

The Giant Component in a Random Subgraph of a Given Graph

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Outline

- Percolation on graphs
 - ◆ Motivations
 - ◆ Previous results
 - ◆ Examples
 - ◆ Our results
 - ◆ Methods



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- Percolation on graphs
 - ◆ Motivations
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- Ongoing projects on hypergraphs
 - ◆ Laplacians of hypergraphs
 - ◆ Random hypergraphs

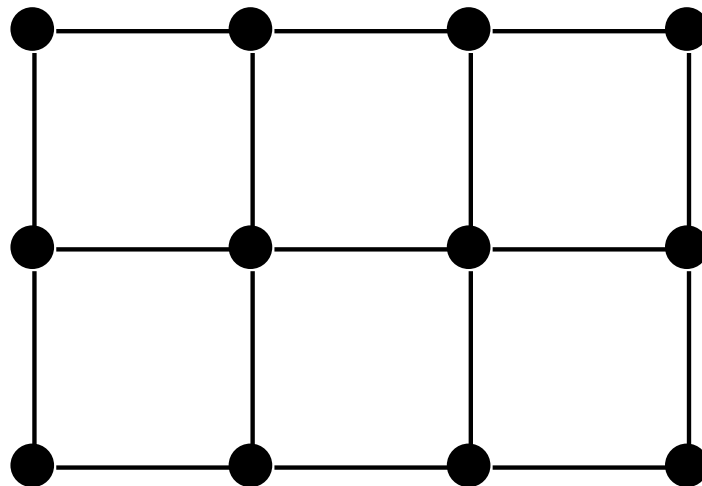


Part I: Graph percolation

- G : a connected graph on n vertices
- p : a probability ($0 \leq p \leq 1$)

G_p : a random spanning subgraph of G , obtained as follows:
for each edge f of G , independently,

$$\Pr(f \text{ is an edge of } G_p) = p.$$

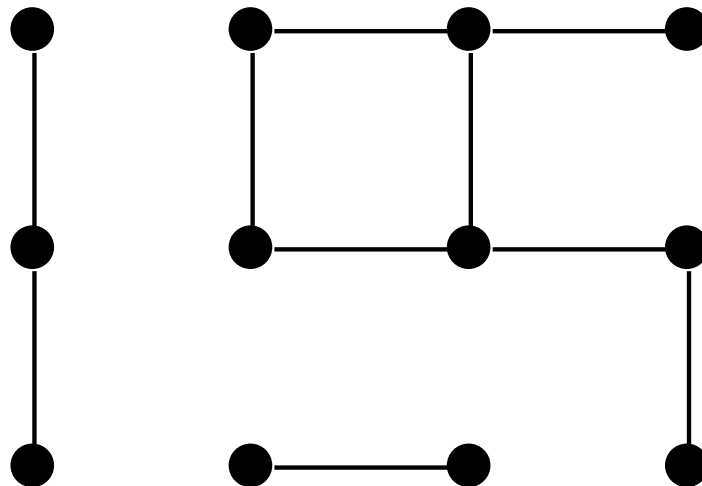


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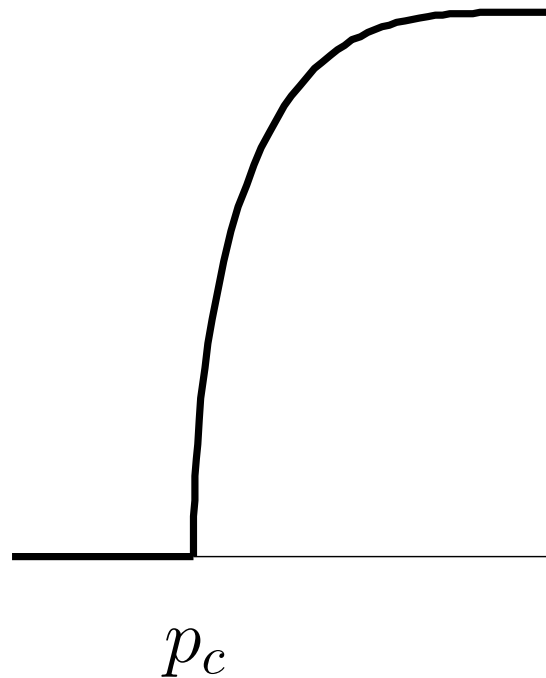
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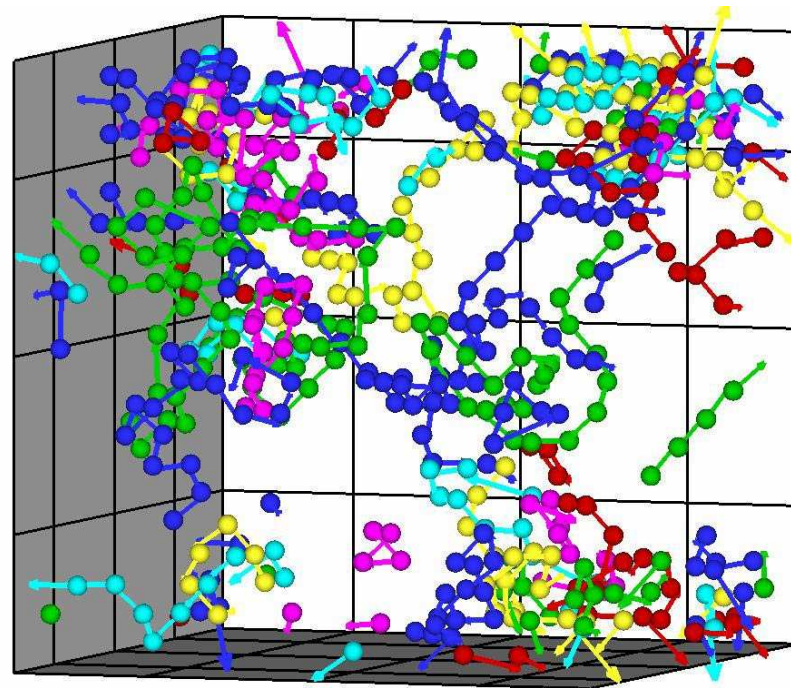
Percolation threshold p_c

- For $p < p_c$, almost surely there is no giant component
- For $p > p_c$, almost surely there is a giant component.



Motivations

- Graph theory: random graphs
- Theoretical physics: crystals melting
- Sociology: the spread of disease on contact networks



The case $G = K_n$

For $G = K_n$, $G_p = G(n, p)$: Erdős-Rényi random graphs



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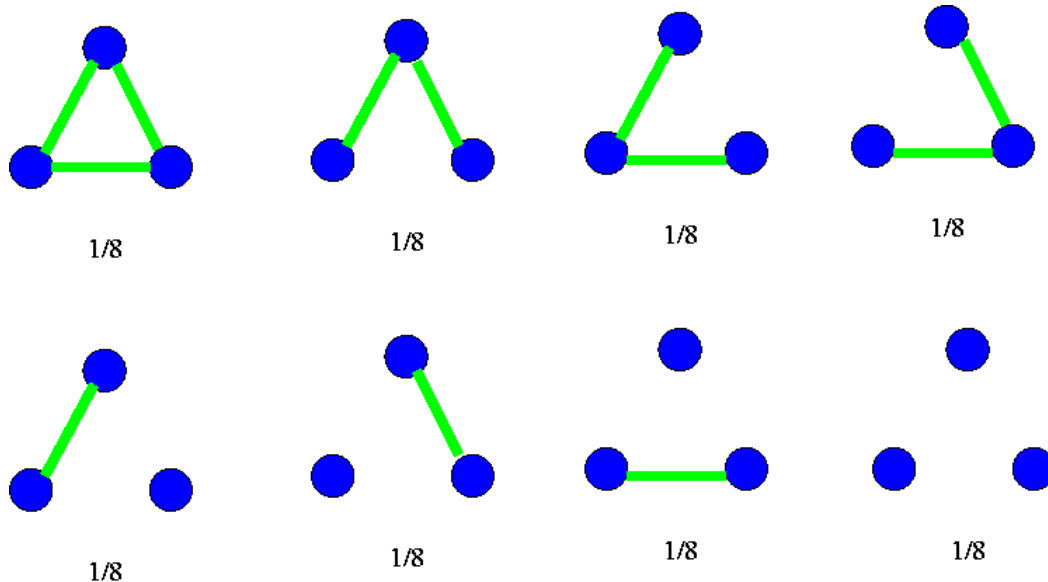


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An example $G(3, \frac{1}{2})$:



The evolution of $G(n, p)$

Let $p \sim 1/n + \mu/n$.

- If $\mu < 0$, the largest component has size $(\mu - \log(1 + \mu))^{-1} \log n + O(\log \log n)$.



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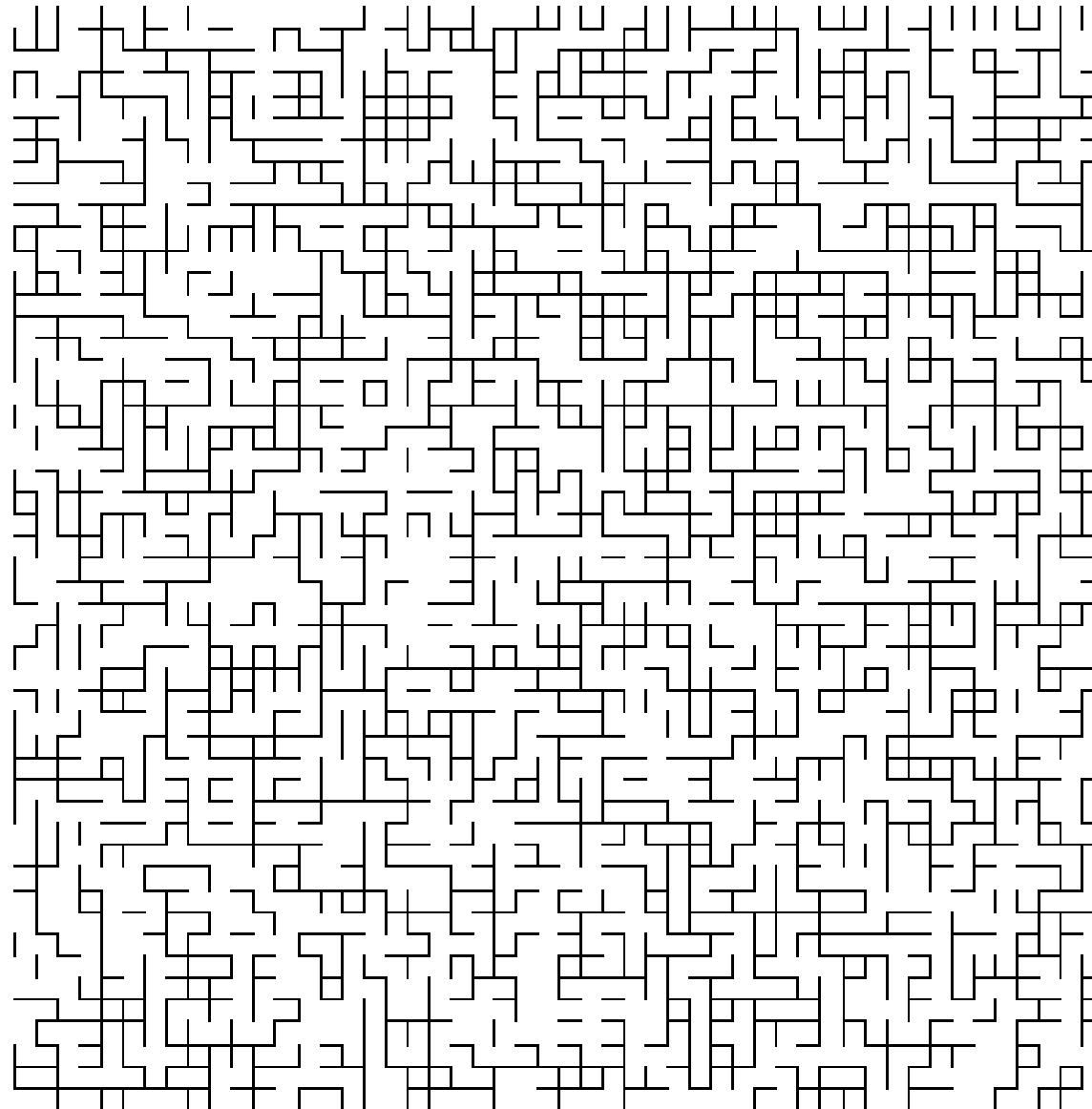
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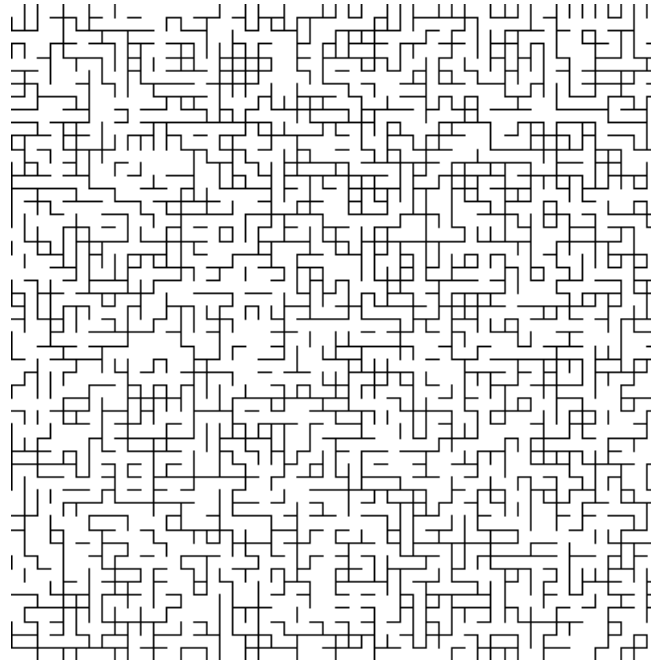
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- Bollobás showed that a component of size at least $n^{2/3}$ in $G_{n,p}$ is almost always unique if p exceeds $1/n + 4(\log n)^{1/2}n^{-4/3}$. (Later he removed the $\log n$ -factor.)



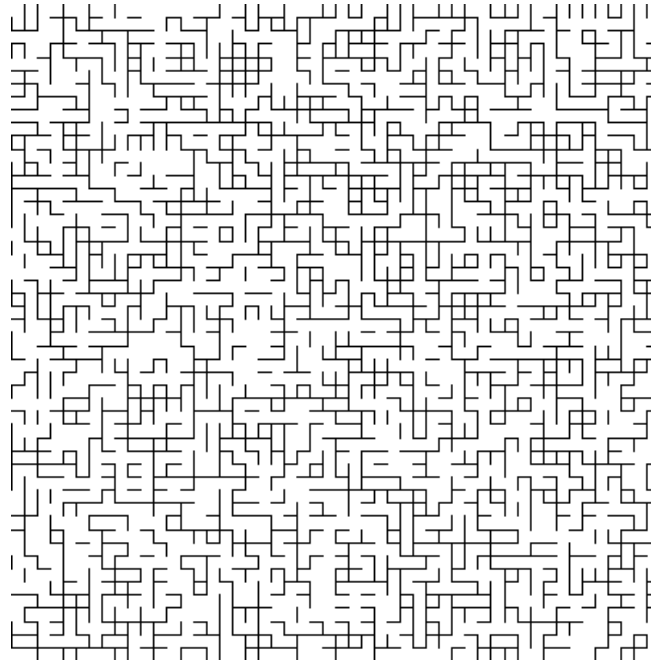
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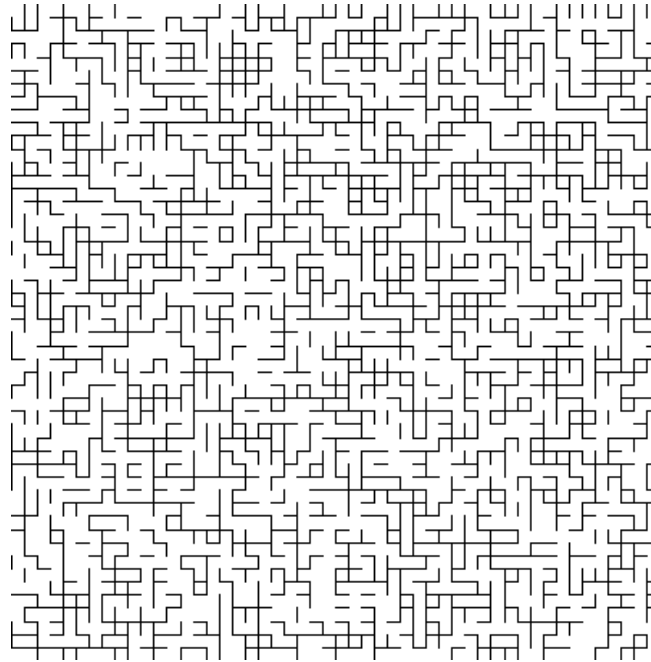
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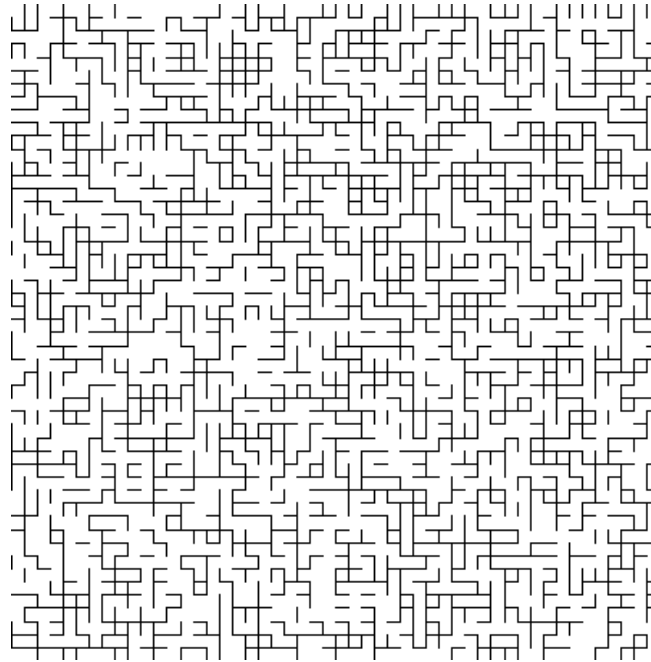
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Kesten (1990): $p_c(\mathbb{Z}^d) \sim \frac{1}{2d}$ as $d \rightarrow \infty$.



d -regular graphs

Alon, Benjamini, Stacey (2004): Suppose $d \geq 2$ and let (G_n) be a sequence of d -regular expanders with $\text{girth}(G_n) \rightarrow \infty$, then

$$p_c = \frac{1}{d-1} + o(1).$$



Dense graphs

Bollobás, Borgs, Chayes, and Riordan (2008): Suppose that G is a dense graph (i.e., average degree $d = \Theta(n)$). Let μ be the largest eigenvalue of the adjacency matrix of G .

Then

$$p_c \approx \frac{1}{\mu}.$$



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Remark: The requirement of “dense graph” is essential. Their methods can not be extended to sparse graphs.



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We ask

- Is $p_c \geq \frac{1}{\mu}$?
- Under what conditions, $p_c \approx \frac{1}{\mu}$?



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A connected component is giant if its volume is $\Theta(\text{vol}(G))$.



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Chung, Lu, Horn 2008: *For $p < \frac{1}{\mu}$, almost surely every connected component in G_p has volume at most $O(\sqrt{\text{vol}_2(G)}g(n))$, where $g(n)$ is any slowly growing function as $n \rightarrow \infty$.*



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Proof: Let A be the event that there exists a component S in G_p with $\text{vol}(S) > C\sqrt{\text{vol}_2(G)}$.

Claim A: $\Pr(A) \leq \frac{1}{C^2(1-p\mu)}$.



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The probability of a k -path survived in G_p is p^k .



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Continue

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$$\begin{aligned} & \Pr(u, v \text{ are in the same component of } G_p) \\ & \geq \Pr(A \text{ and } u, v \in S) \end{aligned}$$



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$$\Pr(A) < \frac{1}{C^2(1 - p\mu)}. \quad \square$$




The target graphs

- Not dense graphs.
- Unevenly distributed degree sequence, like power law graphs.
- Some bounds on spectra, like expanders.





Model $G(w_1, w_2, \dots, w_n)$



Random graph model with given expected degree sequence

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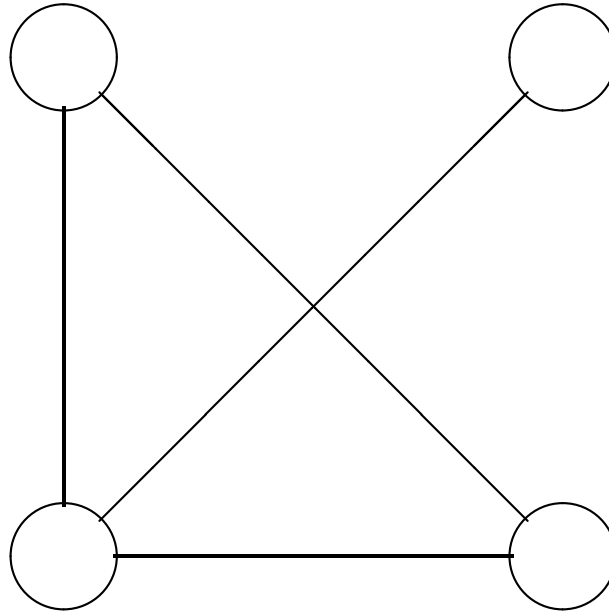
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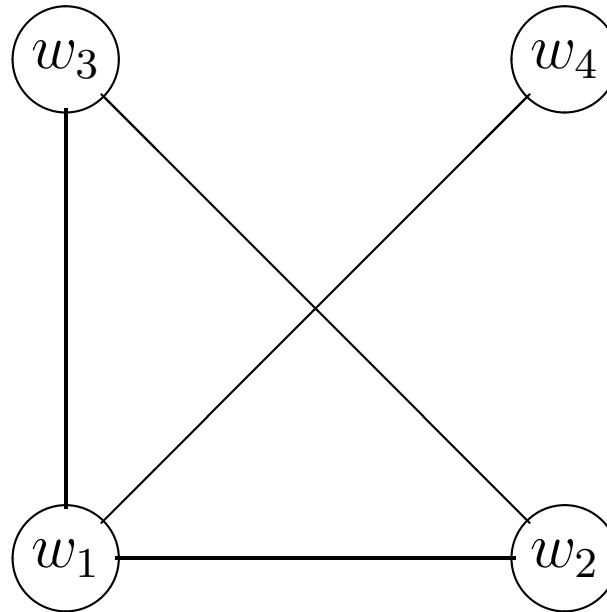
- The expected degree of vertex i is w_i .
- Erdős-Rényi model $G(n, p) = G(np, \dots, np)$.



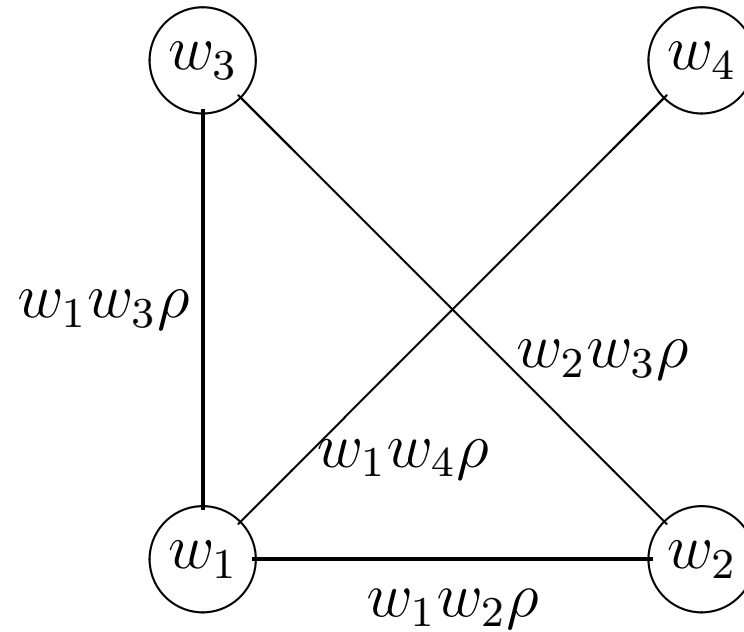
An example: $G(w_1, w_2, w_3, w_4)$



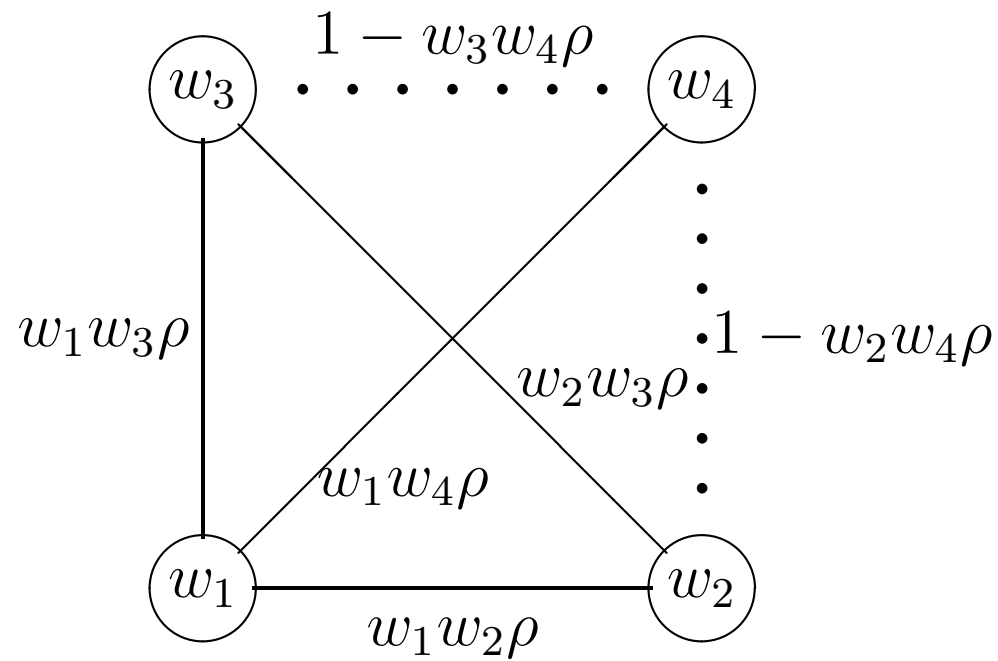
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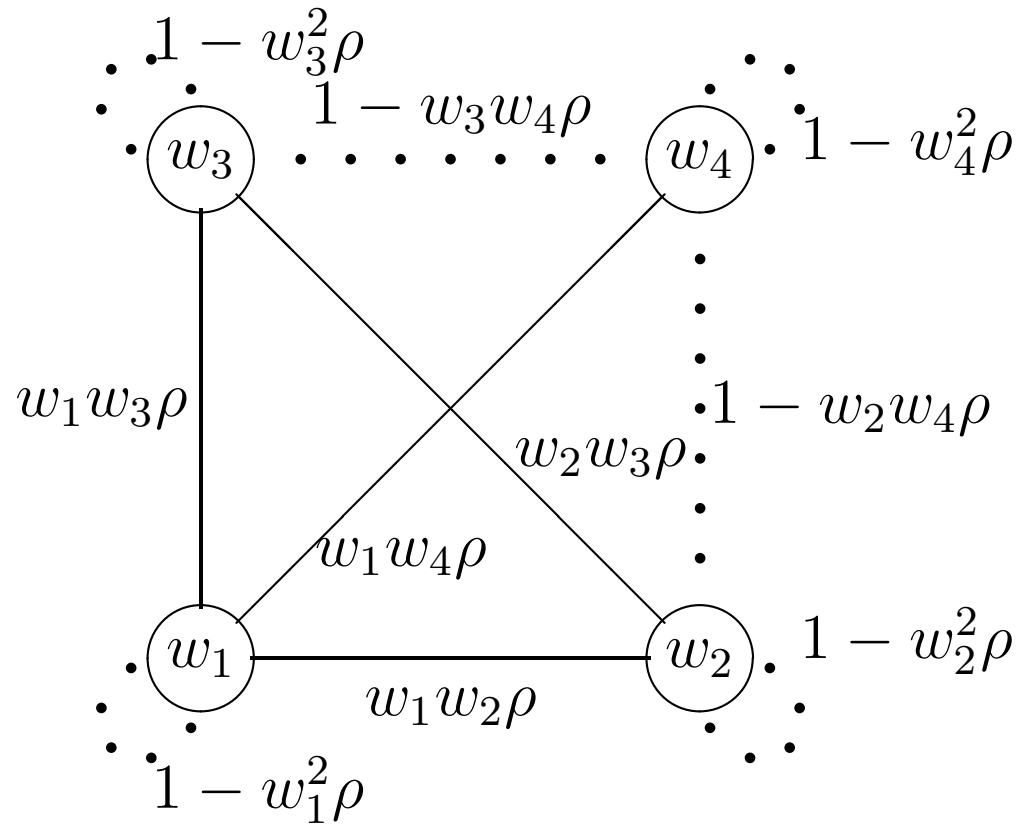
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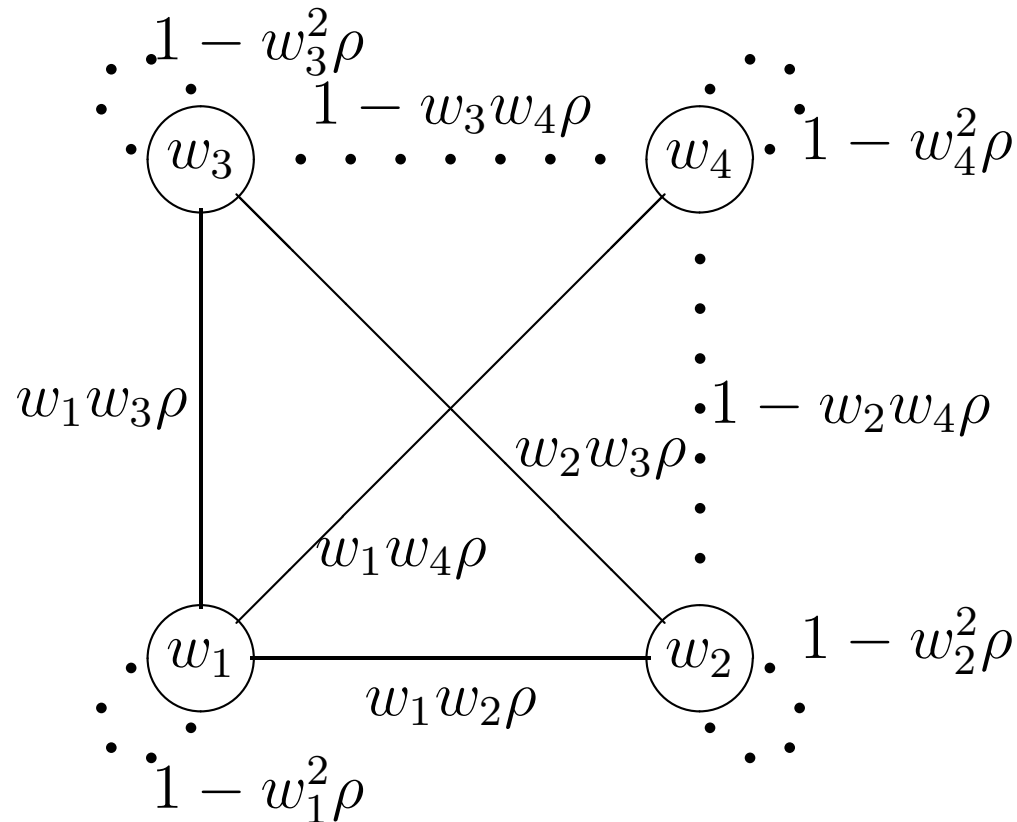
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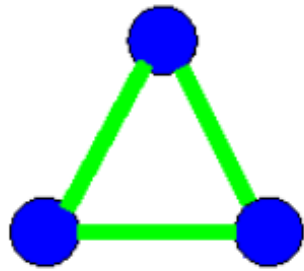


The probability of the graph is

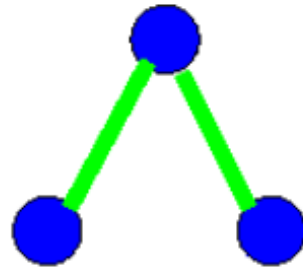
$$w_1^3 w_2^2 w_3^2 w_4 \rho^4 (1 - w_2 w_4 \rho) \times (1 - w_3 w_4 \rho) \prod_{i=1}^4 (1 - w_i^2 \rho).$$



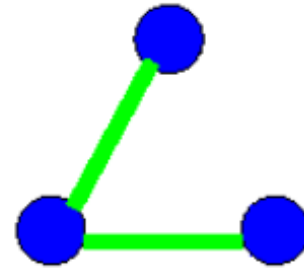
A example: $G(1, 2, 1)$



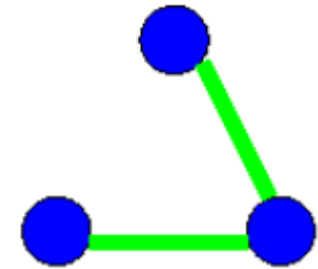
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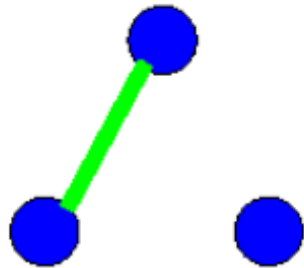
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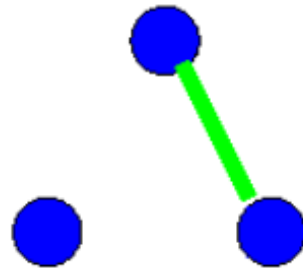
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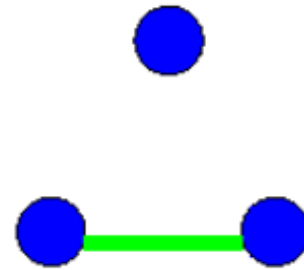
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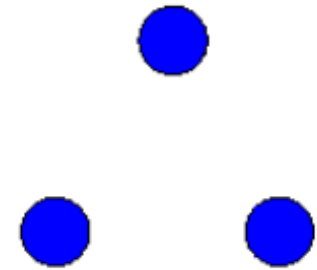
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Loops are omitted here.



Notations

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- $d = \frac{1}{n} \sum_{i=1}^n w_i$
- $\tilde{d} = \frac{\sum_{i=1}^n w_i^2}{\sum_{i=1}^n w_i}$.
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For $G = G(w_1, \dots, w_n)$, let

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- If $d > 1 + \epsilon$, then almost surely there is a unique giant component of volume $\Theta(\text{vol}(G))$. All other components have size at most

$$\left\{ \begin{array}{ll} \frac{\log n}{d-1-\log d-\epsilon d} & \text{if } \frac{1}{1-\epsilon} < d < \frac{2}{1-\epsilon} \\ \frac{\log n}{1+\log d-\log 4+2 \log(1-\epsilon)} & \text{if } d > \frac{4}{e(1-\epsilon)^2}. \end{array} \right.$$

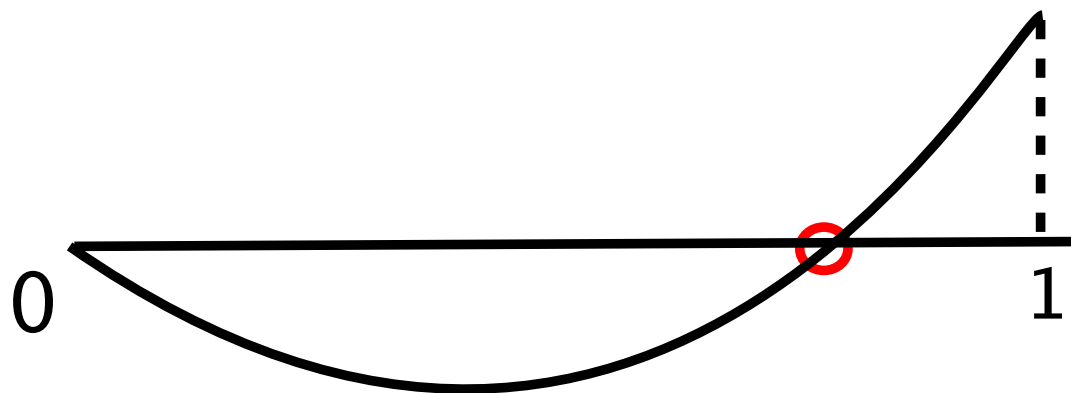


Volume of Giant Component

Chung and Lu (2004)

If the average degree is strictly greater than 1, then almost surely the giant component in a graph G in $G(\mathbf{w})$ has volume $(\lambda_0 + O(\sqrt{n} \frac{\log^{3.5} n}{\text{vol}(G)})) \text{vol}(G)$, where λ_0 is the unique positive root of the following equation:

$$\sum_{i=1}^n w_i e^{-w_i \lambda} = (1 - \lambda) \sum_{i=1}^n w_i.$$



Percolation on $G(w_1, w_2, \dots, w_n)$

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- If $p > \frac{1}{\tilde{d}}$, there is a giant component.
- For $\frac{1}{\tilde{d}} < p < \frac{1}{\tilde{d}}$, no conclusion.



Sub-dense graphs

For any big constant C and any $\epsilon_n \rightarrow 0$, there exists a graph $G = G_n$ satisfying

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For any big constant C and any $\epsilon_n \rightarrow 0$, there exists a graph $G = G_n$ satisfying

- $d = \Omega(\epsilon_n n)$
- $\mu \approx \Theta(\sqrt{\epsilon_n n})$
- For $p = \frac{C}{\mu}$, the volume of all components is at most $O(\epsilon_n n)$.

Conclusion: In general, $\frac{1}{\mu}$ is not the threshold function for the giant component appearing.



\tilde{d} and μ

- $\mathcal{L} = I - D^{-1/2}AD^{-1/2}$: normalized Laplacian



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Lemma:

$$|\mu - \tilde{d}| \leq \sigma \Delta.$$



Admissible conditions

A set U is a (ϵ, M) -admissible set if

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Our result (II)

Chung, Lu, Horn (2008):

Suppose $p \geq \frac{1+c}{\tilde{d}}$ for some $c \leq \frac{1}{20}$. Suppose G satisfies $\Delta = o(\frac{\tilde{d}}{\sigma})$, $\Delta = o(\frac{d\sqrt{n}}{\log n})$ and $\sigma = o(n^{-\kappa})$ for some $\kappa > 0$, and G is $(\frac{c\kappa}{10}, M)$ -admissible. Then almost surely there is a unique giant connected component in G_p with volume $\Theta(\text{vol}(G))$, and no other component has volume more than $\max(2d \log n, \omega(\sigma \sqrt{\text{vol}(G)}))$.



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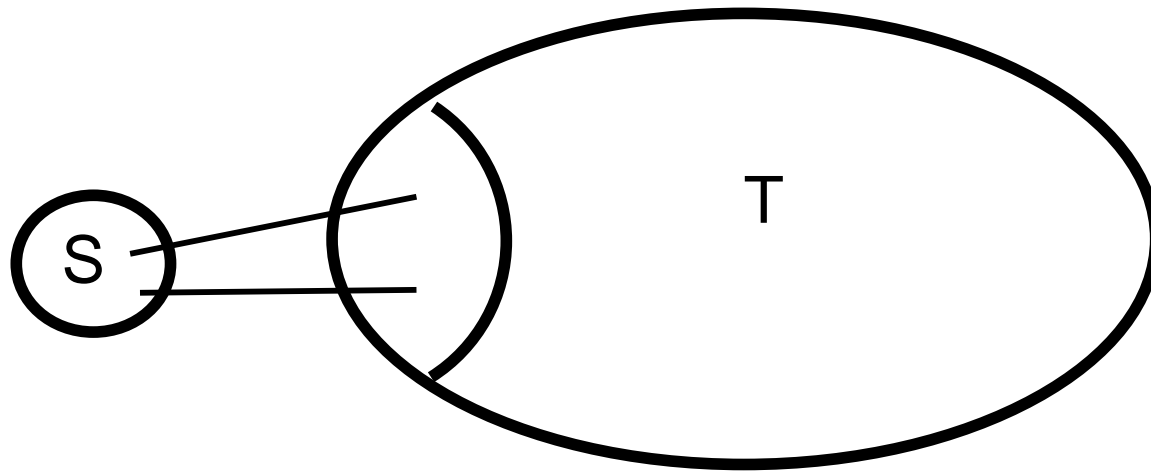
If $\Delta = O(d)$ and $\sigma = o(\frac{1}{\log n})$, then $p_c = (1 + o(1))\frac{1}{\mu}$.



Neighborhood expansion in G_p

If $\text{vol}(S) \geq \Theta(\sigma^2 \text{vol}(G))$, and $\text{vol}_2(T) > (1 - \delta) \text{vol}_2(G)$,
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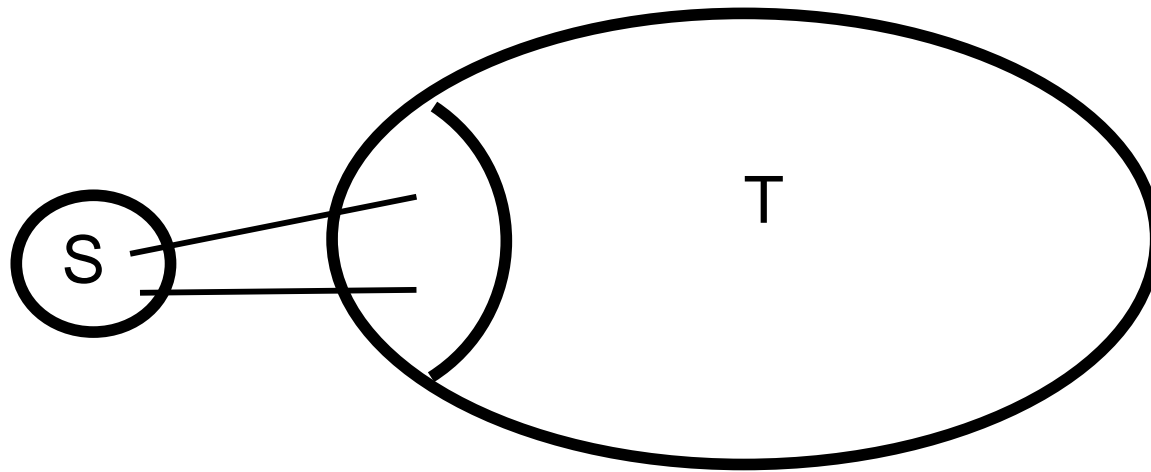
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Since $p > \frac{1+c}{\tilde{d}}$, $(1 - \delta) p \tilde{d} > 1$ for small δ .



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The spectral bound gives a good control of neighborhood expansion of S if $\text{vol}(S) = \Omega(\sigma^2 \text{vol}(G))$.

Question: How to find a large connect set S with $\text{vol}(S) = \Omega(\sigma^2 \text{vol}(G))$?



Main ideas

- Choose S_0 with $\text{vol}(S_0) = \Theta(\sigma^2 \text{vol}(G))$.



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- Grow the neighborhood of S_0 so that the second volume of exposed vertices is about $x\sigma \text{vol}_2(G)$. By the admissible condition, its volume reaches $\frac{1}{C}x^2\sigma^2 \text{vol}(S)$.



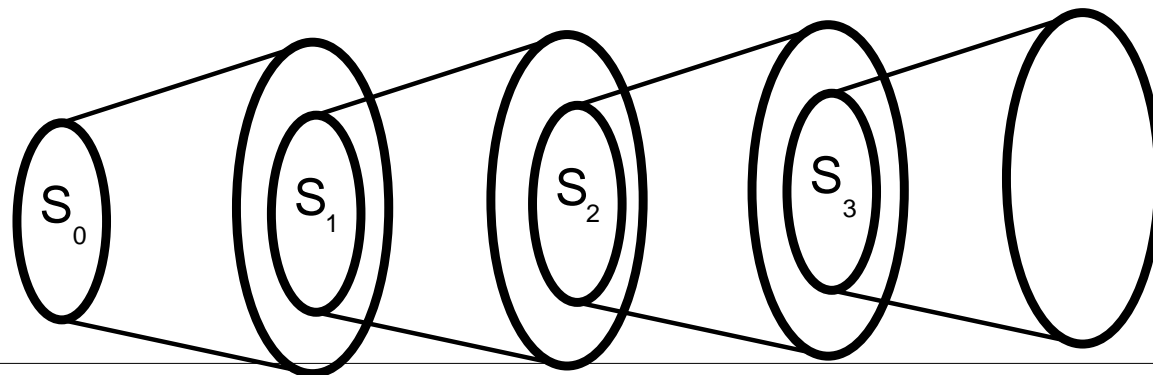
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- Repeat this process until we find the giant connected component.



Analysis

Let $f(S)$ be the number of connected pieces in S . We have

$$\begin{aligned}f(S_0) &\leq \frac{\sigma^2}{\sqrt{\epsilon}}n \\f(S_1) &\leq f(S_0)Cx^{-2} \\f(S_2) &\leq f(S_1)Cx^{-2} \\&\vdots\end{aligned}$$

After at most $t = \frac{\log n}{\log(x^2/C)}$ step, S_t is connected

$$\text{vol}(S_t) = \Theta(\sigma^2 \text{vol}(G)).$$



Continue

The unexposed vertices have second volume at least

$$(1 - tx\sigma)\text{vol}_2(G) > (1 - \delta)\text{vol}_2(G).$$

Here we assume $\sigma = o\left(\frac{1}{\log n}\right)$.

Apply the neighborhood expansion lemma once again. We find the giant connected component. \square



Summary

- If $p < \frac{1}{\mu}$, almost surely G_p has no giant component.
- Suppose $p \geq \frac{1+c}{\tilde{d}}$ for some $c \leq \frac{1}{20}$. Suppose G satisfies $\Delta = o(\frac{\tilde{d}}{\sigma})$, $\Delta = o(\frac{d\sqrt{n}}{\log n})$ and $\sigma = o(n^{-\kappa})$ for some $\kappa > 0$, and G is $(\frac{c\kappa}{10}, M)$ -admissible. Then almost surely G_p has giant components.
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Question: For any dense graph G , is it true that there exists a dense subgraph H with $|V(H)| > \epsilon|V(G)|$ and $\sigma_H < \epsilon$?



Part II: Hypergraphs

$H = (V, E)$ is an r -uniform hypergraph (r -graph, for short).

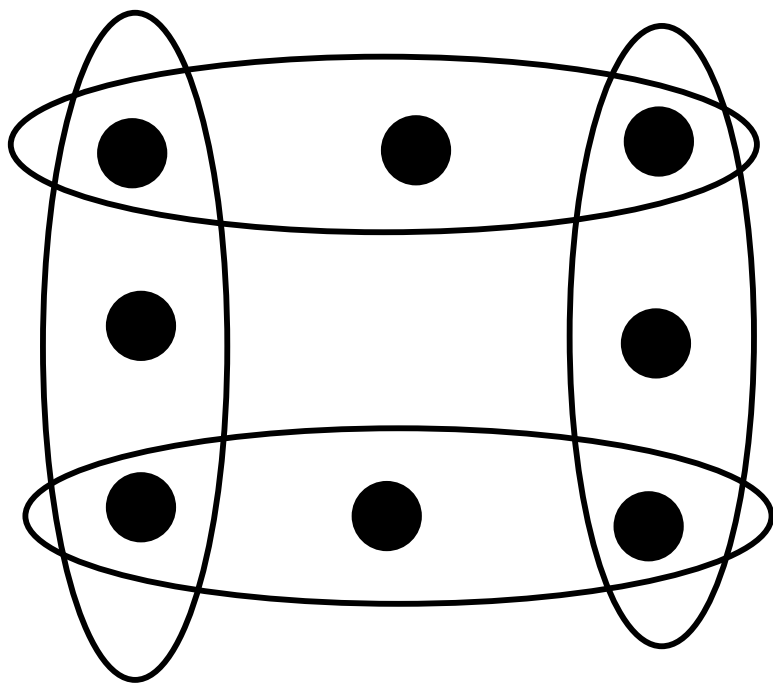
- V : the set of vertices
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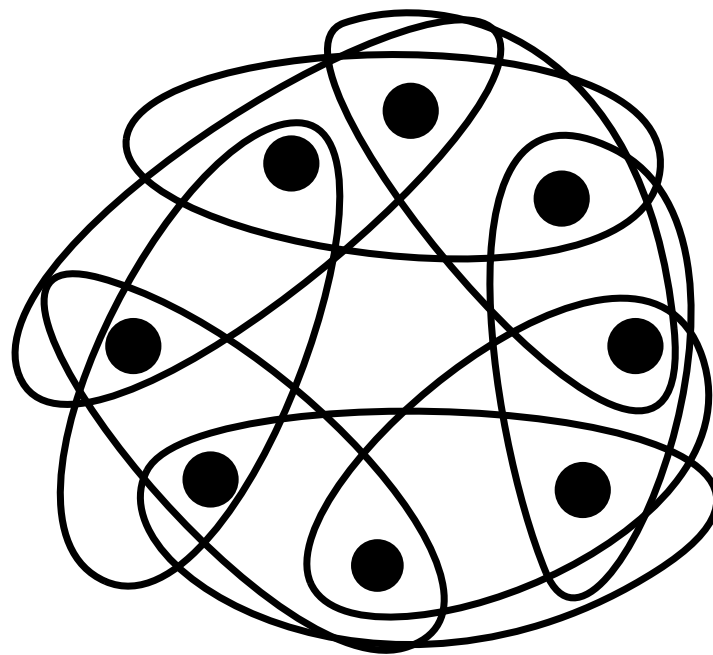
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A 3-uniform loose cycle



A 3-uniform tight cycle



Ongoing projects

- How to define “connected components” for hypergraphs?



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- How to define “connected components” for hypergraphs?
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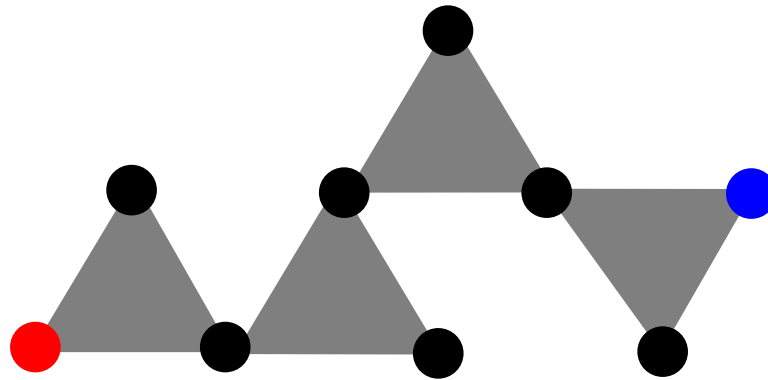
- How to define “connected components” for hypergraphs?
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- Phase transition for random hypergraphs?
- Percolation on hypergraphs?

The remaining talk will focus on Question 1 and 2.



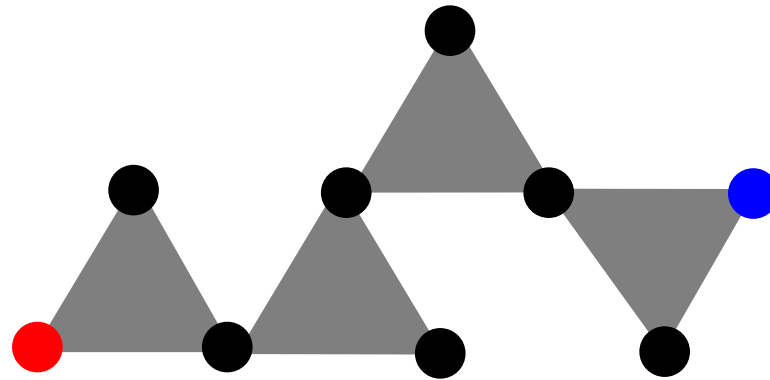
Connectivities in 3-graphs

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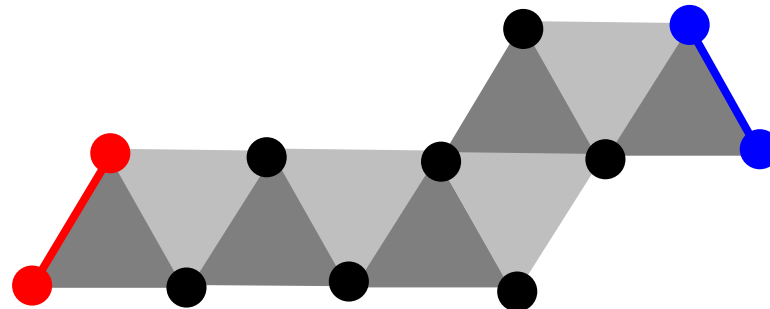


Connectivities in 3-graphs

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s -walks on hypergraphs

For $1 \leq s \leq r - 1$, an s -walk on H consists of

- a vertex sequence: $v_1, v_2, \dots, v_{(k-1)(r-s)+r}$
- an edge sequence: F_1, F_2, \dots, F_k satisfying
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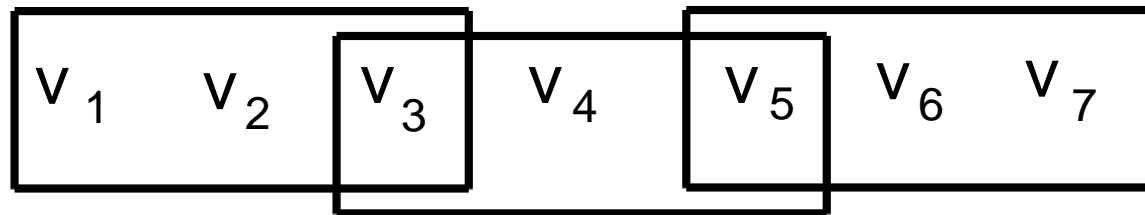


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A 1-walk in a 3-graph

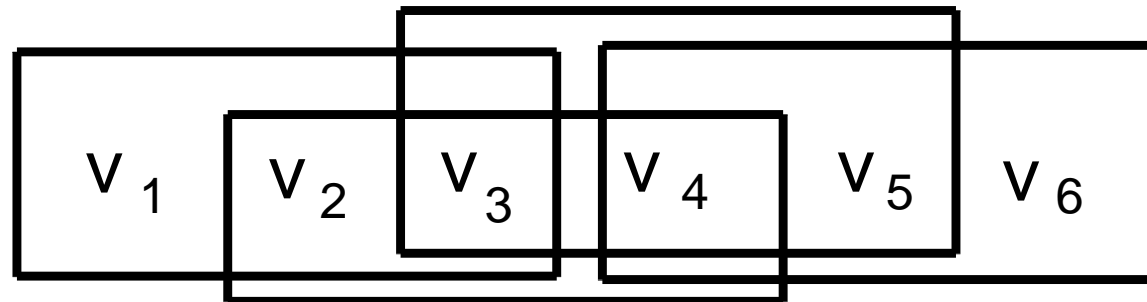


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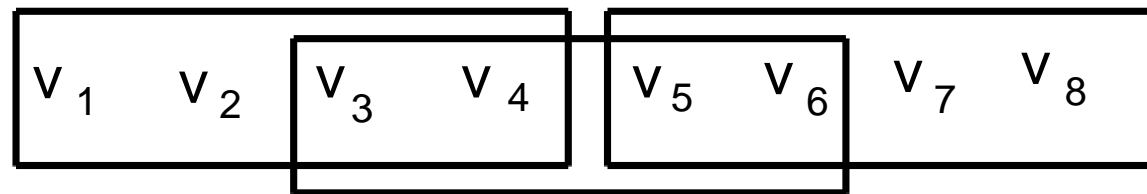


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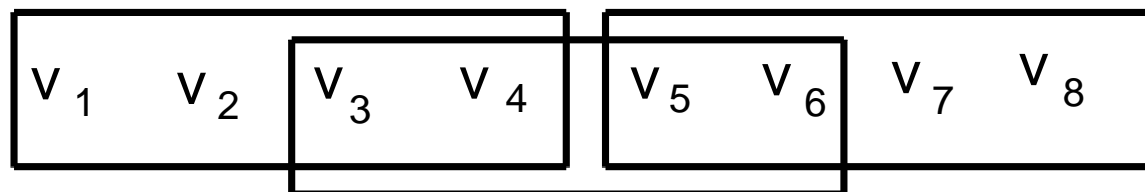


A 2-walk in a 4-graph



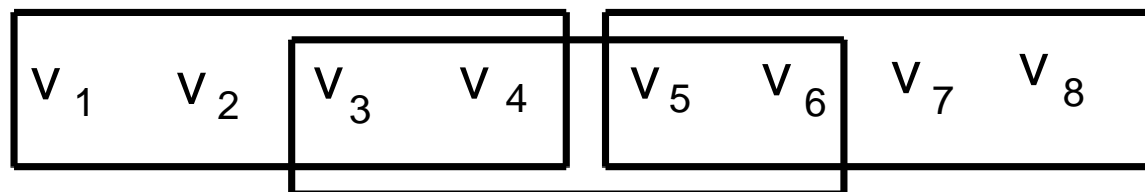
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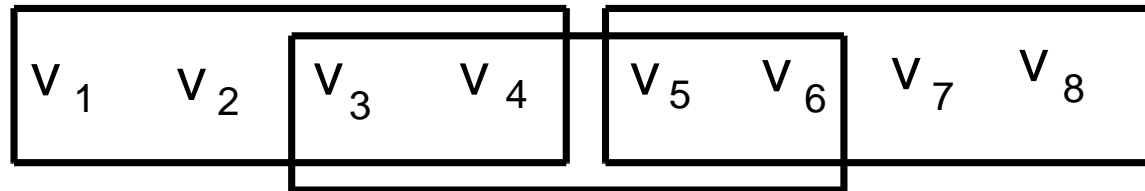


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- Vertex set $V(G^s) = \binom{V}{s}$
- Weight function $w: \binom{V}{s} \times \binom{V}{s} \rightarrow \mathbb{Z}$:

$$w(S, T) = \begin{cases} 0 & \text{if } S \cap T \neq \emptyset \\ d_{[S] \cup [T]} & \text{if } S \cap T = \emptyset. \end{cases}$$



Laplacians of hypergraph (I)

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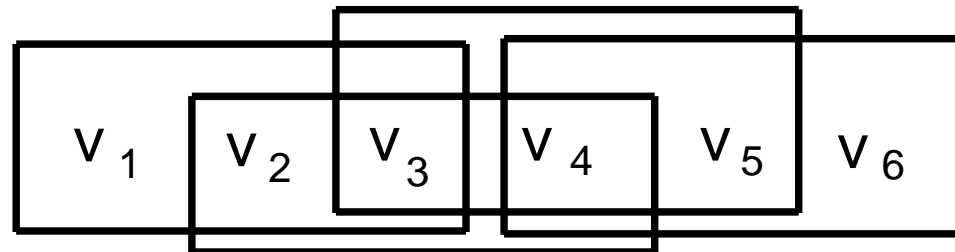
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$\mathcal{L}^{(1)}$ is the same as the Laplacian of hypergraph introduced by **Rodríguez [2009]**.



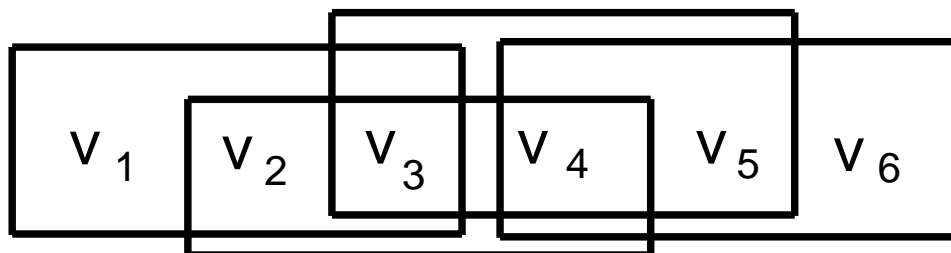
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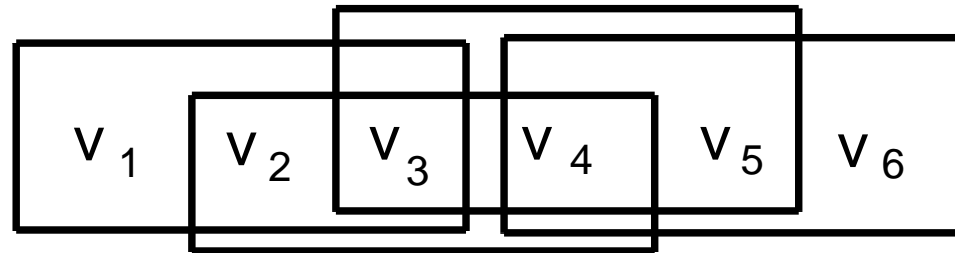


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- Vertex set $V(G^{(s)}) = V^s$
- For $x = (x_1, \dots, x_s)$ and $y = (y_1, \dots, y_s)$, xy is a directed edge if
 - $x_{r-s+j} = y_j$ for $1 \leq j \leq 2s - r$.
 - $\{x_1, \dots, x_s, y_{2s-r+1}, y_s\}$ is an edge of H .



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$$\mathcal{L}^{(s)} = \frac{\mathcal{L} + \mathcal{L}'}{2}.$$

- $\mathcal{L}^{(r-1)}$ is close related to the Laplacian of a regular hypergraph introduced by **Chung [1993]**.

$\lambda_1^{(s)}$, $\lambda_{max}^{(s)}$, and $\bar{\lambda}^{(s)}$ are defined in the same way.



Application: Edge expansion

- $S \subseteq \binom{V}{s}, T \subseteq \binom{V}{t}$.
- $E(S, T)$: the set of edges containing $x \cup y$ for some $x \in S, y \in T$ with $x \cap y = \emptyset$.
- $e(S) := \frac{\text{vol}(S)}{\text{vol}(\binom{V}{s})}, e(T) := \frac{\text{vol}(T)}{\text{vol}(\binom{V}{t})}$.
- $e(S, T) := \frac{|E(S, T)|}{|E(\binom{V}{s}, \binom{V}{t})|}$.



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Theorem [Lu-Peng 2011]: If $1 \leq t \leq s \leq r/2$, then

$$|e(S, T) - e(S)e(T)| \leq \bar{\lambda}^{(s)} \sqrt{e(S)e(T)e(\bar{S})e(\bar{T})}.$$



Connections of different $\mathcal{L}^{(s)}$

Theorem [Lu, Peng 2011] We have the following inequalities for the “loose” Laplacian eigenvalues.

$$\lambda_1^{(1)} \geq \lambda_1^{(2)} \geq \dots \geq \lambda_1^{(\lfloor r/2 \rfloor)};$$
$$\lambda_{\max}^{(1)} \leq \lambda_{\max}^{(2)} \leq \dots \leq \lambda_{\max}^{(\lfloor r/2 \rfloor)}.$$



Complete hypergraph K_n^r

Theorem: For $1 \leq s \leq r/2$, the s -th Laplacian eigenvalues of K_n^r is the eigenvalues of s -th Laplacian of K_n^r are given by

$$1 - \frac{(-1)^i \binom{n-s-i}{s-i}}{\binom{n-s}{s}} \text{ with multiplicity } \binom{n}{i} - \binom{n}{i-1}$$

for $0 \leq i \leq s$.



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Observation: $G^{(s)'}$ is essentially the Kneser graph $K(n, s)$. The vertices are s -sets in $[n]$. A pair of s -sets S and T forms an edge of $S \cap T = \emptyset$.



Laplacians of $H^r(n, p)$

Random r -uniform random hypergraph $H^r(n, p)$:

- n : the number of vertices.
- p : the probability; each r -set is an edge with probability p independently.

$\{\lambda_k^{(s)}(H)\}$: the s -th Laplacian spectrum of H .



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Theorem [Lu and Peng 2011+]: For $1 \leq s \leq r/2$, if $p(1-p) \gg \frac{\log^4 n}{\binom{n}{s}}$ and $1-p \gg \frac{\log^2 n}{n^2}$, then almost surely for

$$0 \leq k \leq \binom{n}{s} - 1,$$

$$|\lambda_k^{(s)}(H^r(n, p)) - \lambda_k^{(s)}(K_n^r)| \leq (3 + o(1)) \sqrt{\frac{1-p}{\binom{n-s}{r-s} p}}.$$



Semicircle Law

- $F_n(x)$: $\frac{1}{\binom{n}{s}}$ of the number of s -th Laplacian of $H^r(n, p)$ less than x .
- $R := (2 + o(1)) \sqrt{\frac{1-p}{\binom{r-s}{s} \binom{n-s}{r-s} p}}$.



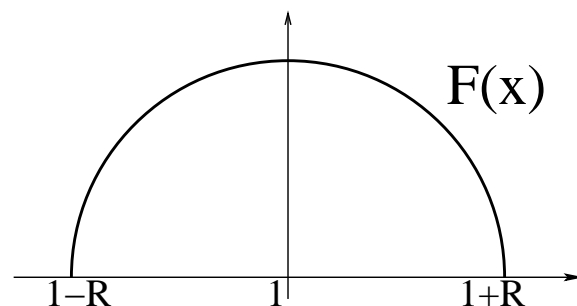
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Theorem [Lu and Peng 2011+]:

For $1 \leq s \leq r/2$, if $p(1-p) \gg \frac{\log n}{n^{r-s}}$, then almost surely

$$F_n(x) \xrightarrow{p} F(x).$$



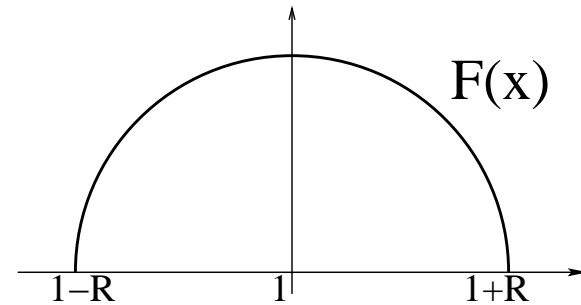
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Previously known similar results:

- on $G(n, p)$ [Füredi-Komlós 1981].
- on $G(w_1, \dots, w_n)$ Chung-Lu-Vu 2002.



Phase transition of $H^r(n, p)$

- Vertex to vertex :
Karoński-Luczak (2002) determines the threshold

$$p_c \approx \frac{1}{(r-1) \binom{n-1}{r-1}}.$$



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- Pair to pair? In general, s -tuple to s -tuple? (Ongoing project with Peng.)





Thank you.

