

Connectivity of random graphs

Keith Briggs Keith.Briggs@bt.com

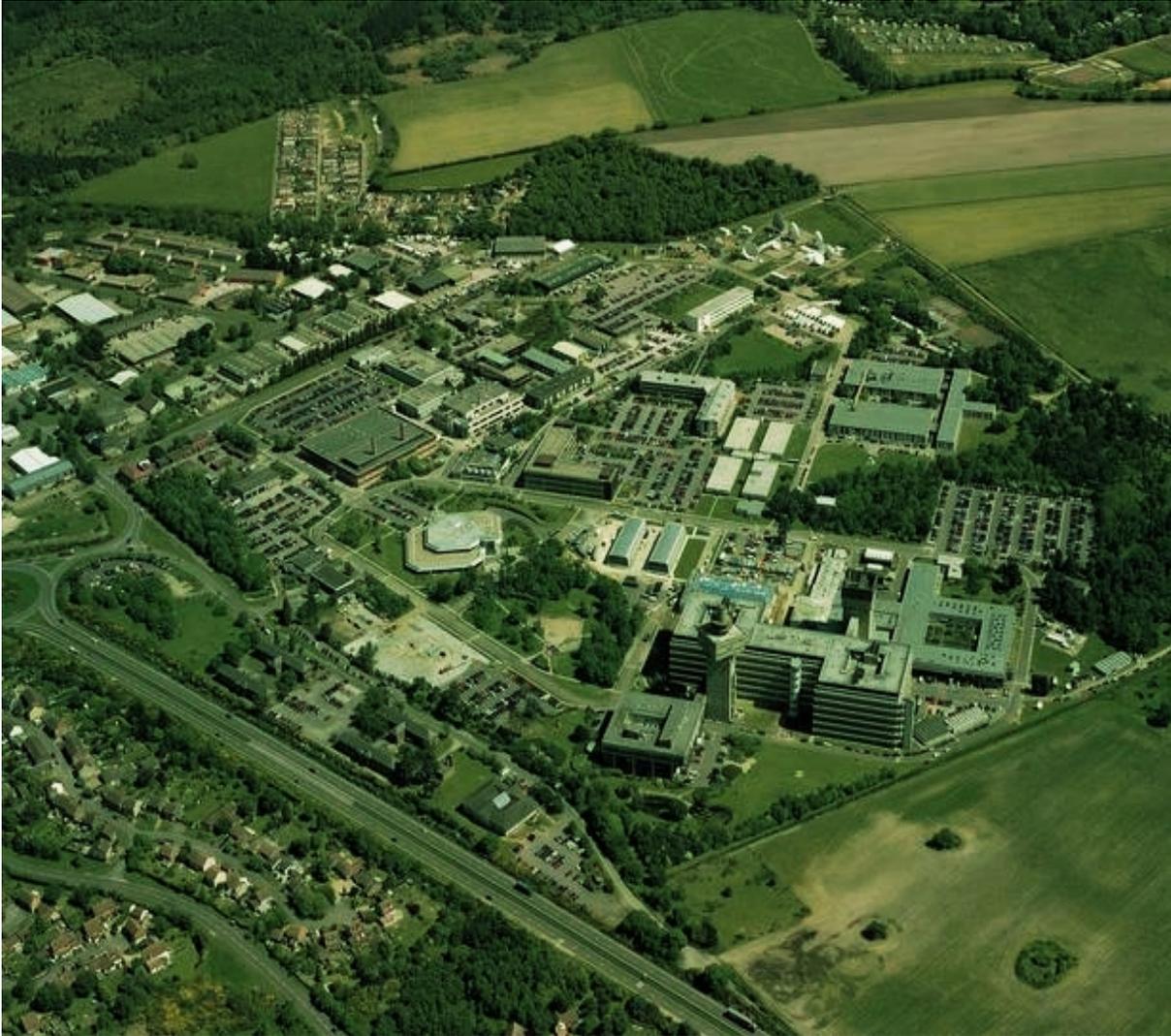
`more.btexact.com/people/briggsk2/`



CABDyN seminar, Saïd Business School 2004 October 12

TYPESET 2004 OCTOBER 14 10:20 IN PDF \LaTeX ON A LINUX SYSTEM

BT Research at Martlesham, Suffolk



- Cambridge-Ipswich high-tech corridor
- 2000 technologists
- 15 companies
- UCL, Univ of Essex

Graphs

- set of nodes (vertices) $N = \{1, 2, 3, \dots\}$

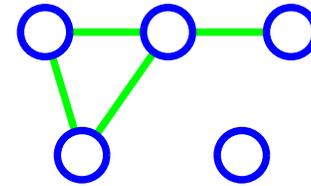
Graphs

- set of nodes (vertices) $N = \{1, 2, 3, \dots\}$
- set of edges (links) $E = \{\{1, 2\}, \{1, 4\}, \{2, 5\}, \dots\}$

Graphs

- set of nodes (vertices) $N = \{1, 2, 3, \dots\}$
- set of edges (links) $E = \{\{1, 2\}, \{1, 4\}, \{2, 5\}, \dots\}$

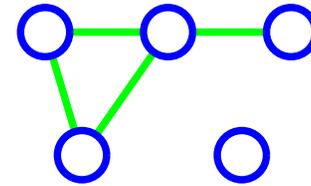
- (simple unlabelled undirected) graph:



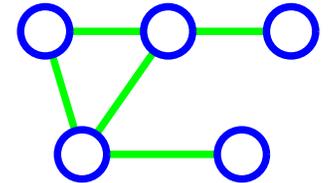
Graphs

- set of nodes (vertices) $N = \{1, 2, 3, \dots\}$
- set of edges (links) $E = \{\{1, 2\}, \{1, 4\}, \{2, 5\}, \dots\}$

- (simple unlabelled undirected) graph:



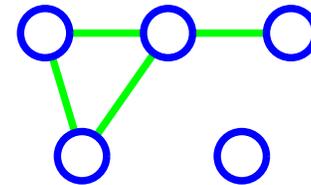
- (simple unlabelled undirected) **connected** graph:



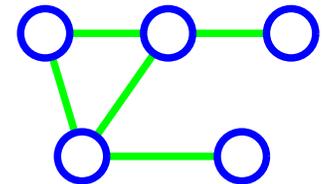
Graphs

- set of nodes (vertices) $N = \{1, 2, 3, \dots\}$
- set of edges (links) $E = \{\{1, 2\}, \{1, 4\}, \{2, 5\}, \dots\}$

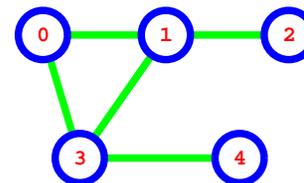
- (simple unlabelled undirected) graph:



- (simple unlabelled undirected) **connected** graph:



- (simple undirected) **labelled** graph:



The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists
- edge events are independent

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists
- edge events are independent
- let $P(n, p)$ be the probability that $G\{n, p\}$ is connected

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists
- edge events are independent
- let $P(n, p)$ be the probability that $G\{n, p\}$ is connected
- then $P(1, p) = 1$ and $P(n, p) = 1 - \sum_{k=1}^{n-1} \binom{n-1}{k-1} P(k, p) q^{k(n-k)}$
for $n = 2, 3, 4, \dots$

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists
- edge events are independent
- let $P(n, p)$ be the probability that $G\{n, p\}$ is connected
- then $P(1, p) = 1$ and $P(n, p) = 1 - \sum_{k=1}^{n-1} \binom{n-1}{k-1} P(k, p) q^{k(n-k)}$ for $n = 2, 3, 4, \dots$

$$P(2, p) = 1 - q$$

$$P(3, p) = (2q + 1)(q - 1)^2$$

$$P(4, p) = (6q^3 + 6q^2 + 3q + 1)(1 - q)^3$$

$$P(5, p) = (24q^6 + 36q^5 + 30q^4 + 20q^3 + 10q^2 + 4q + 1)(q - 1)^4$$

The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of n nodes
- let $p = 1 - q$ be the probability that each possible edge exists
- edge events are independent
- let $P(n, p)$ be the probability that $G\{n, p\}$ is connected
- then $P(1, p) = 1$ and $P(n, p) = 1 - \sum_{k=1}^{n-1} \binom{n-1}{k-1} P(k, p) q^{k(n-k)}$ for $n = 2, 3, 4, \dots$

$$P(2, p) = 1 - q$$

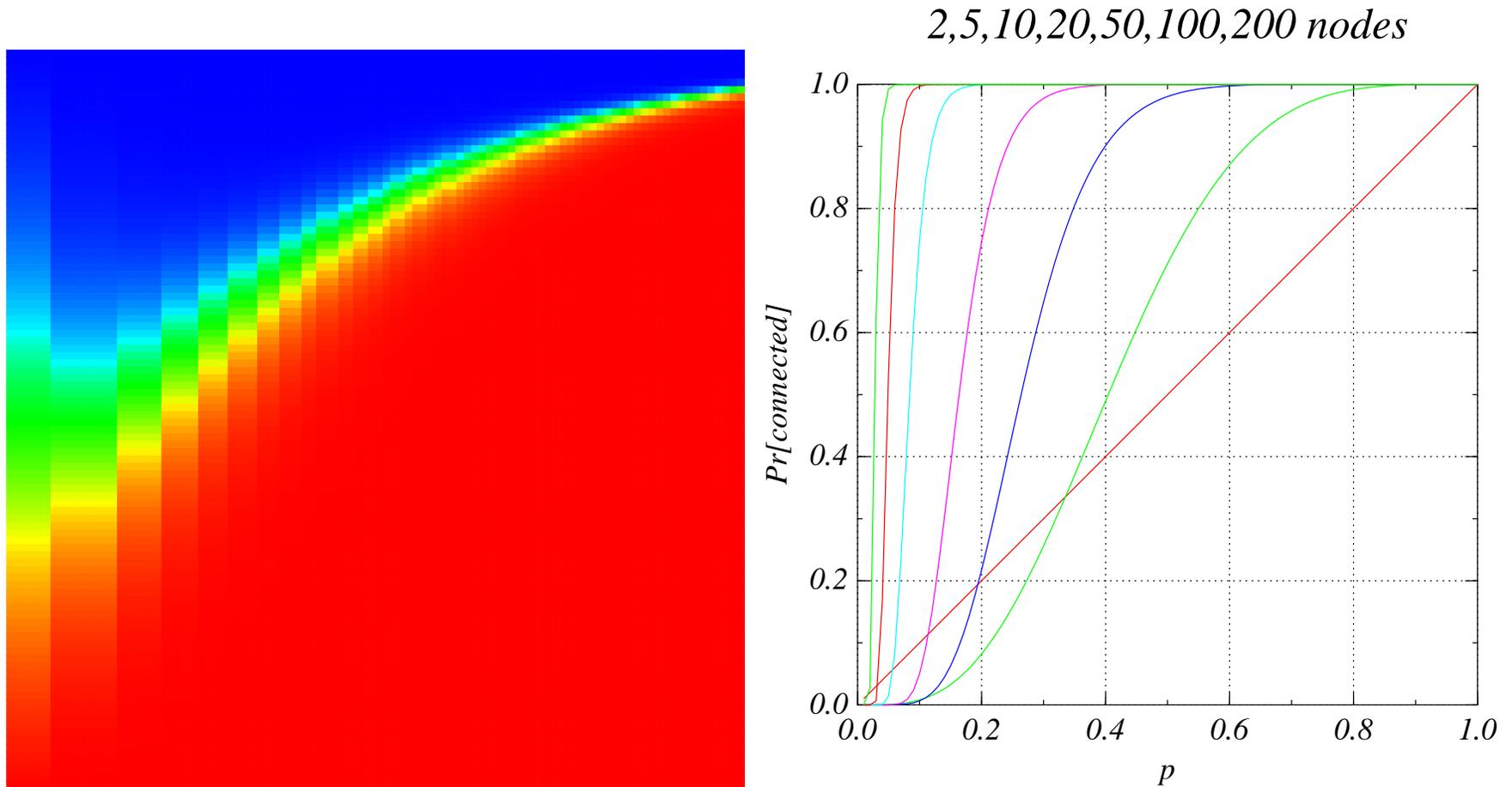
$$P(3, p) = (2q + 1)(q - 1)^2$$

$$P(4, p) = (6q^3 + 6q^2 + 3q + 1)(1 - q)^3$$

$$P(5, p) = (24q^6 + 36q^5 + 30q^4 + 20q^3 + 10q^2 + 4q + 1)(q - 1)^4$$

- as $n \rightarrow \infty$, we have $P(n, p) \rightarrow 1 - nq^{n-1}$

Connectivity for the Bernoulli model



x -axis: $\log(n = \text{number of nodes}), n = 2, \dots, 100$

y -axis: p , 0 at top, 1 at bottom

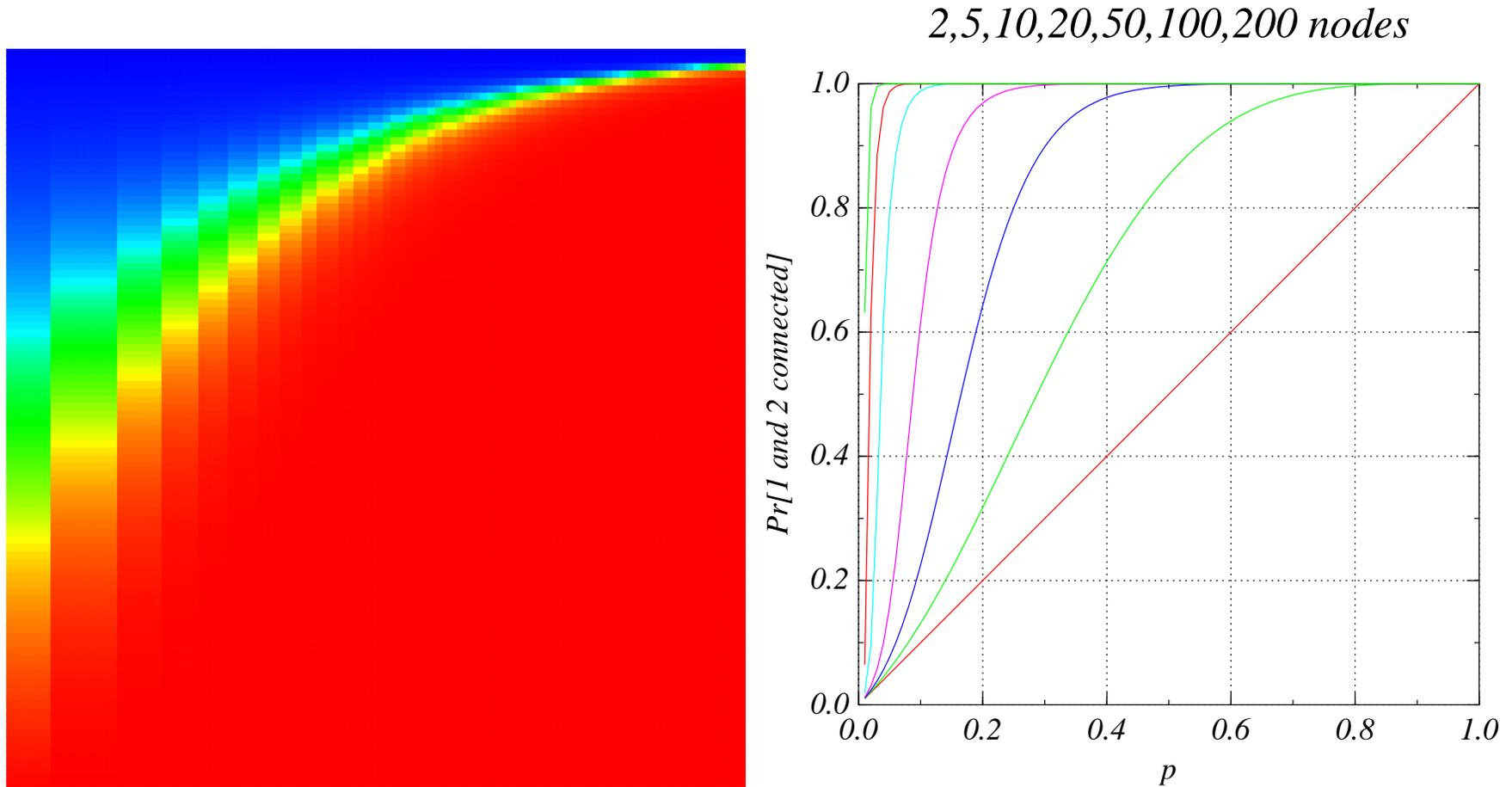
blue=0 red=1

More on the Bernoulli random graph model

- the probability that two *pre-specified* nodes (not randomly chosen) are connected is different. If we call this $R(n, p)$, then we have $R(1, p) = 1$ and:

$$R(n, p) = 1 - \sum_{k=1}^{n-1} \binom{n-2}{k-1} P(k, p) q^{k(n-k)}, \quad n = 2, 3, 4, \dots$$

Pr [1 and 2 connected] for the Bernoulli model



x -axis: $\log(n = \text{number of nodes}), n = 2, \dots, 100$

y -axis: p , 0 at top, 1 at bottom

blue=0 red=1

Probability of connectivity for the $G(n, m)$ model

- problem: compute the numbers of connected labelled graphs with n nodes and $m = n-1, n, n+1, n+2, \dots$ edges

Probability of connectivity for the $G(n, m)$ model

- problem: compute the numbers of connected labelled graphs with n nodes and $m = n-1, n, n+1, n+2, \dots$ edges
- with this information, compute the probability of a randomly chosen labelled graph being connected

Probability of connectivity for the $G(n, m)$ model

- problem: compute the numbers of connected labelled graphs with n nodes and $m = n-1, n, n+1, n+2, \dots$ edges
- with this information, compute the probability of a randomly chosen labelled graph being connected
- compute large- n asymptotics for these quantities, for fixed **excess** $k \equiv m - n$

Probability of connectivity for the $G(n, m)$ model

- problem: compute the numbers of connected labelled graphs with n nodes and $m = n-1, n, n+1, n+2, \dots$ edges
- with this information, compute the probability of a randomly chosen labelled graph being connected
- compute large- n asymptotics for these quantities, for fixed **excess** $k \equiv m - n$
- I have computed the accurate asymptotics and have checked the results against exact numerical data
 - a sketch of the ideas involved follows; full details are available on request

The idea of generating functions

- generating function (gf):

$$\{a_1, a_2, a_3, \dots\} \leftrightarrow \sum_{k=1}^{\infty} a_k x^k$$

The idea of generating functions

- generating function (gf):

$$\{a_1, a_2, a_3, \dots\} \leftrightarrow \sum_{k=1}^{\infty} a_k x^k$$

- exponential generating function (egf):

$$\{a_1, a_2, a_3, \dots\} \leftrightarrow \sum_{k=1}^{\infty} \frac{a_k}{k!} x^k$$

Some known exponential generating functions

- exponential generating function enumerating labelled graphs ($[z^n]$: number with n nodes; $[w^m]$: number with m edges):

$$g(w, z) = \sum_{k=0}^{\infty} (1+w)^{\binom{k}{2}} z^k / k!$$

Some known exponential generating functions

- exponential generating function enumerating labelled graphs ($[z^n]$: number with n nodes; $[w^m]$: number with m edges):

$$g(w, z) = \sum_{k=0}^{\infty} (1+w)^{\binom{k}{2}} z^k / k!$$

- exponential generating function enumerating **connected** labelled graphs:

$$\begin{aligned} c(w, z) &= \log(g(w, z)) \\ &= z + w \frac{z^2}{2} + (3w^2 + w^3) \frac{z^3}{6} + (16w^3 + 15w^4 + 6w^5 + w^6) \frac{z^4}{4!} + \dots \end{aligned}$$

egfs for labelled graphs [jklp93]

- rooted labelled trees

$$T(z) = z \exp(T(z)) = \sum_{n \geq 1} n^{n-1} \frac{z^n}{n!} = z + \frac{2}{2!} z^2 + \frac{9}{3!} z^3 + \dots$$

egfs for labelled graphs [jklp93]

- rooted labelled trees

$$T(z) = z \exp(T(z)) = \sum_{n \geq 1} n^{n-1} \frac{z^n}{n!} = z + \frac{2}{2!} z^2 + \frac{9}{3!} z^3 + \dots$$

- unrooted labelled trees

$$W_{-1}(z) = T(z) - T(z)^2/2 = z + \frac{1}{2!} z^2 + \frac{3}{3!} z^3 + \frac{16}{4!} z^4 + \dots$$

egfs for labelled graphs [jklp93]

- rooted labelled trees

$$T(z) = z \exp(T(z)) = \sum_{n \geq 1} n^{n-1} \frac{z^n}{n!} = z + \frac{2}{2!} z^2 + \frac{9}{3!} z^3 + \dots$$

- unrooted labelled trees

$$W_{-1}(z) = T(z) - T(z)^2/2 = z + \frac{1}{2!} z^2 + \frac{3}{3!} z^3 + \frac{16}{4!} z^4 + \dots$$

- unicyclic labelled graphs

$$W_0(z) = \frac{1}{2} \log \left[\frac{1}{1-T(z)} \right] - \frac{1}{2} T(z) - \frac{1}{4} T(z)^2 = \frac{1}{3!} z^3 + \frac{15}{4!} z^4 + \frac{222}{5!} z^5 + \frac{3660}{6!} z^6 + \dots$$

egfs for labelled graphs [jklp93]

- rooted labelled trees

$$T(z) = z \exp(T(z)) = \sum_{n \geq 1} n^{n-1} \frac{z^n}{n!} = z + \frac{2}{2!} z^2 + \frac{9}{3!} z^3 + \dots$$

- unrooted labelled trees

$$W_{-1}(z) = T(z) - T(z)^2/2 = z + \frac{1}{2!} z^2 + \frac{3}{3!} z^3 + \frac{16}{4!} z^4 + \dots$$

- unicyclic labelled graphs

$$W_0(z) = \frac{1}{2} \log \left[\frac{1}{1-T(z)} \right] - \frac{1}{2} T(z) - \frac{1}{4} T(z)^2 = \frac{1}{3!} z^3 + \frac{15}{4!} z^4 + \frac{222}{5!} z^5 + \frac{3660}{6!} z^6 + \dots$$

- bicyclic labelled graphs

$$W_1(z) = \frac{T(z)^4 (6 - T(z))}{24(1 - T(z))^3} = \frac{6}{4!} z^4 + \frac{205}{5!} z^5 + \frac{5700}{6!} z^6 + \dots$$

Introduction to asymptotic expansions

- Stirling:

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12}n^{-1} + \frac{1}{288}n^{-2} - \frac{139}{51840}n^{-3} + \dots\right]$$

Introduction to asymptotic expansions

- Stirling:

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12}n^{-1} + \frac{1}{288}n^{-2} - \frac{139}{51840}n^{-3} + \dots\right]$$

- Taylor series:

$$1/\Gamma(n) = n + 0.57721566 \dots - 0.65587807 \dots n^{-2} + \dots$$

Introduction to asymptotic expansions

- Stirling:

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12}n^{-1} + \frac{1}{288}n^{-2} - \frac{139}{51840}n^{-3} + \dots\right]$$

- Taylor series:

$$1/\Gamma(n) = n + 0.57721566 \dots - 0.65587807 \dots n^{-2} + \dots$$

- e.g. for $n = 4$, $\Gamma(4) = 6$: 3 terms of asymptotic expansion give an absolute error $< 10^{-6}$

Introduction to asymptotic expansions

- Stirling:

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12}n^{-1} + \frac{1}{288}n^{-2} - \frac{139}{51840}n^{-3} + \dots\right]$$

- Taylor series:

$$1/\Gamma(n) = n + 0.57721566 \dots - 0.65587807 \dots n^{-2} + \dots$$

- e.g. for $n = 4$, $\Gamma(4) = 6$: 3 terms of asymptotic expansion give an absolute error $< 10^{-6}$
- cf. the Taylor series - 3 terms give an absolute error > 5

Introduction to asymptotic expansions

- Stirling:

$$\Gamma(n) \sim \left(\frac{2\pi}{n}\right)^{1/2} \left(\frac{n}{e}\right)^n \left[1 + \frac{1}{12}n^{-1} + \frac{1}{288}n^{-2} - \frac{139}{51840}n^{-3} + \dots\right]$$

- Taylor series:

$$1/\Gamma(n) = n + 0.57721566\dots - 0.65587807\dots n^{-2} + \dots$$

- e.g. for $n = 4$, $\Gamma(4) = 6$: 3 terms of asymptotic expansion give an absolute error $< 10^{-6}$
- cf. the Taylor series - 3 terms give an absolute error > 5
- asymptotic expansion diverges for all $n!$

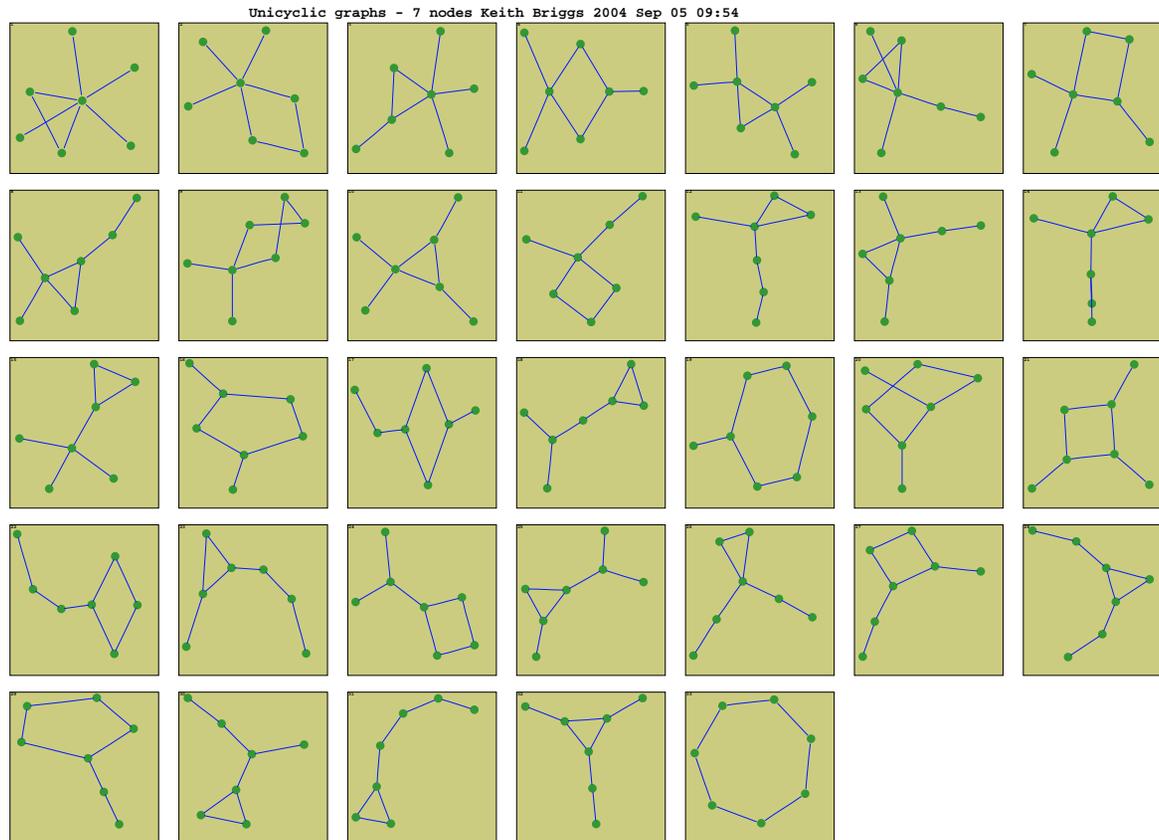
Asymptotic expansion of $P(n, n+k)$

k	type		$[n^0]$	$[n^{-1/2}]$	$[n^{-1}]$	$[n^{-3/2}]$
-1	tree	$\frac{P(n, n-1)}{2^n e^{2-n} n^{-1/2} \xi}$	$\frac{1}{2}$	0	$-\frac{7}{8}$	0
0	unicycle	$\frac{P(n, n+0)}{2^n e^{2-n} \xi}$	$\frac{1}{4} \xi$	$-\frac{7}{6}$	$\frac{1}{3} \xi$	$-\frac{1051}{1080}$
1	bicycle	$\frac{P(n, n+1)}{2^n e^{2-n} n^{1/2} \xi}$	$\frac{5}{12}$	$-\frac{7}{12} \xi$	$\frac{515}{144}$	$-\frac{28}{9} \xi$

$$\xi \equiv \sqrt{2\pi}$$

Unlabelled graphs

- much less is known about the **unlabelled** case
- the difficulties arise in distinguishing isomorphic graphs



Asymptotics for unlabelled unicycles

- I get that the number $c(n, n)$ of connected unlabelled unicyclic graphs behaves like

$$\left(\frac{c(n, n)}{d^n} - \frac{1}{4^n} \right) n^{3/2} \sim$$
$$-0.4466410059 + 0.44311055235n^{-1} + 0.91158865326n^{-2} + O(n^{-3})$$

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

- *Poisson 1d model*: the nodes exist on all of \mathbb{R} with a exponential distribution of separation with parameter λ , and a window of unit length is placed over them. The number of nodes visible through the window is Poisson distributed

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

- *Poisson 1d model*: the nodes exist on all of \mathbb{R} with a exponential distribution of separation with parameter λ , and a window of unit length is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 1d model*: there are exactly n nodes independently and uniformly placed in $[0, 1]$

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

- *Poisson 1d model*: the nodes exist on all of \mathbb{R} with a exponential distribution of separation with parameter λ , and a window of unit length is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 1d model*: there are exactly n nodes independently and uniformly placed in $[0, 1]$
- *Poisson 2d model*: the nodes exist on all of \mathbb{R}^2 with a intensity λ , and a finite-area window is placed over them

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

- *Poisson 1d model*: the nodes exist on all of \mathbb{R} with a exponential distribution of separation with parameter λ , and a window of unit length is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 1d model*: there are exactly n nodes independently and uniformly placed in $[0, 1]$
- *Poisson 2d model*: the nodes exist on all of \mathbb{R}^2 with a intensity λ , and a finite-area window is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 2d model*: there are exactly n nodes independently and uniformly placed in a bounded region R

Geometric random graphs

Consider connectivity of nodes with a radio range ρ placed uniformly and randomly in a bounded region under various models:

- *Poisson 1d model*: the nodes exist on all of \mathbb{R} with a exponential distribution of separation with parameter λ , and a window of unit length is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 1d model*: there are exactly n nodes independently and uniformly placed in $[0, 1]$
- *Poisson 2d model*: the nodes exist on all of \mathbb{R}^2 with a intensity λ , and a finite-area window is placed over them. The number of nodes visible through the window is Poisson distributed
- *fixed- n 2d model*: there are exactly n nodes independently and uniformly placed in a bounded region R

Notation:

- ▷ *pdf=probability density function*
- ▷ *cdf=cumulative distribution function*
- ▷ *the notation is sloppy in not distinguishing a RV X and its values x*
- ▷ *$[[x]]$ is the indicator function: 1 if x is true, else 0*

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible
 - there are $n-1$ internode intervals, and the cdf of the maximum interval is $F_{n-1}(d) = (1 - e^{-\lambda d})^{n-1}$

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible
 - there are $n-1$ internode intervals, and the cdf of the maximum interval is $F_{n-1}(d) = (1 - e^{-\lambda d})^{n-1}$
 - the cdf of the minimum interval is $F_1(d) = 1 - e^{-n\lambda d}$

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible
 - there are $n-1$ internode intervals, and the cdf of the maximum interval is $F_{n-1}(d) = (1 - e^{-\lambda d})^{n-1}$
 - the cdf of the minimum interval is $F_1(d) = 1 - e^{-n\lambda d}$
 - the pdf of the minimum interval is $f_1(d) = n\lambda e^{-n\lambda d}$

Theory for the Poisson 1d model

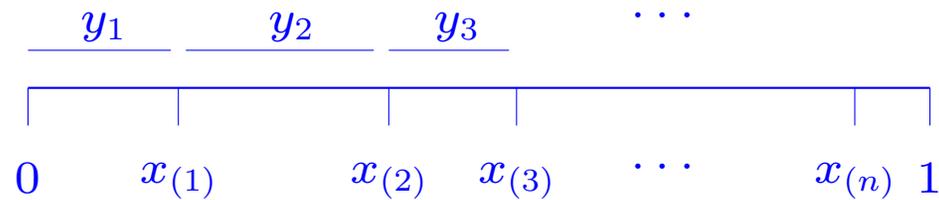
- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible
 - there are $n-1$ internode intervals, and the cdf of the maximum interval is $F_{n-1}(d) = (1 - e^{-\lambda d})^{n-1}$
 - the cdf of the minimum interval is $F_1(d) = 1 - e^{-n\lambda d}$
 - the pdf of the minimum interval is $f_1(d) = n\lambda e^{-n\lambda d}$
 - the expectation of the minimum interval is $\mathbb{E}[d_{(1)}] = 1/(2\lambda)$, so is half the expectation of the internode distance

Theory for the Poisson 1d model

- λ is the intensity of nodes per unit length
- the pdf of the internode distance d is $f(d) = \lambda e^{-\lambda d}$
- the cdf of the internode distance is $F(d) = 1 - e^{-\lambda d}$
- the expectation of d is $\mathbb{E}[d] = 1/\lambda$
- we now place a unit length window over \mathbb{R} and assume that n nodes are visible
 - there are $n-1$ internode intervals, and the cdf of the maximum interval is $F_{n-1}(d) = (1 - e^{-\lambda d})^{n-1}$
 - the cdf of the minimum interval is $F_1(d) = 1 - e^{-n\lambda d}$
 - the pdf of the minimum interval is $f_1(d) = n\lambda e^{-n\lambda d}$
 - the expectation of the minimum interval is $\mathbb{E}[d_{(1)}] = 1/(2\lambda)$, so is half the expectation of the internode distance
 - the probability of full connectivity for the n nodes is thus approximately (i.e. ignoring correlation and edge effects) $F_{n-1}(\rho) = (1 - e^{-\lambda\rho})^{n-1}$

Exact theory for the fixed- n 1d model

- Let $y_k = x_{(k)} - x_{(k-1)}$ be the gaps ($k = 2, \dots, n$), with $y_1 = x_{(1)}$



- their joint pdf is (for $1 \leq m \leq n$ and $\sum_{i=1}^m y_i \leq 1$)

$$f(y_1, y_2, \dots, y_m) = \frac{n!}{(n-m)!} \left(1 - \sum_{i=1}^m y_i\right)^{n-m}$$

- if c_i are constants such that $\sum_{i=1}^m c_i \leq 1$, then by integrating the pdf we obtain

$$\Pr[y_1 > c_1, y_2 > c_2, \dots] = \left(1 - \sum_{i=1}^m c_i\right)^{n-1}$$

- Boole's law for the probability of at least one event A_i of n events A_1, A_2, \dots, A_n occurring is

$$\Pr\left[\bigcup_{i=1}^n A_i\right] = \sum_i \Pr[A_i] - \sum_{i < j} \Pr[A_i A_j] + \dots + (-1)^{n-1} \Pr[A_1 A_2 \dots A_n]$$

Exact theory for the fixed- n 1d model (contd)

- we don't care about y_1 , so we put $c_1 = 0$

Exact theory for the fixed- n 1d model (contd)

- we don't care about y_1 , so we put $c_1 = 0$
- using Boole's law, the probability that the largest y_k exceeds some constant ρ is

$$\Pr [y_{(n)} > \rho] = (n-1) \Pr [y_1 > \rho] - \binom{n-1}{2} \Pr [y_1 > c_1, y_2 > c_2] + \dots$$

Exact theory for the fixed- n 1d model (contd)

- we don't care about y_1 , so we put $c_1 = 0$
- using Boole's law, the probability that the largest y_k exceeds some constant ρ is

$$\Pr [y_{(n)} > \rho] = (n-1) \Pr [y_1 > \rho] - \binom{n-1}{2} \Pr [y_1 > c_1, y_2 > c_2] + \dots$$

- thus

$$\Pr [\text{connected}] = 1 - \sum_{i=1}^{\lfloor 1/\rho \rfloor} (-1)^{i+1} \binom{n-1}{i} (1-i\rho)^n$$

Exact theory for the fixed- n 1d model (contd)

- we don't care about y_1 , so we put $c_1 = 0$
- using Boole's law, the probability that the largest y_k exceeds some constant ρ is

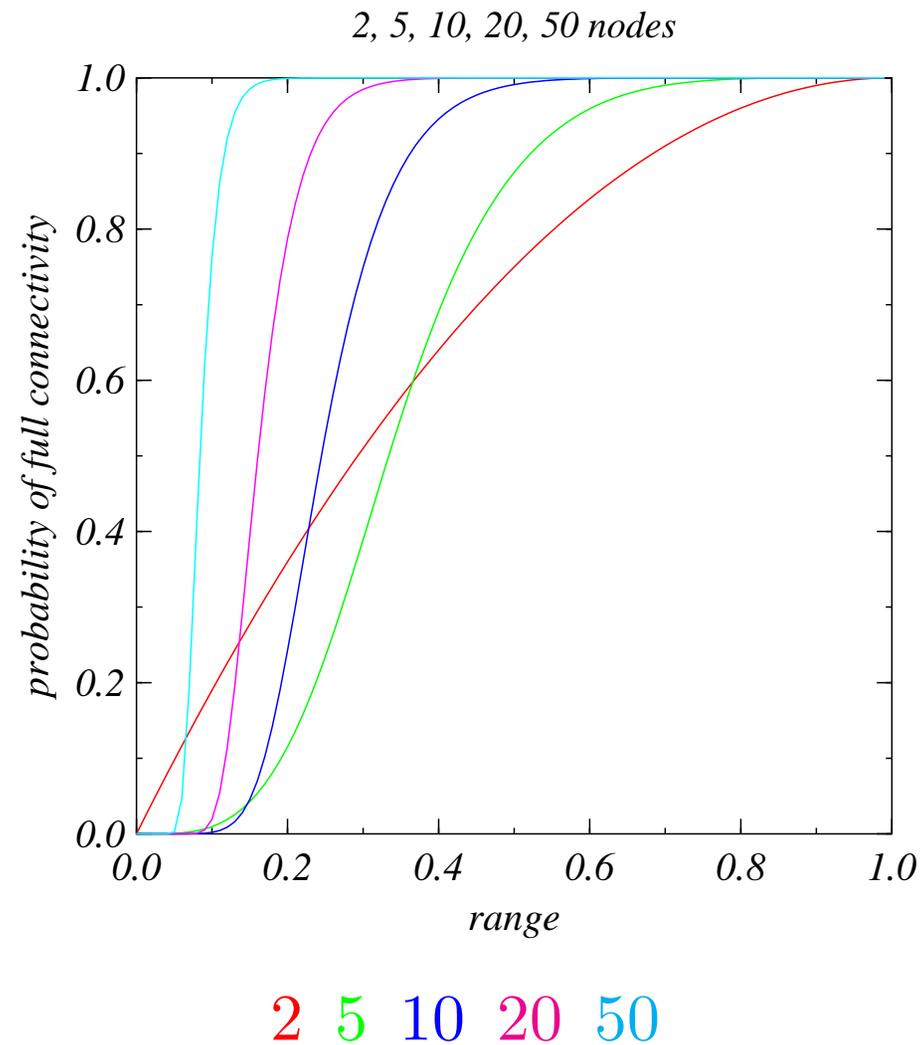
$$\Pr [y_{(n)} > \rho] = (n-1) \Pr [y_1 > \rho] - \binom{n-1}{2} \Pr [y_1 > c_1, y_2 > c_2] + \dots$$

- thus

$$\Pr [\text{connected}] = 1 - \sum_{i=1}^{\lfloor 1/\rho \rfloor} (-1)^{i+1} \binom{n-1}{i} (1-i\rho)^n$$

- note that for $\rho > 1/2$, this is exactly $1 - (n-1)(1-\rho)^n$

Probability of connectivity for the fixed- n 1d model



Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area

Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area
- the pdf of the nearest neighbour distance d is
$$f(d) = 2\pi\lambda d e^{-\lambda\pi d^2}$$

Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area
- the pdf of the nearest neighbour distance d is $f(d) = 2\pi\lambda d e^{-\lambda\pi d^2}$
- the cdf of d is $F(d) = 1 - e^{-\pi\lambda d^2}$

Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area
- the pdf of the nearest neighbour distance d is $f(d) = 2\pi\lambda d e^{-\lambda\pi d^2}$
- the cdf of d is $F(d) = 1 - e^{-\pi\lambda d^2}$
- the expectation of d is $\mathbb{E}[d] = 1/(2\lambda^{1/2})$

Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area
- the pdf of the nearest neighbour distance d is $f(d) = 2\pi\lambda d e^{-\lambda\pi d^2}$
- the cdf of d is $F(d) = 1 - e^{-\pi\lambda d^2}$
- the expectation of d is $\mathbb{E}[d] = 1/(2\lambda^{1/2})$
- the variance of d is $(4 - \pi)/(4\pi\lambda)$

Theory for the Poisson 2d model

- λ is the intensity of nodes per unit area
- the pdf of the nearest neighbour distance d is $f(d) = 2\pi\lambda d e^{-\lambda\pi d^2}$
- the cdf of d is $F(d) = 1 - e^{-\pi\lambda d^2}$
- the expectation of d is $\mathbb{E}[d] = 1/(2\lambda^{1/2})$
- the variance of d is $(4 - \pi)/(4\pi\lambda)$
- the probability of a node being isolated (i.e. having no neighbour within range ρ) is $e^{-\pi\lambda\rho^2}$

Theory for the Poisson 2d model

we now place a window R of area A over \mathbb{R}^2

Theory for the Poisson 2d model

we now place a window R of area A over \mathbb{R}^2

- the number of nodes visible will be Poisson distributed with mean λA

Theory for the Poisson 2d model

we now place a window R of area A over \mathbb{R}^2

- the number of nodes visible will be Poisson distributed with mean λA
- Conditional on n nodes being visible, and if the nearest neighbour distances were independent (which is *not* the case) the probability of no node being isolated would be $\left(1 - e^{-\pi\lambda\rho^2}\right)^n$

Theory for the Poisson 2d model

we now place a window R of area A over \mathbb{R}^2

- the number of nodes visible will be Poisson distributed with mean λA
- Conditional on n nodes being visible, and if the nearest neighbour distances were independent (which is *not* the case) the probability of no node being isolated would be $\left(1 - e^{-\pi\lambda\rho^2}\right)^n$
- there is no simple way to compute the probability of full connectivity. However, since a necessary condition is that no node is isolated, the last expression is an approximate upper bound for the fixed- n model and is plotted in **red** on the following graph

Theory for the Poisson 2d model

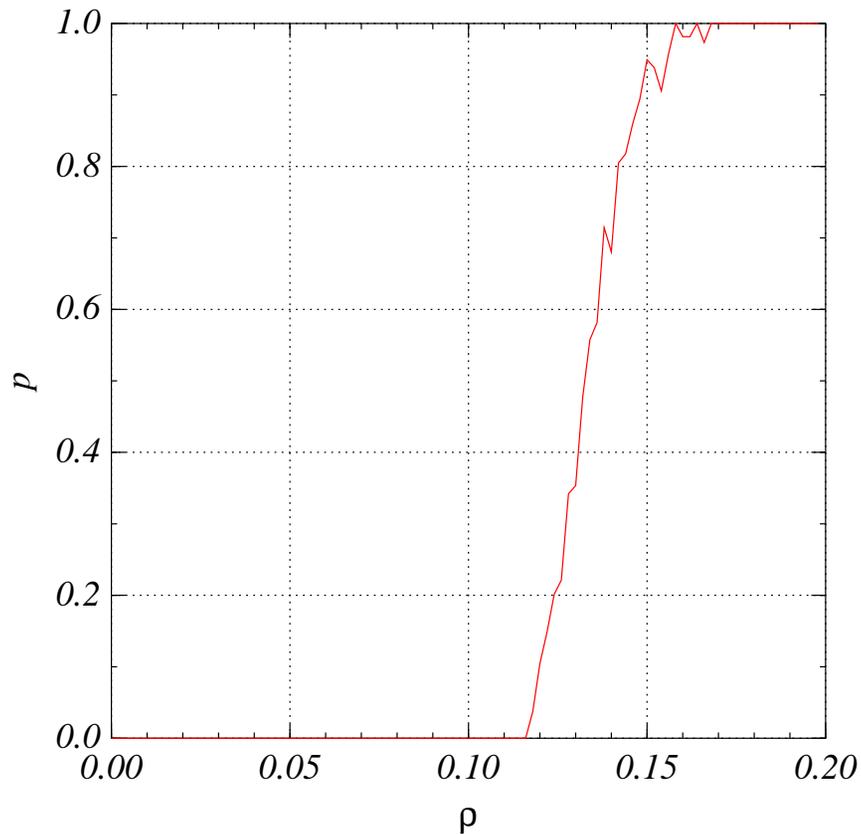
we now place a window R of area A over \mathbb{R}^2

- the number of nodes visible will be Poisson distributed with mean λA
- Conditional on n nodes being visible, and if the nearest neighbour distances were independent (which is *not* the case) the probability of no node being isolated would be $\left(1 - e^{-\pi\lambda\rho^2}\right)^n$
- there is no simple way to compute the probability of full connectivity. However, since a necessary condition is that no node is isolated, the last expression is an approximate upper bound for the fixed- n model and is plotted in **red** on the following graph
- the **blue** curve is the asymptotic probability of the whole region R being covered

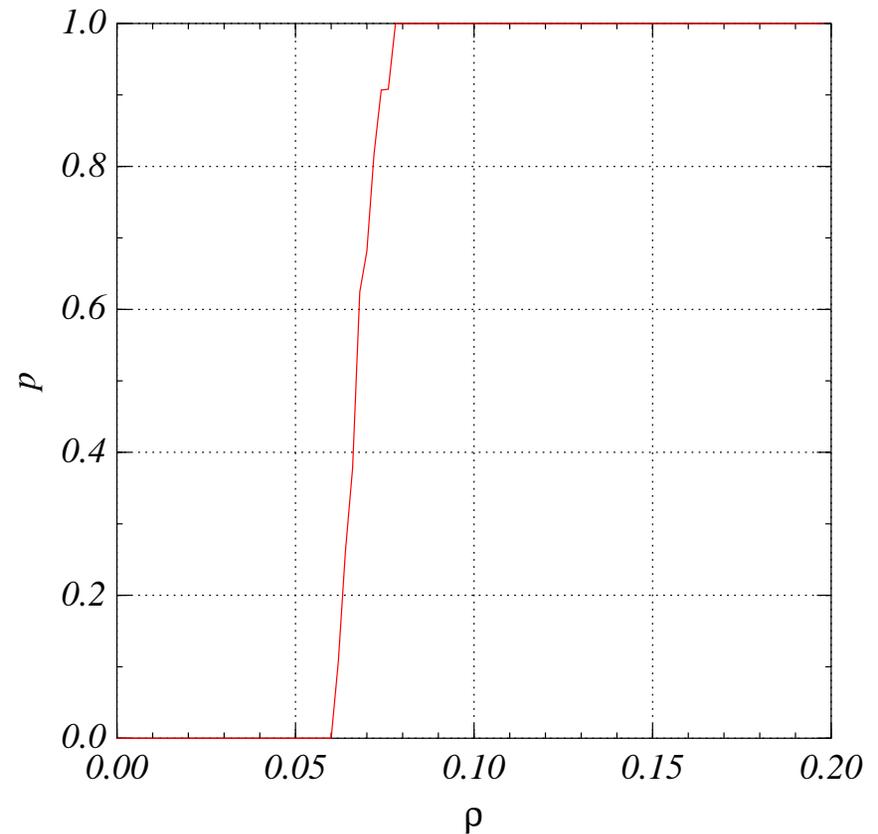
The phase transition

- the critical radius is $O((\log(n)/(\pi n))^{1/2})$
- for $n = 100$, we estimate $\rho = 0.121$; for $n = 500$, $\rho = 0.0629$

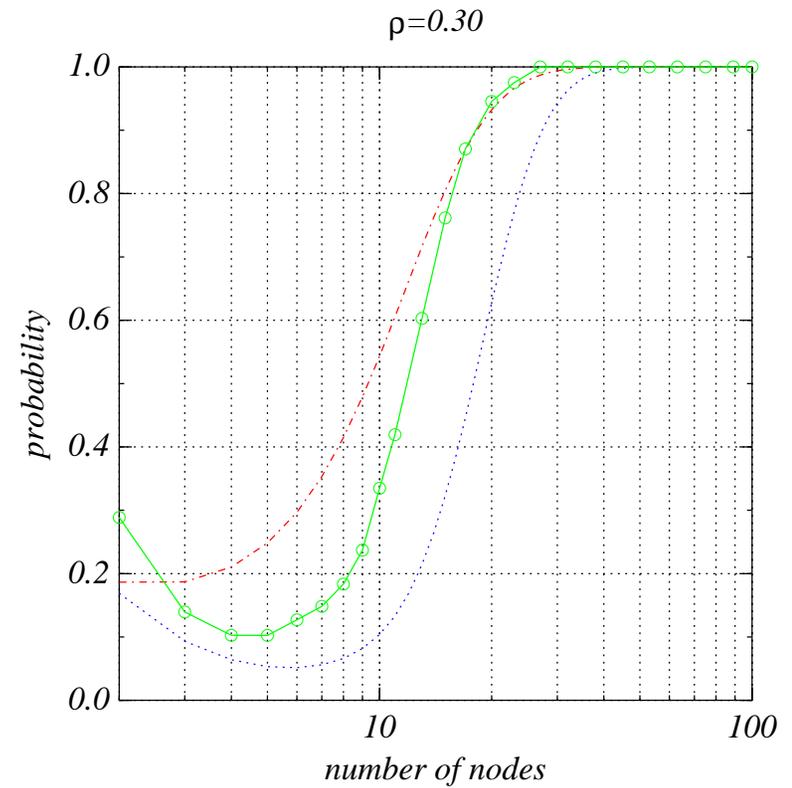
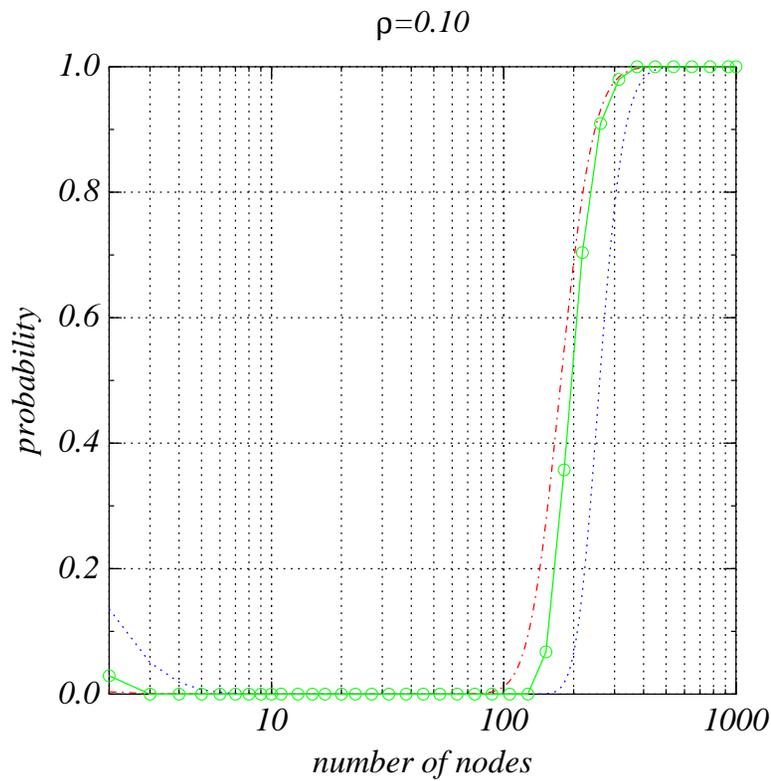
torus, 100 nodes



torus, 500 nodes



Simulation results - torus, $\rho = 0.1, 0.3$



$$\left[1 - e^{-\pi \lambda \rho^2}\right]^n \quad \text{simulation asymptotic}$$

References

- [gil59] E N Gilbert: Random graphs *Ann. Math. Statist.*, **30**, 1141-1144 (1959)
- [pyk65] R Pyke, *Spacings*, J. Roy. Stat. Soc. **B27**, 395-449 (1965)
- [jklp93] S Janson, D E Knuth, T Łuczak & B G Pittel: The birth of the giant component *Random Structures and Algorithms*, **4**, 233-358 (1993)
www-cs-faculty.stanford.edu/~knuth/papers/bgc.tex.gz
- [fss04] Ph Flajolet, B Salvy and G Schaeffer: *Airy Phenomena and Analytic Combinatorics of Connected Graphs*
www.combinatorics.org/Volume_11/Abstracts/v11i1r34.html