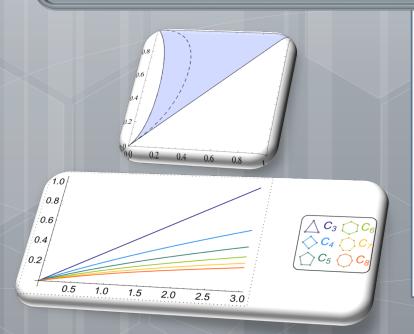


IAS CSDM seminar

Apr 2018

Large deviations in random graphs



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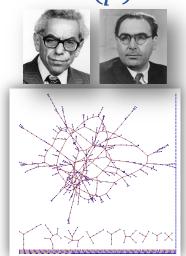
Based on joint works with

A. Dembo, B. Bhattacharya,

S. Ganguly and Y. Zhao

Subgraphs in the Erdős-Rényi RG

- G(n,p): indicators of $N=\binom{n}{2}$ edges: i.i.d. Bernoulli(p).
- Let
 - $\succ G_n \sim \mathcal{G}(n,p)$ for fixed 0 .
 - > $X_n = \#$ copies of a fixed graph H in G_n [Ruciński '88]: $X_n - \mathbb{E}X_n \longrightarrow \mathcal{N}(0,1)$



n = 1000 p = 1.5/n

- ▶ Prototypical example: $X_n = \#$ triangles in G_n .
- Large deviations:

estimate $\mathbb{P}(X_n \ge (1+\delta)\mathbb{E}X_n)$ for fixed $\delta > 0$

Large deviations

- ▶ Underlying space: **i.i.d.** Y_1 , ..., Y_N (e.g., edge indicators).
- **Cramér's Theorem**: address probability of rare events under mild assumption (on $\Lambda(\lambda) = \log \mathbb{E}[e^{\lambda Y_1}]$):

$$\lim_{n\to\infty} \frac{1}{N} \log \mathbb{P}\left(\frac{1}{N}\Sigma_i Y_i \ge (1+\delta)\mathbb{E}Y_1\right) = -I(\delta)$$

with the rate function $I(r) := \sup_{\lambda} \{\lambda r - \Lambda(\lambda)\}.$

 \triangleright E.g.: if $Y_1 \sim \text{Ber}(p)$ (the sum $\sim \text{Bin}(N, p)$):

$$I(r) = r \log \frac{r}{p} + (1 - r) \log \frac{1 - r}{1 - p}$$

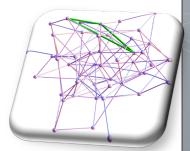
 \triangleright Hoeffding's inequality: for all a > 0,

$$\mathbb{P}(\Sigma_i Y_i \ge aN) \le \inf_{\lambda} \left\{ e^{-(\lambda a - \Lambda(\lambda))N} \right\} = e^{-I(a)N}$$

(optimizing the best λ in Hoeffding gives limit of the log-prob).

Large deviations

- ▶ Underlying space: **i.i.d.** Y_1 , ..., Y_N (e.g., edge indicators).
- ► Cramér's Theorem: address probability of rare events under mild assumption (on $\Lambda(\lambda) = \log \mathbb{E}[e^{\lambda Y_1}]$): $\lim_{n \to \infty} \frac{1}{N} \log \mathbb{P}(\frac{1}{N}\Sigma_i Y_i \ge (1 + \delta)\mathbb{E}Y_1) = -I(\delta)$ with the rate function $I(r) \coloneqq \sup_{\lambda} \{\lambda r \Lambda(\lambda)\}$.
- ▶ What about dependent random variables?
 - ➤ One of simplest systems of dependent r.v.'s: $X_{ijk} = Y_i Y_j Y_k$ for $1 \le i < j < k \le n$.
 - > <u>Q1</u> ("how often"): find the rate function
 - > Q2 ("why"): typical behavior cond on LD



Upper tails in random graphs

X=#triangles in G(n, p)

• Upper tail **rate function**: $R(n, p, \delta)$ such that

$$\mathbb{P}(X \ge (1+\delta) \mathbb{E}X) = \exp[-R(n, p, \delta)]$$

➤ The infamous upper tail

S Janson, A Ruciński - Random Structures & Algorithms, 2002 - Wiley Online Library

[Janson, Oleszkiewicz, Rucinski '04], [Bollobás '81, '85], [Janson Luczak, Rucinski '00], [Janson, Rucinski '02, '04a, '04b], [Vu '01], [Kim, Vu '04], [Chatterjee-Dey '10], ..., via Hoeffding-Azuma ineq./ Talagrand ineq./ Stein's method/...

$$n^2p^2 \lesssim R(n, p, \delta) \lesssim n^2p^2 \log(1/p)$$

▶ Order of $R(n, p, \delta)$ finally resolved in [Chatterjee '12] and [DeMarco, Kahn '12], independently showing

$$R(n, p, \delta) \approx n^2 p^2 \log(1/p)$$

leading order asymptotics?

Large deviations in G(n, p): the dense regime

0 fixed

Large deviations in random graphs

- ▶ QUESTION [Chatterjee and Varadhan (2011)]:
 - > Fix 0 .
 - Take $G \sim \mathcal{G}(n,p)$ conditioned on having at least as many triangles as a typical $\mathcal{G}(n,r)$.
 - ➤ Is $G \approx G(n,r)$, namely, are they close in cut-distance?
- Possibilities: extra triangles due to

replica symmetry

- 1. (yes) overwhelming # edges, uniformly distributed.
- 2. (no) fewer edges, arranged in a special structure.

symmetry breaking

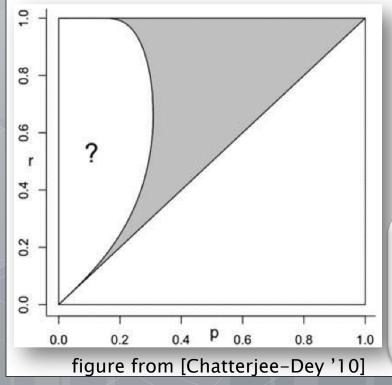


cut distance between G_n and G(n,r):

$$\delta_{\square}(G_n, r) = \max_{A, B \subset V} \frac{1}{n^2} \left| e(A, B) - r|A||B| \right|$$

Upper tails of triangles in G(n, p)

- Let $G \sim \mathcal{G}(n,p)$ conditioned on $\geq \binom{n}{3}r^3$ triangles for $0 . Is <math>G \approx \mathcal{G}(n,r)$, namely, is $\delta_{\square}(G,r)$ small?
- ightharpoonup A: depends on (p,r)...



[Chatterjee-Dey '10]: Stein's method

[Chatterjee-Varadhan '11]: LDP via Szemerédi's regularity & graph limits.

- $p \ge \frac{2}{2+e^{3/2}} \approx 0.31$: always symmetric.
- \geq 2 phase transitions for small p.
- > e.g., p = 1/4 and r = 1/2?

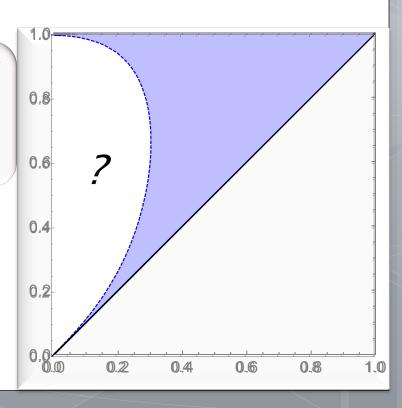
Phase diagram for triangles

- ▶ [Chatterjee-Dey '10, Chatterjee-Varadhan '11]:
 - ightharpoonup Replica sym. if $(r^3, I_{p(r)}) \in \text{convex-minorant of } x \mapsto I_p(x^{1/3})$.
 - > Full phase diagram? One or more phase transitions?
- ► <u>THEOREM</u>: ([L., Zhao '15])

Symmetry replica for upper tails of triangles occurs iff

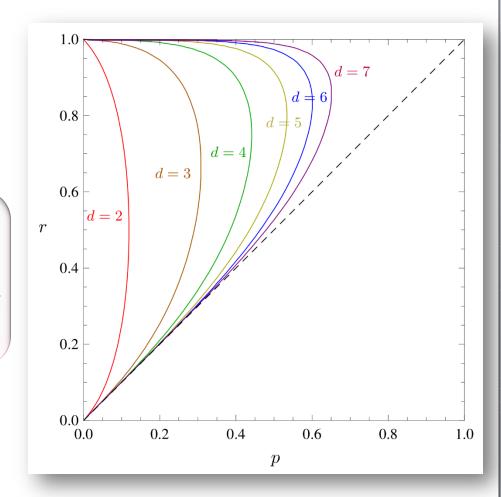
$$p < [1 + (r^{-1} - 1)^{1/(1-2r)}]^{-1}$$

 \triangleright Coincides with the convex minorant of $x \mapsto I_p(\sqrt{x})$



Phase diagram for regular graphs

- More generally:
 - Fix 0 and a*d*-regular graph*H*.
 - Minimizer is $f \equiv r$ $\Leftrightarrow (r^d, I_p(r))$ lies on the convex-minorant of $x \mapsto I_p(x^{1/d})$.



Variational problem (triangles)

- For each pair of vertices (i, j): adjust its probability to $\omega_{ij} \ge p$ at a cost of $I_p(\omega_{ij})$.
- Optimization problem:

Minimize
$$\sum_{i,j} I_p(\omega_{ij})$$

subject to $\sum_{i,j,k} \omega_{ij} \omega_{jk} \omega_{ik} \ge r^3$

OPT = rate function $R(n, p, r) \sim -\log \mathbb{P}(X \geq {n \choose 3}r^3)$

- \triangleright [Chatterjee-Varadhan '11]: dense RG (fixed p).
- > [Chatterjee-Dembo '16]: sparse RG $(p \ge n^{-(1-o(1))/42})$.
 - [Eldan '18+]: extended region $(p \ge n^{-(1-o(1))/18})$.
 - **(very) slowly** decaying *p*: weak regularity.

Example: slowly decaying p

- For each pair of vertices (i, j): adjust its probability to $\omega_{ij} \ge p$ at a cost of $I_p(\omega_{ij})$.
- Optimization problem:

Minimize
$$\sum_{i,j} I_p(\omega_{ij})$$

subject to
$$\sum_{i,j,k} \omega_{ij} \omega_{jk} \omega_{ik} \ge r^3$$

OPT = rate function $R(n, p, r) \sim -\log \mathbb{P}(X \geq {n \choose 3}r^3)$

PROPOSITION:

Let
$$0 < \eta < \delta < 1$$
 and $0 . Then
$$\mathbb{P}(t(K_3, \mathcal{G}(n, p) \ge (1 + \delta)p^3) \le M^n \epsilon^{-M^2} e^{-\phi(n, p, \delta - \eta)}$$
 where $\epsilon = \eta p^3/6$ and $M = 4^{1/\epsilon^2}$.$

 \triangleright useful for $p \gg (\log n)^{1/6}$.

Variational problem (triangles)

- ▶ *Graphons:* symmetric measurable $W: [0,1]^2 \rightarrow [0,1]$.
- Optimization problem

$$\begin{array}{ll} \textit{Min} & \sum_{i,j} I_p(\omega_{ij}) \\ \textit{subj to } \sum_{i,j,k} \omega_{ij} \omega_{jk} \omega_{ik} \geq r^3 \end{array}$$

reformulated [CV'11] as

```
Min \int_{[0,1]^2} I_p(W(x,y)) dx dy
subj to \int_{[0,1]^3} W(x,y) W(y,z) W(x,z) dx dy dz \ge r^3
```

- > minimum achieved by compactness (Lovász-Szegedy).
- ▶ [CV'11]: solution gives the rate function; moreover, w.h.p. $(\mathcal{G}(n,p) \mid t(H,\cdot) \geq r)$ close (in δ_{\square}) to minimizer.
 - > in general, intractable...

Variational problem (general *H*)

- ▶ The LDP is reduced to a variational problem on graphons $f: [0,1]^2 \rightarrow [0,1]$ (symmetric measurable):
 - > Set:
 - $I_p(f) = \int_{[0,1]^2} I_p(f(x,y)) dx dy$.
 - Subgraph count (H with V(H) = [m]) in f:

$$t(H,f) = \int_{[0,1]^m} \prod_{ij \in E(H)} f(x_i, x_j) dx_1 \cdots dx_m$$

• Variational problem for upper tails:

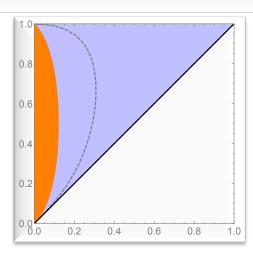
$$\phi(p,r) = \inf\{I_p(f) : t(H,f) \ge r\}.$$

Phase diagram for triangles

► <u>THEOREM</u>: ([L., Zhao '15])

Let $0 . The constant graphon <math>W \equiv p$ minimizes $\int_{[0,1]^2} I_p(W(x,y)) dxdy$ subject to $\int_{[0,1]^3} W(x,y)W(y,z)W(x,z) dxdydz \ge r^3$ iff $(r^2, I_p(r))$ lies on the convex minorant of $x \mapsto I_p(\sqrt{x})$

- Symmetry breaking phase: perturbative analysis...
- Where does the convex-minorant enter?

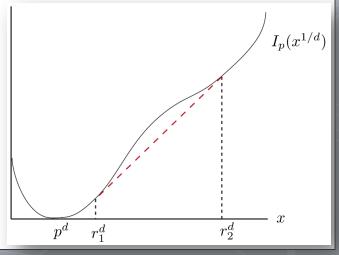


Key to sym. replica phase

- Where does the convex-minorant enter?
 - ightharpoonup Let $\psi(x) = I_p(x^{1/k})$ and $\hat{\psi}$ be its convex-minorant.
 - > Then by Jensen:

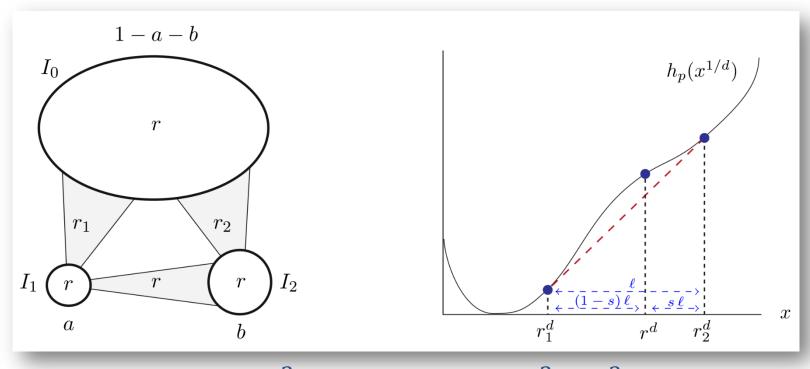
$$I_p(f) = \int \psi(f^k) dx dy \ge \int \hat{\psi}(f^k) dx dy \ge \hat{\psi}(\int f^k)$$
.

- > So, if $\int f^k \ge r^k$ and $\psi(r^k) = \hat{\psi}(r^k)$ then $I_p(f) \ge \psi(r^k) = I_p(r)$
- ▶ For example, if $t(K_3, f) \ge r^3$:
 - ightharpoonup [CD'10],[CV'11]: $\int f^3 \ge r^3$ by Hölder.
 - ➤ One can exploit subgraph structure: generalized Hölder [Finner '92] gives $\int f^2 \ge r^2$: correct phase.



Matching the sym. breaking phase

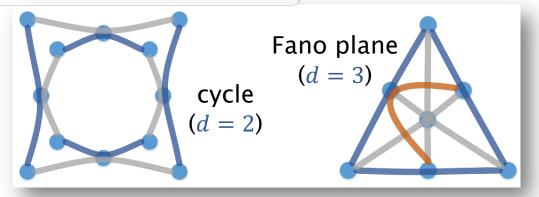
Tri-partite construction:



► Choice of $a = sε^2$ and $b = (1 - s)ε^2 + ε^3$ for small enough ε beats the constant function f ≡ r.

Analogs of phase-diagram result

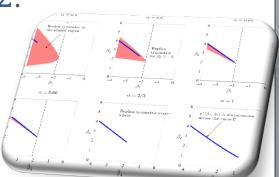
▶ d-regular linear hypergraphs:



- Leading eigenvalue:
 - $G \sim \mathcal{G}(n,p)$ conditioned on $\lambda_1(G) \geq nr$.
 - \triangleright phase diagram coincides with d=2.
- Exponential random graphs

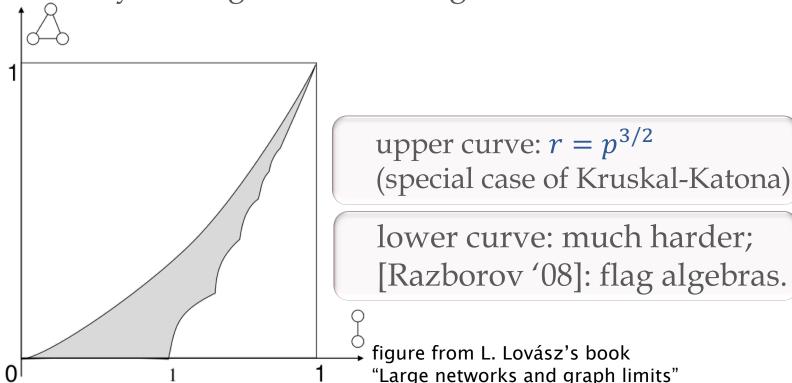
$$\mathbb{P}(G) \propto e^{\binom{n}{2}(\beta_1 t(K_2,G) + \beta_2 t(K_3,G))}$$

(building on [Chatterjee-Diaconis'13]



Parallel: the edge-triangle model

- ▶ For fixed edge and triangle densities $(p,r) \in (0,1)^2$: what is the minimum entropy of such a graph?
 - > already finding the feasible region is nontrivial:



Parallel: the edge-triangle model

- ▶ For fixed edge and triangle densities $(p,r) \in (0,1)^2$: what is the minimum entropy of such a graph?
 - > Variational problem:

$$\psi(p,r) = \inf\{I_{1/2}(f) : t(H,f) = r, t(K_2,f) = p\}.$$

> Extension of [CV'11] (cf. [Radin, Sadun '13]): if

$$\mathbb{Q}_{\delta}$$
 = uniform distribution over graphs G such that $|E(G) - m| < \delta n^2$ for $m = \lfloor \binom{n}{2} p \rfloor$

and X = # triangles in G then

note:
$$\mathbb{Q}_0 = \mathcal{G}(n,m)$$

$$\lim_{\delta \downarrow 0} \lim_{n \to \infty} -\frac{1}{\binom{n}{2}} \log \mathbb{Q}_{\delta} \left(X \ge \frac{1}{6} n^3 r^3 \right) = \psi(p, r)$$

Parallel: the edge-triangle model

- ▶ For fixed edge and triangle densities $(p,r) \in (0,1)^2$: what is the minimum entropy of such a graph?
 - > Variational problem:

$$\psi(p,r) = \inf\{I_{1/2}(f) : t(H,f) = r, t(K_2,f) = p\}.$$

- \triangleright [Kenyon, Radin, Ren, Sadun '16]: solution is bipodal for $r ∈ (p^3, p^3 + δ)$ (more generally: cliques, stars).
- See also: [Kenyon, Radin, Ren, Sadun '17a] on stars (*M*-podal for some finite *M* and solved for ≤ 30 nodes), [Kenyon, Radin, Ren, Sadun '17b] (numerics),...

Variational problem in G(n, m)

▶ Edge-triangle variational problem:

$$\psi(p,r) = \inf\{I_p(f): t(H,f) = r, t(K_2,f) = p\}.$$

$$\lim_{\delta \downarrow 0} \lim_{n \to \infty} -\frac{1}{\binom{n}{2}} \log \mathbb{Q}_{\delta} \left(X \ge \frac{1}{6} n^3 r^3 \right) = \psi(p, r) + C_p$$

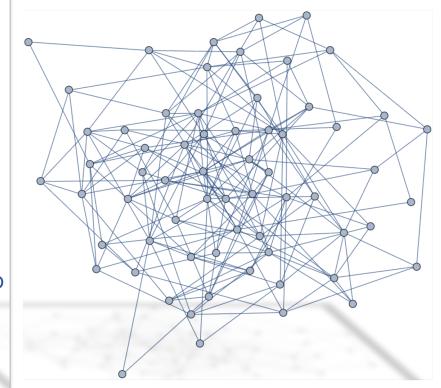
note: $\mathbb{Q}_0 = \mathcal{G}(n,m)$

- Natural guess: $\psi(p,r)$ is the rate function for $\mathcal{G}(n,m)$.
- ▶ <u>THEOREM</u>: ([Dembo, L. '18+])

For a.e. 0 and <math>H, if $m = (p + o(1))\binom{n}{2}$ then

- 1. the rate function for $\{t(H,\cdot) \geq r\}$ in G(n,m) is $\psi(p,r)$.
- 2. w.h.p. $(\mathcal{G}(n,m) \mid t(H,\cdot) \geq r)$ close in δ_{\square} to OPT.

Large deviations in G(n, p): the sparse regime



 $p_n \to 0$ as $n \to \infty$

Sparse random graphs

- ▶ Rate function in the *sparse* regime? e.g.,
 - ▶ Let $G \sim \mathcal{G}(n, p)$ for $p \ll 1$.
 - Let X = # triangles in G and write $\mathbb{P}(X \ge 2 \mathbb{E}X) = \exp[-R(n, p)].$
 - ▶ What is R(n, p)? [Generally, $R(n, p, \delta)$ for $X \ge (1 + \delta) \mathbb{E}X$].
- ▶ For intuition, consider lower tails:
 - easy to see: $\mathbb{P}(X = 0) \ge e^{-c \min\{n^2 p, n^3 p^3\}}$
 - > [Janson (1990)]'s Poisson large deviation inequality:



$$\mathbb{P}(X < (1 - \delta)\mathbb{E}X) \le e^{-c_{\delta}} \frac{(\mathbb{E}X)^{2}}{\Delta + \mathbb{E}X}$$

matching upper bound!

- $\Rightarrow R(n, p, \delta) = \min\{n^2 p, n^3 p^3\}$ (transition at $p = 1/\sqrt{n}$.)
- Similar treatment for upper tail?

The sparse regime

$$\mathbb{P}(X \ge (1+\delta) \mathbb{E}X) = \exp[-R(n, p, \delta)]$$

▶ [Chatterjee, Dembo '16]: <u>breakthrough result</u>: for $p \gg n^{-\alpha}$ one has $R(n, p, \delta) \sim \phi(n, p, \delta)$ where

$$\phi(n, p, \delta) = \inf \{ I_p(G) : t(K_3, G) \ge (1 + \delta)p^3 \}$$

over $G \in \mathfrak{G}_n$, weighted undirected graphs on n vertices.

- ▶ Plausibly: extends throughout $\frac{\log n}{n} \ll p \ll 1$.
- (for $p \ge (\log n)^{-c}$: follows from weak regularity.)
- Dens the door to first asymptotic LDP results for the sparse random graph...
 - Recent: new alternative proof by [Eldan '16] with a better resulting constant $\alpha > 0$ (for triangles: $\alpha = \frac{1}{18}$).

Results in the sparse regime

► <u>THEOREM</u>: ([L., Zhao '17])

Fix
$$\delta > 0$$
. If $n^{-1/2} \ll p \ll 1$ then
$$\lim_{n \to \infty} \frac{\phi(n, p, \delta)}{n^2 p^2 \log(1/p)} = \min\left\{\frac{\delta^{2/3}}{2}, \frac{\delta}{3}\right\}$$
whereas if $n^{-1} \ll p \ll n^{-1/2}$ then
$$\lim_{n \to \infty} \frac{\phi(n, p, \delta)}{n^2 p^2 \log(1/p)} = \frac{\delta^{2/3}}{2}.$$

COROLLARY: (with $\alpha = \frac{1}{42}$ [CD'16] or $\alpha = \frac{1}{18}$ [Eldan '16])

For any
$$\delta > 0$$
, if $n^{-\alpha} \log n \le p \ll 1$ then
$$\mathbb{P}(X \ge (1+\delta)p^3) = e^{-(1-o(1))\min\left\{\frac{\delta^{2/3}}{2}, \frac{\delta}{3}\right\}} n^2 p^2 \log\left(\frac{1}{p}\right)$$

Ideas from the proofs

▶ For the lower bound on

$$\mathbb{P}(X \ge (1+\delta)p^3) = e^{-(1-o(1))\min\left\{\frac{\delta^{2/3}}{2}, \frac{\delta}{3}\right\}n^2p^2\log\left(\frac{1}{p}\right)}$$

Take an arbitrary set on $k = \delta^{1/3} np$ vertices and force it to be a *clique*:

$$p^{\binom{k}{2}} = p^{\left(\delta^{2/3}/2 + o(1)\right)n^2p^2}$$

 \triangleright Or, a set of $\ell = \frac{1}{3} \delta n p^2$ vertices and force it to be connected to all other vertices:

$$p^{\ell(n-\ell)} = p^{(\delta/3+o(1))n^2p^2}$$

- \triangleright Latter is preferable iff $\delta < 27/8$.
- For the upper bound: reduce to a continuous variational problem; divide and conquer...

Extension to cliques

► <u>THEOREM</u>: ([L., Zhao '17])

Fix
$$\delta > 0$$
 and $k \ge 3$. If $n^{-1/(k-1)} \ll p \ll 1$ then
$$\lim_{n \to \infty} \frac{\phi_{K_k}(n, p, \delta)}{n^2 p^{k-1} \log(1/p)} = \min \left\{ \frac{\delta^{2/k}}{2}, \frac{\delta}{k} \right\}$$
whereas if $n^{-2/(k-1)} \ll p \ll n^{-1/(k-1)}$ then
$$\lim_{n \to \infty} \frac{\phi_{K_k}(n, p, \delta)}{n^2 p^{k-1} \log(1/p)} = \frac{\delta^{2/k}}{2}.$$

COROLLARY:

$$\forall k \geq 3 \ \exists \alpha_k > 0 : For \ any \ \delta > 0, \ if \ n^{-\alpha_k} \leq p \ll 1 \ then$$

$$\mathbb{P}\left(X_k \geq (1+\delta)p^{\binom{k}{2}}\right) = e^{-\left(1-o(1)\right)\min\left\{\frac{\delta^{2/k}}{2}, \frac{\delta}{k}\right\}} n^2 p^{k-1} \log\left(\frac{1}{p}\right)$$

Upper tails for general graphs

► THEOREM: ([Bhattacharya, Ganguly, L., Zhao '17])

Fix
$$\delta > 0$$
 and H, and let $X = \#$ copies of H in $G \sim G(n, p)$.
If $n^{-1/(6|E(H)|)} \log n \le p \ll 1$ then
$$\mathbb{P}(X \ge (1+\delta)\mathbb{E}X) = p^{(c_H(\delta)+o(1))}p^{\Delta}n^2$$
with $\Delta = maximum$ degree of H and an explicit $c_H(\delta) > 0$.

e.g.:

$$H = \bigoplus : c_H(\delta) = \min\{\frac{1}{2}\delta^{1/2}, \frac{1}{4}\delta\}$$

$$> H =$$
 : $c_H(\delta) = (1+\delta)^{1/2} - 1$

>
$$H = c_H(\delta) = \frac{1}{2}\sqrt{5+4\sqrt{1+\delta}} - \frac{3}{2}$$

Upper tails for general graphs

► THEOREM: ([Bhattacharya, Ganguly, L., Zhao '17])

```
Fix \delta > 0 and H, and let X = \# copies of H in G \sim G(n, p).

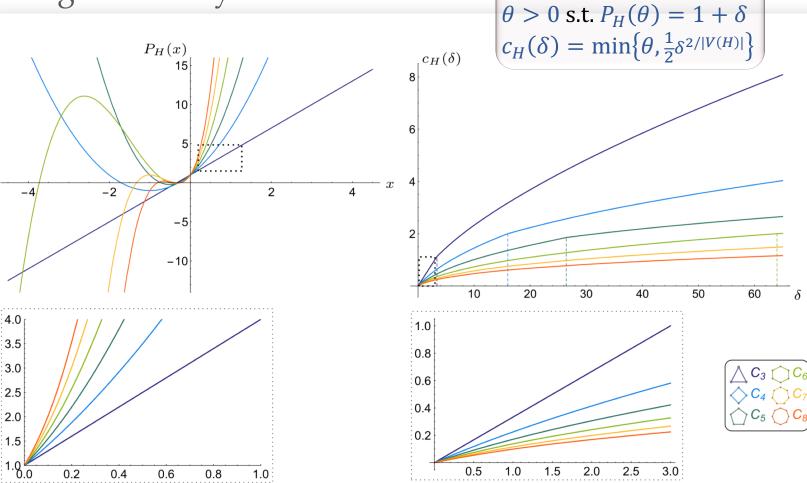
If n^{-1/(6|E(H)|)} \log n \le p \ll 1 then
\mathbb{P}(X \ge (1 + \delta)\mathbb{E}X) = p^{(c_H(\delta) + o(1))}p^{\Delta n^2}
with \Delta = maximum degree of H and an explicit c_H(\delta) > 0.
```

- Independence polynomial: $P_H(x) := \sum_{\substack{\text{indep } x^{|I|}}} x^{|I|}$.
 - \rightarrow H^* = induced subgraph of H on max-degree vertices
 - $> \theta > 0$ is the solution to $P_{H^*}(\theta) = 1 + \delta$.

Then
$$c_H(\delta) = \begin{cases} \min\{\theta, \frac{1}{2}\delta^{2/|V(H)|}\} & H \text{ is regular} \\ \theta & H \text{ is irregular} \end{cases}$$

Upper tails for general graphs

• E.g.: LD for cycles:



 $P_H(x) = \sum_{I \text{ indep.set}} x^{|I|}$

Some upper tail open problems

- Dense regime:
- Phase diagram for general (non-regular) graphs.
- What is the solution in a single point within the symmetry breaking regime?
 (at no such pt. can we calculate the rate function...)
- Uniqueness symmetry-breaking solution?
- ? Are the symmetry-breaking solutions bipartite? or ∃ countable # phase transitions (# parts)?
 - > Sparse regime:
- Push nonlinear large deviation results to $p \ge \frac{\log n}{n}$.

Thank you