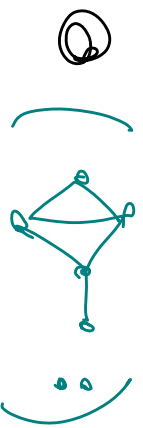
$$\mathbb{E}X^2 = \sum \sum$$

only pairwise interactions

vs. $\mathbb{E}^2 X = \sum \sum$

$$\mathbb{E}X^2 = \sum \sum \mathbb{E}X_i X_j \quad \mathbb{E}^2 X = \sum \sum \mathbb{E}X_i \mathbb{E}X_j$$

① most pairs indep $\rightarrow \mathbb{E}X_i X_j = \mathbb{E}X_i \mathbb{E}X_j$



$\sum \sum \mathbb{E}X_i X_j$ includes term like

$n^6 p^7 \leftrightarrow$ pairs sharing 

\rightarrow need $n^6 p^7 \ll n^{10} p^{12}$ (etc.)

“ ”

Ferdos - Pénzi '68 }
\$ Bollóbas '81 } same \forall fixed H

"hardest" subqpn gives $p_e(\mathbb{F}_H)$

[Redacted]

[Redacted]

(here we know much more ...)

[digressing: more 2nd m.m. & another where
1st moment tells the truth.]

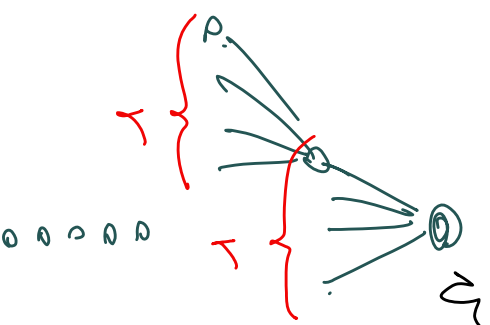
G infinite (loc. fin.), $v \in V(G)$ "root"

$$\Theta(p) = \mathbb{P}_p (\exists \text{ inf. path from } v)$$

$$p_c = p_c(G) = \sup \{ p : \Theta(p) = 0 \}$$

Ex. 9: r -branching tree:

$$p_c = 1/r$$



[G infinite (loc-fin), $v \in V(G)$ "root"]

$\Pi \subseteq V$ cutset if "separates v from ∞ "

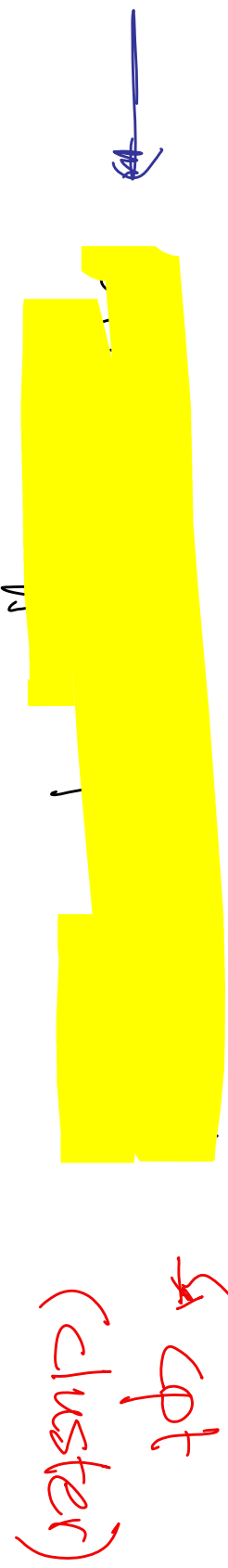
(ie. cpt. of v in $G - \Pi$ finite)

\iff Π meets all inf-paths from v
EX

Γ $G(p) = P_{r_p}$ (\exists inf. path from v)

$$p_c = p_c(G) = \sup \{ p : G(p) = \emptyset \}$$

$$\forall \Pi, p \circ G(p) = P_{r_p}(C_v \cap \Pi \neq \emptyset) \leq E_p |C_v \cap \Pi|$$



$$p_{cut}(G) := \sup \{ p \circ \inf_{\Pi} E_p |C_v \cap \Pi| = 0 \}$$

\circ sup. of p 's for which \square gives $G(p) = \emptyset$

\circ TRIVIAL L.B.: $p_{cut} \leq p_c$ (A.G.)

$$\left[\rho_{\text{cut}}(G) \supset \{ p \} \inf_{\Pi} \#_p |C_v \cap \Pi| = 0 \right]$$

TRIV: $\rho_{\text{cut}} \leq \rho_c$

[Red arrow pointing to a yellowed-out section]

Thm (Russ Lyons 89)

$$G = \text{tree} \iff \rho_{\text{cut}}(G) = \rho_c(G)$$

pf Sketch

SHOW:

$$p > \rho_{\text{cut}} \implies$$

$$\rho_r p (C_v \cap \Pi \neq \emptyset) > \sum = \sum p$$

$\forall \Pi$

$$\left[p \succ p_{cut} \iff \textcircled{2} \implies p_{r_p} (C_{r_p} \cap \Pi \neq \emptyset) \succ \varepsilon (= \varepsilon_p) \right]$$

weights: $\alpha \in \Pi \rightarrow \mathbb{R}^+$ (TRIA)

$$X = \sum_{w \in \Pi} \alpha_w \mathbb{1}_{\{r \leftarrow w\}}$$

X_w

want: $p_{r_p} (X \neq 0) \succ \varepsilon$ ②

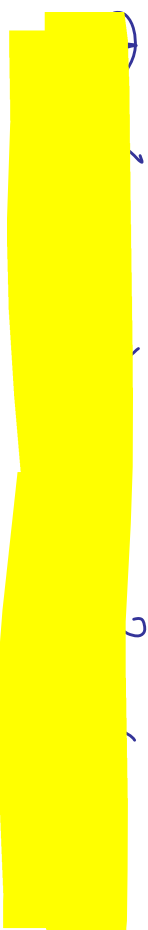
2nd m.m. ? note this ~~1~~ 1

~~~~~ ?

$$X = \sum_{w \in \Pi} [X_w] = \alpha_w \{ \nu \leftrightarrow w \}$$

want  $\Pr_p (X \neq 0) > \epsilon$

Improved Cheb:



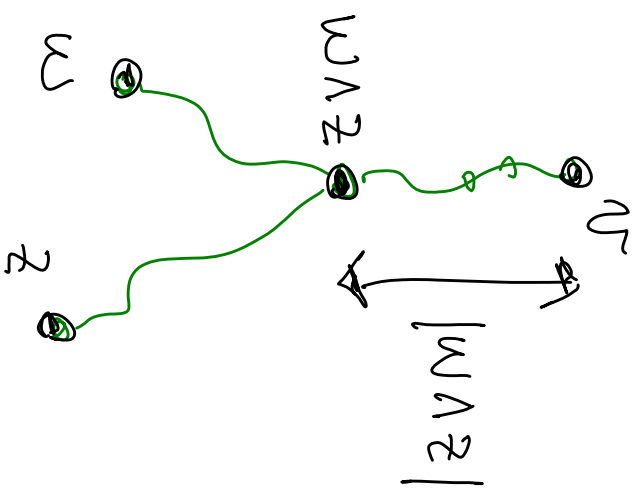
$$\mathbb{E} X_w X_z = \mathbb{E} X_w \mathbb{E} X_z p^{-|w \Delta z|}$$

$\mathbb{E} = \mathbb{E}_p$

for  $\mathbb{E} X^2$  "small" want

$\alpha$  "spread" : not too much

wt on  $\{w, z\}$ 's  $\bar{w}$   $|w \Delta z|$  large



goal:  $\propto$  "spread"

use:

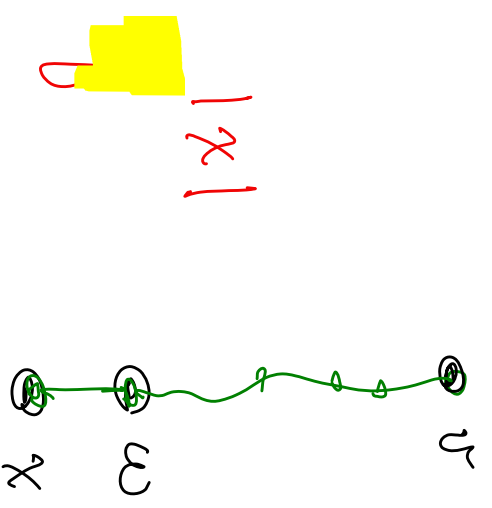
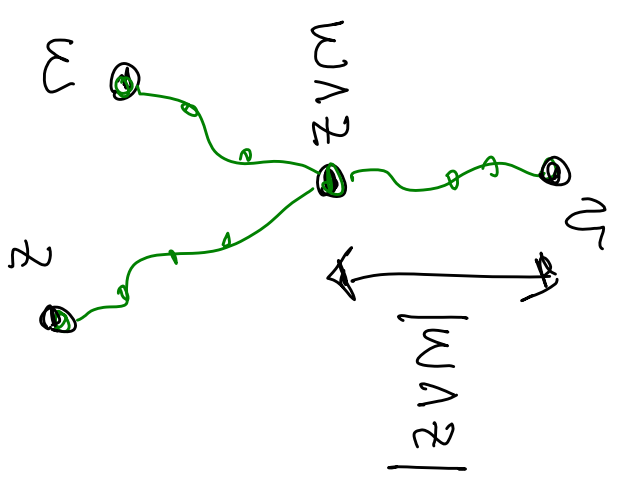
①  $p > p_{cut}$

$(\exists |c_n \cap \pi'| > 8 > 0 \forall \pi')$

② mfmC

legal flow through  $w_x \propto$

$\alpha w$ : flow into  $w$  ( $\forall w$ )



Lipons:  $P_{cut}(T) = p_c(T)$   $AT = \text{free}$

R.L. conj'd same AG, but FAISE

OBV. IDEA: connections in  $\Pi \rightarrow$

$E[C_u \cap \Pi]$  reach  $\Pi$  large  $\rightarrow$

$E[C_u \cap \Pi]$  large but  $P(\text{reach } \Pi)$  small

$\rightarrow$  possible substitute:

$A(\omega, \Pi) := \{ \exists \text{ open } (v, \Pi)\text{-path } \mathcal{P} \text{ with}$

$\mathcal{P} \cap \Pi = \emptyset \}$   
each  $w$  avoiding  $\Pi \setminus w$

$\mathcal{P} \cap \Pi = \{w\}$

$$p'_{\text{cut}}(G) = \sup \{ p : \inf_{\Pi} \sum_{w \in \Pi} \mathbb{P}_p(A(\omega, \Pi)) = 0 \}$$

$$\leq \mathbb{E}_p |C_v \cap \Pi|$$

TRIV:  $p_{\text{cut}} \leq p'_{\text{cut}} \leq p_c$



(on  $(\mathbb{Z}^2)$ )

$$p'_{\text{cut}}(G) = p_c(G)$$

AG

Ex. 2  $H = \{1, 1, \dots, 1\}$  (perfect matching)

$$E[\# \text{ of } H\text{'s}] = \dots \approx \left(\frac{np}{e}\right)^{n/2}$$

large if (say)  $p > 3/n$

**GAP**

but TRUTH:  
(E-R)

$$p_c(\exists H) \approx \frac{\ln n}{n}$$

(why?)

$$|H| = \underbrace{1 \cdot 1 \cdot \dots \cdot 1}_{\downarrow} \rightarrow p_c(\mathbb{F}_H) \approx \frac{2n}{n} \quad \uparrow$$

obstruction isolated vertices: \*

need  $\approx n \log n$  edges ( $\leftrightarrow p \approx \frac{\log n}{n}$ )

to cover vertices  $\leftrightarrow$

[Redacted]

---

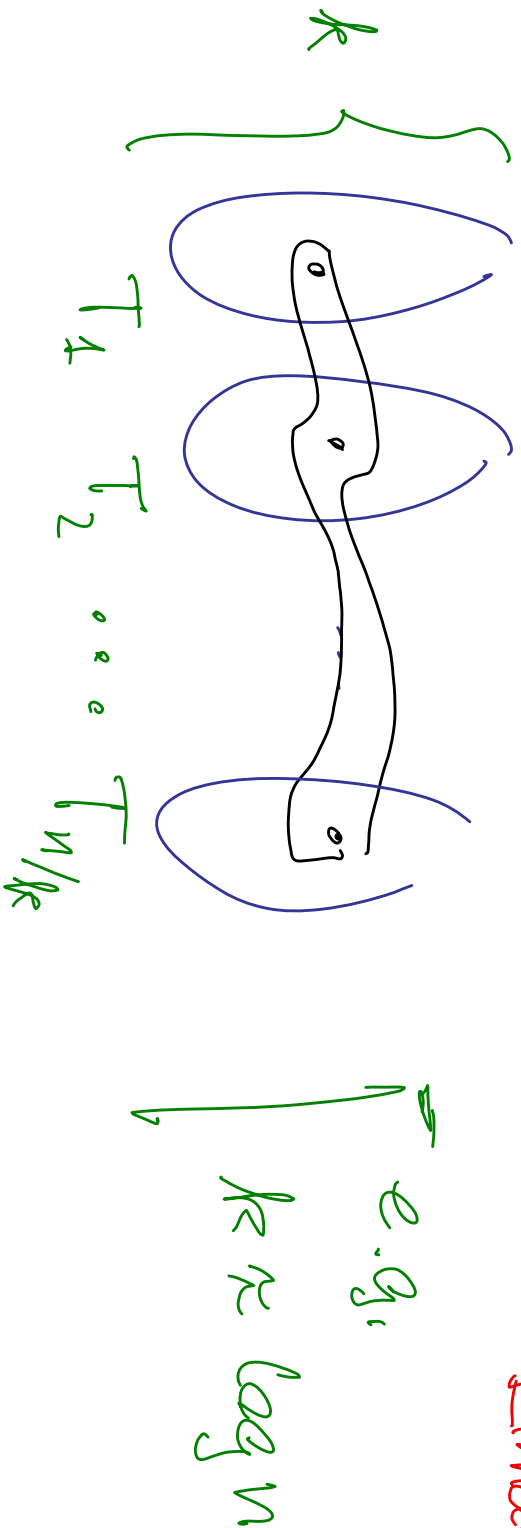
\* N.B. only shows  $p_c \approx \frac{\log n}{n}$



Coupon collector (more or less) as a

set property (a.k.a. "dual tribes")

Ben-Or & Linial



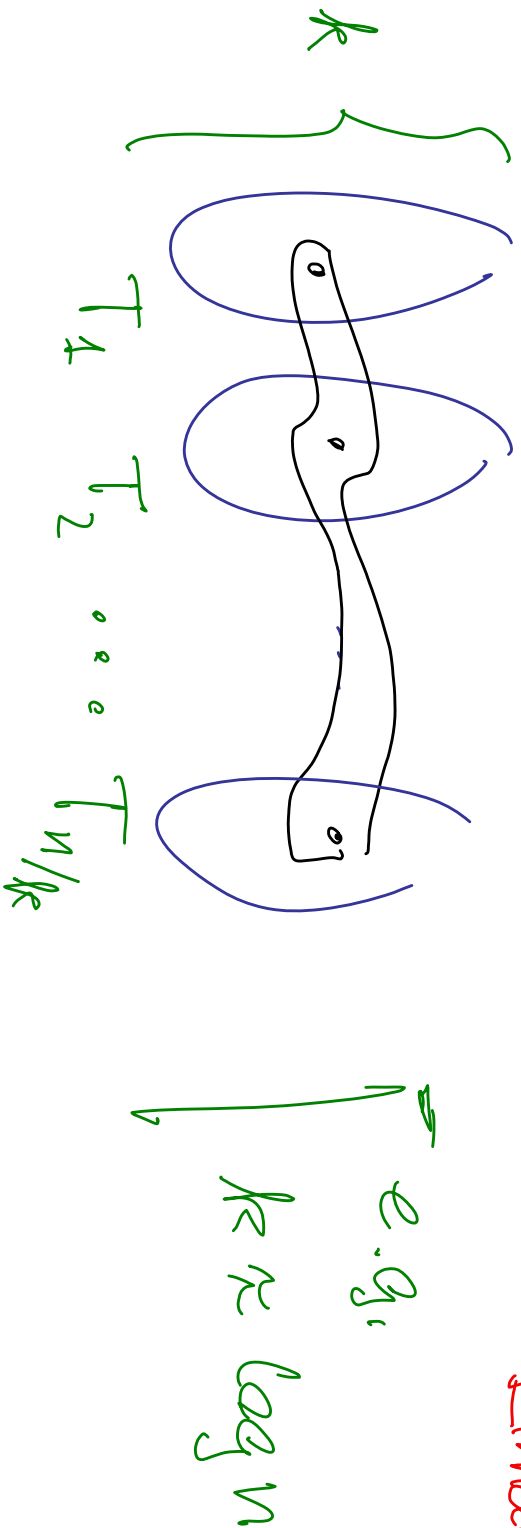
$f$  : meet every  $T_i$  ("tribe")

gap =  $\Theta(\log n)$  (for reasonable  $k$ )

Coupon collector (more or less) as a

set property (a.k.a. "dual tribes")

Ben-Or & Linial



$f$  : meet every  $T_i$  ("tribe")

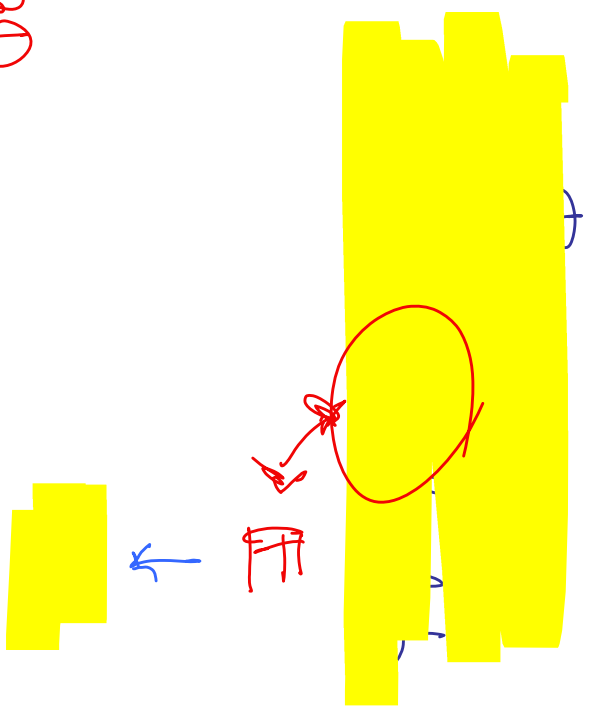
gap =  $\Theta(\log n)$  (for reasonable  $k$ )

Back to "gap" ::=

RECAP:  $\exists = \exists H$

① H fixed: no gap

②  $H = \uparrow \uparrow \dots \uparrow$ : gap =  $\Theta(\log n)$



[  $\exists H$  fixed : no gap ]

$\exists H = \exists \exists \dots \exists$  : gap =  $\Theta(\log n)$  ]

~~Can~~ Can (TBA) there's nothing worse  
 $\exists$  any  $\exists$  (not just  $\exists_H$ , app. prop's)

Fantasy Can :

gap  $\Rightarrow$  underlying CC.

unhelpful (?) remark

Every  $\mathcal{F}$  is a "CC problem":

$g \subseteq 2^X \rightarrow$  blocker of  $g$  is

$$b(g) = \{ A \subseteq X : A \cap B \neq \emptyset \ \forall B \in g \}$$

$$\mathcal{F} \text{ incr} \xrightarrow{\text{EX}} b(b(\mathcal{F})) = \mathcal{F}$$

Next: (too) many CCish e.g.'s

↳ "local-global"

(many examples)

first group : "coupons" are vertices

① Hamilton cycle ( $H = H.c.$ ,  $f = f_H$ )

Hamilton cycle ( $H = H.c.$ ,  $\mathcal{F} = \mathcal{F}_H$ )

similar\* to p.m.:  $p_e \approx \frac{\ln n}{n}$

STOP when min deg = 2

(gap  $\approx \log n$ )

\* except difficulty: Posa 76 

Komlós - Szemerédi  
Bollobás } 83

— major OPEN from ER'60

## long Ham. digression

deg  $\geq 2$  the issue  $\rightarrow$  consider

models where  $(S) \geq 2$  is built in  
min degree



E.g. 1, "k-out": each vertex chooses

k neighbors (ignore repeats)

• • • long story • • •

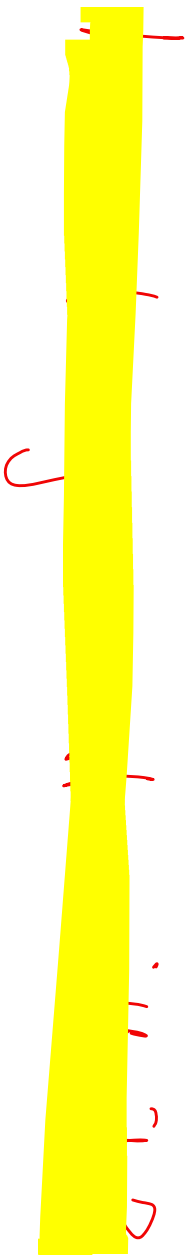
Bohman-Frieze (09):

3-out is (a.s.) Hamiltonian

[unfair question: why not 2-out ?]

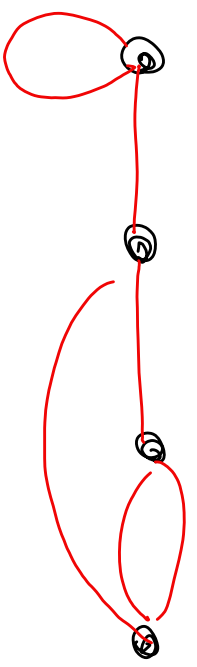
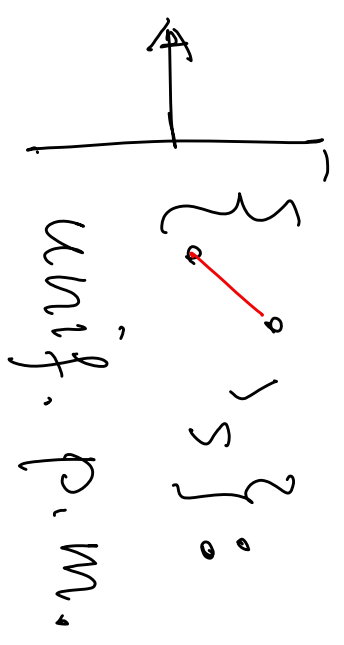
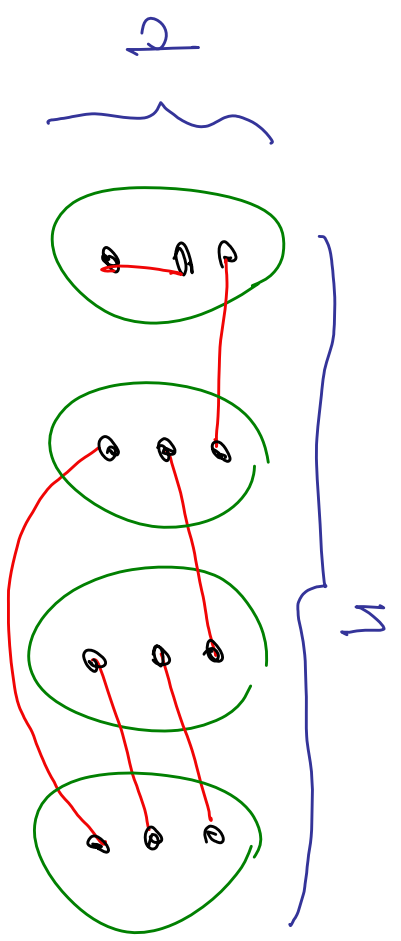
~~Ex. 2.2~~ Ex. 2.2  $G$  random cubic  $\rightarrow$  3-regular.  
(or random  $d$ -reg.,  $d \geq 3$ )

$G_{n,d}$ : unif  $d$ -reg  $gph$  on  $[n]$   
 $\{1, \dots, n\}$



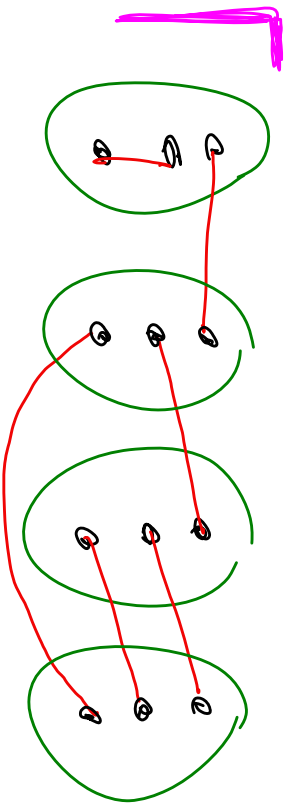
$\Gamma G_{n,d}$ : unif  $d$ -reg  $q$ ph on  $[n]$

$\Rightarrow$  configuration model:

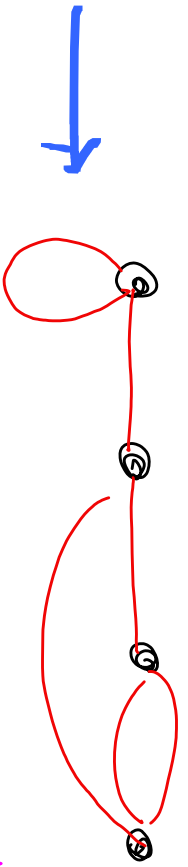


$\equiv G^*$

(random multigraph)



$G^*$



law of  $G^*$  conditioned on  $\xi_{simple}$   
 $=$  law of  $G_{n,d}$

~~$d$~~  fixed  $\Rightarrow Pr(G^* \text{ simple}) = \Omega(1)$

$\rightarrow$  for a.s. statements about  $G_{n,d}$

We can work with  $G^*$

... another long story ...

Robinson - Normald (92, 94) :  
for each fixed  $d$

$E_{n,d}$  is a.s. Hamiltonian

[ Robinson - Vermauld (92, 94) :  
for each fixed  $d$   
 $G_{n,d}$  is a.s. Hamiltonian ]

notes ① true for  $d \not\Rightarrow$  true for  $d+1$   
(as far as we know)

②  $d \rightarrow \infty$  ? Yes, but took a while  
(lose "Fr ( $G_n^*$  simple) =  $\Omega(1)$ " ...)