Recent developments in phase transitions and critical phenomena

54 years since the seminal work of Erdős and Rényi

Mihyun Kang
The Beginning: “Asymptotic Statistical Properties”

**On random graphs I.**

Dedicated to O. Varga, at the occasion of his 50th birthday.

By P. ERDÖS and A. RÉNYI (Budapest).

Let us consider a “random graph” \( \Gamma_{n,N} \) having \( n \) possible (labelled) vertices and \( N \) edges; in other words, let us choose at random (with equal probabilities) one of the \( \binom{n}{2} \) possible graphs which can be formed from the \( n \) (labelled) vertices \( P_1, P_2, \ldots, P_n \) by selecting \( N \) edges from the \( \binom{n}{2} \) possible edges \( P_i P_j \) (\( 1 \leq i < j \leq n \)). Thus the effective number of vertices of \( \Gamma_{n,N} \) may be less than \( n \), as some points \( P_i \) may be not connected in \( \Gamma_{n,N} \) with any other point \( P_j \); we shall call such points \( P_i \) isolated points. We consider the isolated points also as belonging to \( \Gamma_{n,N} \). \( \Gamma_{n,N} \) is called completely connected if it effectively contains all points \( P_1, P_2, \ldots, P_n \) (i.e. if it has no isolated points) and is connected in the ordinary sense. In the present paper we consider asymptotic statistical properties of random graphs for \( n \to +\infty \). We shall deal with the following questions:

1. What is the probability of \( \Gamma_{n,N} \) being completely connected?
2. What is the probability that the greatest connected component (subgraph) of \( \Gamma_{n,N} \) should have effectively \( n - k \) points? \( k = 0, 1, \ldots \).
3. What is the probability that \( \Gamma_{n,N} \) should consist of exactly \( k + 1 \) connected components? \( k = 0, 1, \ldots \).
4. If the edges of a graph with \( n \) vertices are chosen successively so that after each step every edge which has not yet been chosen has the same probability to be chosen as the next, and if we continue this process until the graph becomes completely connected, what is the probability that the number of necessary steps \( \nu \) will be equal to a given number \( \ell \)?
§ 9. On the growth of the greatest component

We prove in this § (see Theorem 9b) that the size of the greatest component of $\Gamma_{n, N(n)}$ is for $N(n) \sim cn$ with $c > \frac{1}{2}$ with probability tending to 1 approximately $G(c)n$ where

$$G(c) = 1 - \frac{x(c)}{2c}$$

and $x(c)$ is defined by (6.4). (The curve $y = G(c)$ is shown on Fig. 2b).

Thus by Theorem 6 for $N(n) \sim cn$ with $c > \frac{1}{2}$ almost all points of $\Gamma_{n, N(n)}$ (i.e. all but $o(n)$ points) belong either to some small component which is a tree (of size at most $\frac{1}{\alpha} (\log n - \frac{5}{2} \log \log n) + O(1)$ where $\alpha = 2c - 1 - \log 2c$ by Theorem 7a) or to the single "giant" component of the size $\sim G(c)n$.

Thus the situation can be summarized as follows: the largest component of $\Gamma_{n, N(n)}$ is of order $\log n$ for $\frac{N(n)}{n} \sim c < \frac{1}{2}$, of order $n^{3/3}$ for $\frac{N(n)}{n} \sim \frac{1}{2}$ and of order $n$ for $\frac{N(n)}{n} \sim c > \frac{1}{2}$. This double "jump" of the size of the largest component when $\frac{N(n)}{n}$ passes the value $\frac{1}{2}$ is one of the most striking facts concerning random graphs. We prove first the following.
The Phase Transition

Erdős-Rényi random graph $G(n, m)$

$L(m) = \# \text{ vertices in the largest component after } m \text{ edges are added}$

$m = c \cdot n/2, \quad c > 0$

- If $c < 1$, whp $L(m) = O(\log n)$
- If $c > 1$, whp $L(m) = \Theta(n)$
Critical Phenomenon

How big is the largest component, when \( m = n/2 + s, \ s = o(n) \)?
Critical Phenomenon

How big is the largest component, when $m = n/2 + s$, $s = o(n)$?

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Phase transition in random graphs
Critical Phenomenon

How big is the largest component, when \( m = n/2 + s, \ s = o(n) \) ?

If \( s n^{-2/3} \to -\infty \), whp
\[
L(m) = o(n^{2/3})
\]

If \( s n^{-2/3} \to \lambda, \) a constant, whp
\[
L(m) = \Theta(n^{2/3})
\]

If \( s n^{-2/3} \to \infty \), whp
\[
L(m) = (4 + o(1)) s
\]

\( \bullet \) If \( s n^{-2/3} \to -\infty, \) whp
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\( \bullet \) If \( s n^{-2/3} \to \infty, \) whp
\[
L(m) = (4 + o(1)) s
\]
Let $L(m)$ denote the number of vertices in the largest component in $P(n, m)$.

Two critical periods

- Let $m = n/2 + s$.
  - If $n^{2/3} \ll s \ll n$, whp $L(m) = (2 + o(1))s$

- Let $m = n + r$.
  - If $n^{3/5} \ll r \ll n^{2/3}$, whp $n - L(m) = \Theta(n^{3/2}r^{-3/2}) \ll n^{3/5}$
In each step, two potential edges are present:

one of them is chosen according to a given rule and added to a graph.
Achlioptas Processes

Power of two choices

- In each step, two potential edges are present:
  - one of them is chosen according to a given rule and added to a graph.

Bohman-Frieze process delays the giant

- If the first edge joins two isolated vertices, it is added to a graph;
  - otherwise the second edge is added.
Bohman-Frieze Process

Phase transition

- **Susceptibility**: let $t = \# \text{ edges} / n$

\[
S(t) = \frac{1}{n} \sum_{v \in [n]} |C(v)| = \frac{1}{n} \sum_{i \geq 1} i X_i(t, n)
\]

\[
X_i(t, n) = \# \text{ vertices in components of size } i \text{ at time } t
\]
**Bohman-Frieze Process**

**Phase transition**

- **Susceptibility**: let $t = \# \text{ edges } / n$

  \[
  S(t) = \frac{1}{n} \sum_{v \in [n]} |C(v)| = \frac{1}{n} \sum_{i \geq 1} i \ X_i(t, n)
  \]

  \[
  X_i(t, n) = \# \text{ vertices in components of size } i \text{ at time } t
  \]

- **Differential equations method**: \exists a deterministic function $x_i(t)$ s.t. whp

  \[
  \frac{X_i(t, n)}{n} = x_i(t) + o(1)
  \]

**Variant of Smoluchowski’s coagulation equation:**

\[
x_i'(t) = -2(1 - x_i^2(t))i \ x_i(t) + (1 - x_i^2(t))i \sum_{1 \leq j < i} x_j(t) x_{i-j}(t)
\]
Bohman-Frieze Process

Phase transition

- Susceptibility: let $t = \# \text{edges} / n$

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- Differential equations method: \exists a deterministic function $x_i(t)$ s.t. whp

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\]

Small components

- $x_i(t_{c} \pm \epsilon) \sim a i^{-3/2} \exp(-\epsilon^2 i b)$
Achlioptas Processes

Merging $\ell$-vertex rule that is well-behaved

$\ell$-

vertices in the largest component after $tn$ steps

Provided that a rule-dependent system of ODEs has a unique solution, whp

$$n^{-1} L(t) = 1 - \sum_{i \geq 1} x_i(t) + o(1)$$

$$n^{-1} X_i(t, n) = x_i(t) + o(1)$$
Merging $\ell$-vertex rule that is well-behaved

$L(t) = \#$ vertices in the largest component after $t n$ steps

Provided that a rule-dependent system of ODEs has a unique solution, whp

\[ n^{-1} L(t) = 1 - \sum_{i \geq 1} x_i(t) + o(1) \]

\[ n^{-1} X_i(t, n) = x_i(t) + o(1) \]

\[ n^{-1} L(t_R + \epsilon) = c_R \epsilon + O(\epsilon^2) \]

\[ \limsup_{i \to \infty} i^{-1} \log x_i(t_R + \epsilon) = -d_R \epsilon^2 + O(\epsilon^3) \]
Proof: Analytic Framework

Variant of Smoluchowski’s coagulation equation:

\[ x_i' = f_i(x_1, \ldots, x_K) + g(x_1, \ldots, x_K) \left( -2ix_i + i \sum_{j+j'=i} x_jx_{j'} \right) \]
Proof: Analytic Framework

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\]

Moment generating function \( D(t, z) = \sum_{i \geq 1} x_i(t) z^i \) satisfies

\[
    D_t + 2z g(t) (1 - D) D_z = h(t, z), \quad D(0, z) = z
\]
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\[ x'_i = f_i(x_1, \ldots, x_K) + g(x_1, \ldots, x_K) \left(-2ix_i + i \sum_{j+j' = i} x_jx_{j'}\right) \]

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\[ D_t + 2zg(t)(1 - D)D_z = h(t, z), \quad D(0, z) = z \]

E.g. Erdős-Rényi process:

\( g(t) = 1, \quad h(t, z) = 0 \)

Critical point: \( t = 1/2, \quad z = 1 \)

Solutions to \( D = ze^{2t(D-1)} \):

- double point if \( z = 1 \)
- hyperbola-like if \( z \neq 1 \)
Proof: Analytic Framework

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Method of characteristics for general case