

Introduction to Random Graphs

longhuan@sjtu.edu.cn



- World Wide Web
- Internet
- Social networks
- Journal citations
-

Statistical properties VS Exact answer to questions

The $G(n, p)$ model

Properties of almost all graphs

Phase transition

$G(n, p)$ Model

- $G(n, p)$ Model [Erdős and Rényi 1960]:
 $|V| = n$ is the number of vertices, and for
and different $u, v \in V$, $\Pr(\{u, v\} \in E) = p$.

- **Example.** If $p = \frac{d}{n}$.

$$\text{Then } E(\text{deg}(v)) = \frac{d}{n} (n - 1) \approx d$$

$$n \approx n - 1$$

Example: $G(n, 1/2)$

$$K = \deg(v)$$

$$\Pr(K = k) = \binom{n-1}{k} \left(\frac{1}{2}\right)^k \left(\frac{1}{2}\right)^{n-k}$$
$$\approx \binom{n}{k} \left(\frac{1}{2}\right)^k \left(\frac{1}{2}\right)^{n-k} = \frac{1}{2^n} \binom{n}{k}$$

$$E(K) = n/2$$

$$\text{Var}(K) = n/4$$

Independence!

Binomial Distribution

Recall: Central Limit Theorem

Normal distribution (Gauss Distribution):

$X \sim N(\mu, \sigma^2)$, with density function:

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}}, \quad -\infty < x < +\infty$$

As long as $\{X_i\}$ is independent identically distributed with $E(X_i) = \mu$, $D(X_i) = \sigma^2$, then $\sum_{i=1}^n X_i$ can be approximated by normal distribution $(n\mu, n\sigma^2)$ when n is large enough.

- $G(n, 1/2)$

$$\mu = n\mu' = E(K) = \frac{n}{2},$$

$$\sigma^2 = n(\sigma')^2 = \text{Var}(K) = n/4$$

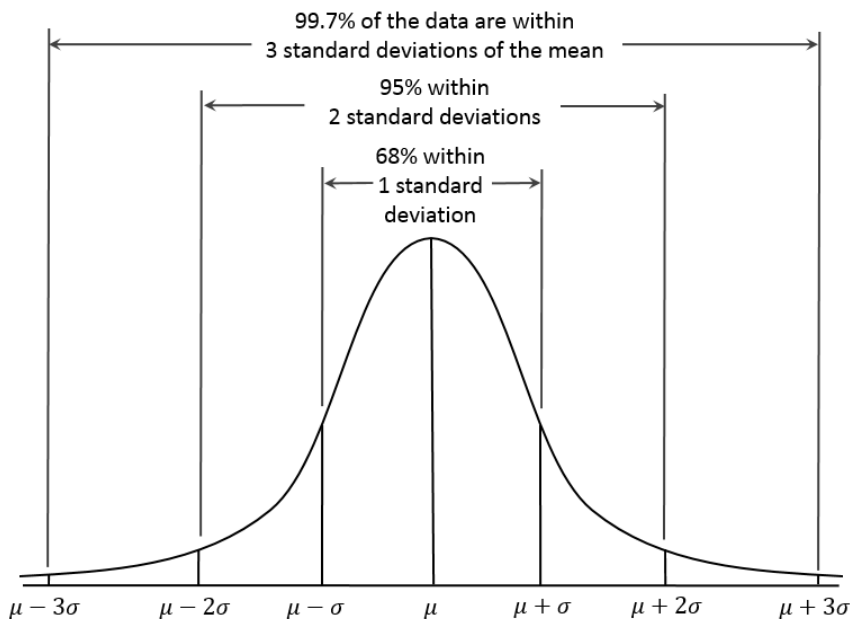
(CLT) Near the mean, the binomial distribution is well approximated by the normal distribution.

$$\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(k-n\mu)^2}{2\sigma^2}} = \frac{1}{\sqrt{\pi n/2}} e^{-\frac{(k-n/2)^2}{n/2}}$$

It works well when $k = \Theta(n)$.

- $G(n, 1/2)$: for any $\epsilon > 0$, the degree of each vertex almost surely is within $(1 \pm \epsilon) \frac{n}{2}$.

Proof. As we can approximate the distribution by



$$\frac{1}{\sqrt{\pi n/2}} e^{-\frac{(k-n/2)^2}{n/2}}$$

$$\mu = \frac{n}{2}, \sigma = \frac{\sqrt{n}}{2}$$

$$\mu \pm c\sigma = \frac{n}{2} \pm c \frac{\sqrt{n}}{2} \approx (1 \pm \epsilon) \frac{n}{2}$$

- $G(n, p)$: for any $\epsilon > 0$, if p is $\Omega\left(\frac{\ln n}{n\epsilon^2}\right)$, then the degree of each vertex almost surely is within $(1 \pm \epsilon)np$.

Proof. Omitted

$G(n, p)$ Model: independent set and clique

Lemma. For all integers n, k with $n \geq k \geq 2$; the probability that $G \in \mathbf{G}(n, p)$ has a set of k independent vertices is at most

$$\Pr(\alpha(G) \geq k) \leq \binom{n}{k} (1-p)^{\binom{k}{2}}$$

the probability that $G \in \mathbf{G}(n, p)$ has a set of k clique is at most

$$\Pr(\omega(G) \geq k) \leq \binom{n}{k} p^{\binom{k}{2}}$$

Lemma. The expected number of k –cycles in $G \in \mathbf{G}(n, p)$ is $E(x) = \frac{\binom{n}{k}}{2k} p^k$.

Proof. The expectation of certain n vertices $v_0, v_1, \dots, v_{k-1}, v_0$ form a length k cycle is: p^k

The possible ways to choose k vertices to form a cycle C is $\frac{\binom{n}{k}}{2k}$.

The expectation of the number of all cycles:

$$X = \sum_C X_C = \frac{\binom{n}{k}}{2k} p^k$$

The $G(n, p)$ model

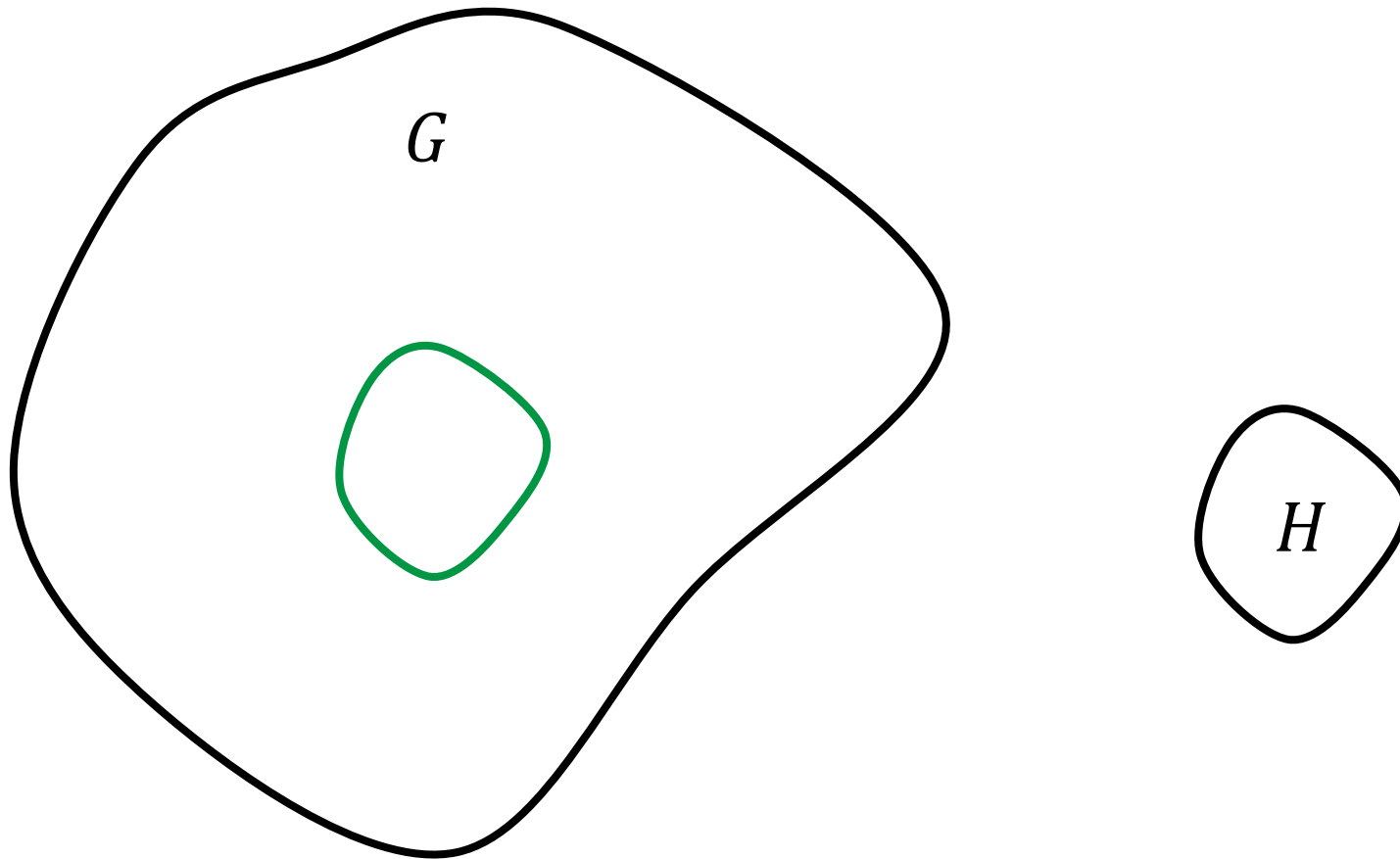
Properties of almost all graphs

Phase transition

Properties of almost all graphs

- For a graph property P , when $n \rightarrow \infty$, If the *limit* of the probability of $G \in \mathbf{G}(n, p)$ having the property tends to
 - **1**: we say than the property holds for **almost all** (**almost every** / **almost surely**) $G \in \mathbf{G}(n, p)$.
 - **0**: we say than the property holds for **almost no** $G \in \mathbf{G}(n, p)$.

Proposition. For every constant $p \in (0,1)$ and every graph H , almost every $G \in \mathbf{G}(n, p)$ contains an induced copy of H .



Proposition. For every constant $p \in (0,1)$ and every graph H , almost every $G \in \mathbf{G}(n, p)$ contains an induced copy of H .

Proof. $V(G) = \{v_0, v_1, \dots, v_{n-1}\}, k = |H|$

Fix some $U \in \binom{V(G)}{k}$, then $\Pr(U \cong H) = r > 0$

r depends on p, k not on n .

There are $\lfloor n/k \rfloor$ disjoint such U .

The probability that none of the

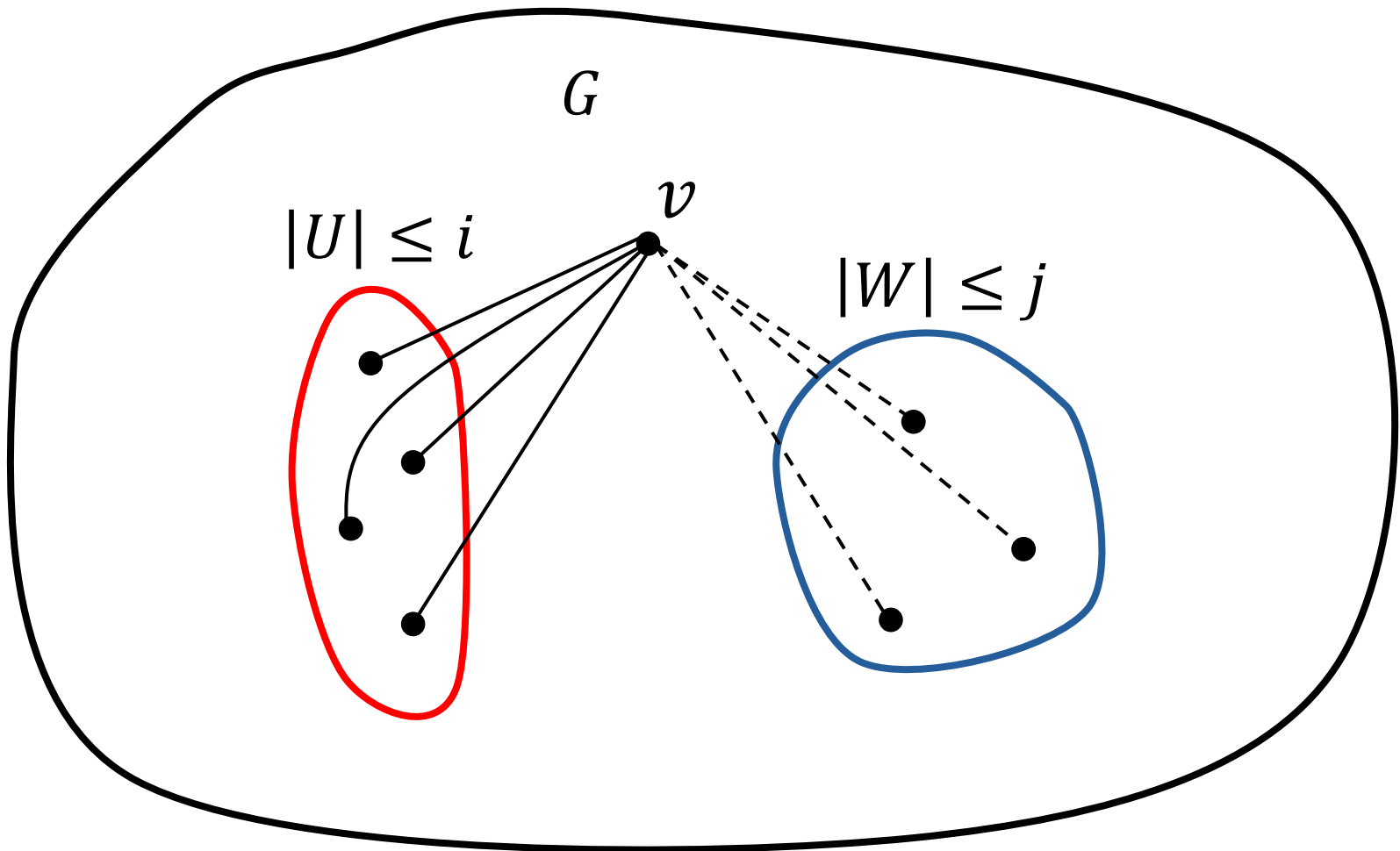
$G[U]$ is isomorphic to H is: $= (1 - r)^{\lfloor n/k \rfloor}$

$\Pr[\neg(H \subseteq G \text{ induced})]: \leq (1 - r)^{\lfloor n/k \rfloor}$

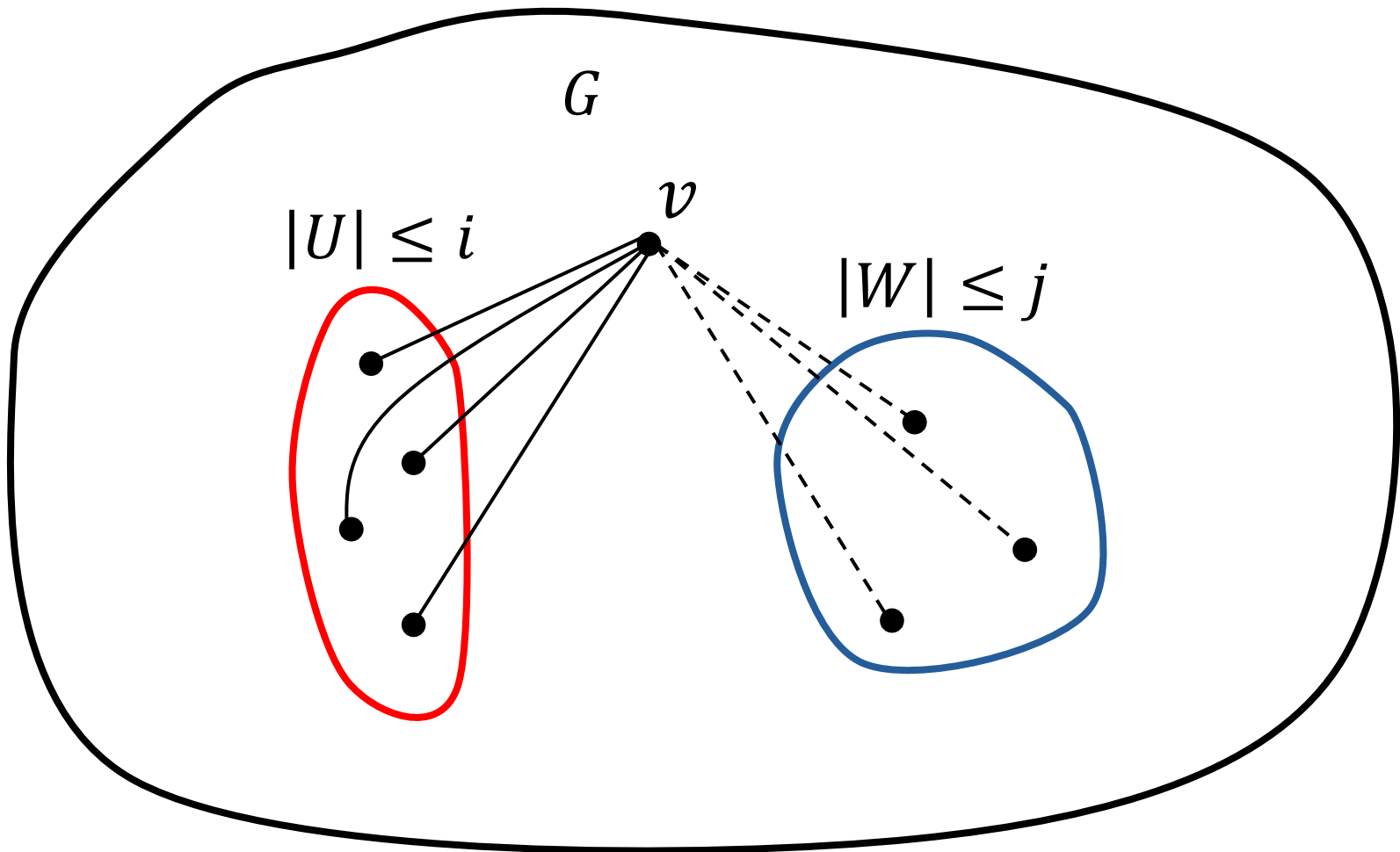
$\downarrow_{n \rightarrow \infty}$

0

Property $P_{i,j}$: for any disjoint vertex set U, W with $|U| \leq i, |W| \leq j$; exists a vertex $v \notin U \cup W$; v is adjacent to all vertices in U but to none in W .



Proposition. For every constant $p \in (0,1)$ and $i, j \in N$, almost every graph $G \in \mathcal{G}(n, p)$ has the property $P_{i,j}$.



Proposition. For every constant $p \in (0,1)$ and $i, j \in N$, almost every graph $G \in \mathcal{G}(n, p)$ has the property $P_{i,j}$.

Proof. Fix U, W and $v \in G - (U \cup W)$, $q = 1 - p$,

The probability that $P_{i,j}$ holds for v : $p^{|U|}q^{|W|} \geq p^i q^j$

The probability there's no such v for chosen U, W :

$$= (1 - p^{|U|}q^{|W|})^{n-|U|-|W|} \leq (1 - p^i q^j)^{n-i-j}$$

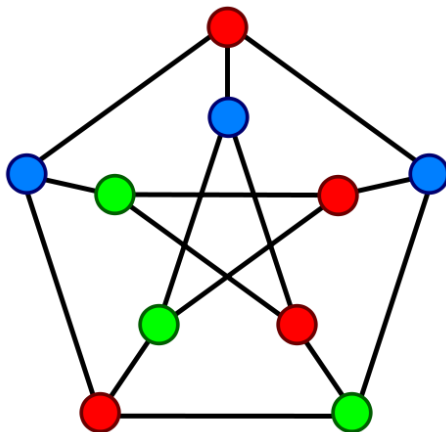
The upper bound for the number of different choice of U, W : n^{i+j}

The probability there exists some U, W without suitable v :

$$\leq n^{i+j} (1 - p^i q^j)^{n-i-j} \xrightarrow{n \rightarrow \infty} 0$$

Coloring

- **Vertex coloring:** to $G = (V, E)$, a vertex coloring is a map $c: V \rightarrow S$ such that $c(v) \neq c(w)$ whenever v and w are adjacent.
- **Chromatic number $\chi(G)$:** the smallest size of S .



$$\chi(G) = 3$$

Coloring

- **Vertex coloring:** to $G = (V, E)$, a vertex coloring is a map $c: V \rightarrow S$ such that $c(v) \neq c(w)$ whenever v and w are adjacent.
- **Chromatic number $\chi(G)$:** the smallest size of S .
- **Some famous results:**
 - Whether $\chi(G) = k$ is NP-complete.
 - Every Planar graph is 4-colourable.
 - [Grtözsch 1959] Every Planar graph not containing a triangle is 3-colourable.

Proposition. For every constant $p \in (0,1)$ and every $\epsilon > 0$, almost every graph $G \in \mathbf{G}(n, p)$ has chromatic number $\chi(G) > \frac{\log(1/q)}{2+\epsilon} \cdot \frac{n}{\log n}$.

Proof. The size of the maximum independent set in G : $\alpha(G)$

$$\begin{aligned} \Pr(\alpha(G) \geq k) &\leq \binom{n}{k} q^{\binom{k}{2}} \leq n^k q^{\binom{k}{2}} \\ &= q^{k \frac{\log n}{\log q} + \frac{1}{2}k(k-1)} = q^{\frac{k}{2} \left(-\frac{2 \log n}{\log(1/q)} + k - 1 \right)} \end{aligned} \quad (*)$$

Take $k = (2 + \epsilon) \frac{\log n}{\log(1/q)}$ then $(*)$ tends to ∞ with n .

$\therefore \Pr(\alpha(G) \geq k) \xrightarrow{n \rightarrow \infty} 0 \Rightarrow$ No k vertices can have the same color.

$$\therefore \chi(G) > \frac{n}{k} = \frac{\log(1/q)}{2 + \epsilon} \cdot \frac{n}{\log n}$$

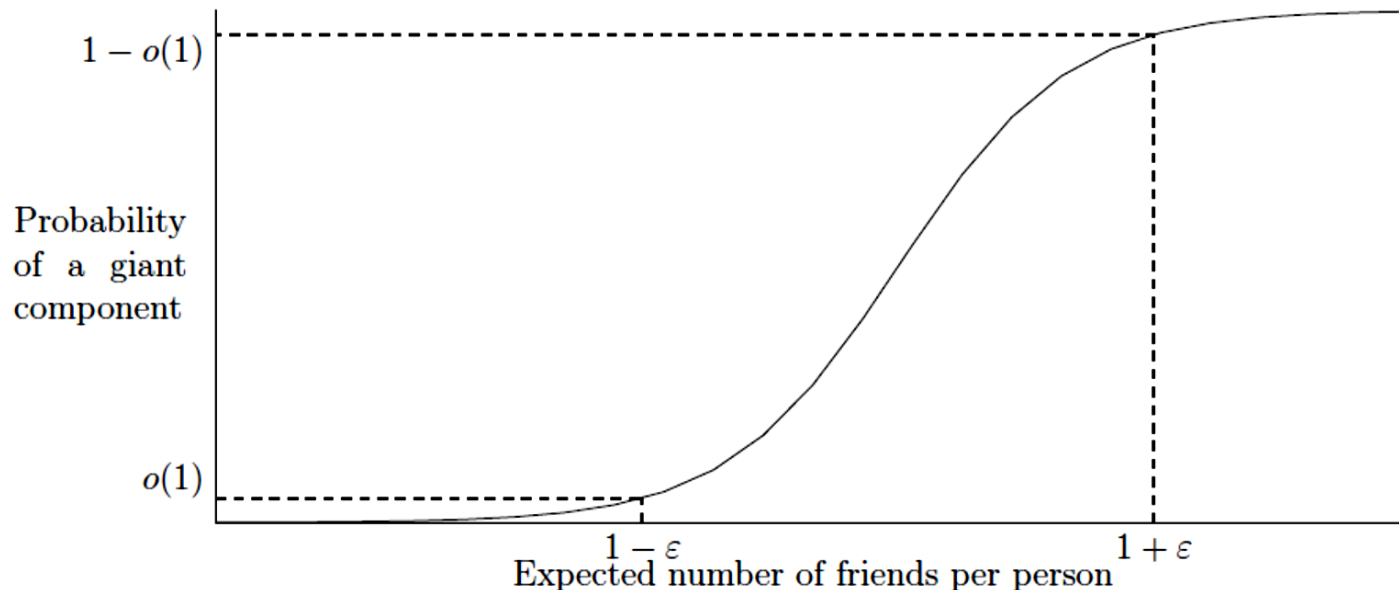
The $G(n, p)$ model

Properties of almost all graphs

Phase transition

Phase transition

The interesting thing about the $G(n, p)$ model is that even though edges are chosen **independently**, certain **global properties** of the graph emerge from the independent choice.



Phase transition

Definition. If there exists a function $p(n)$ such that

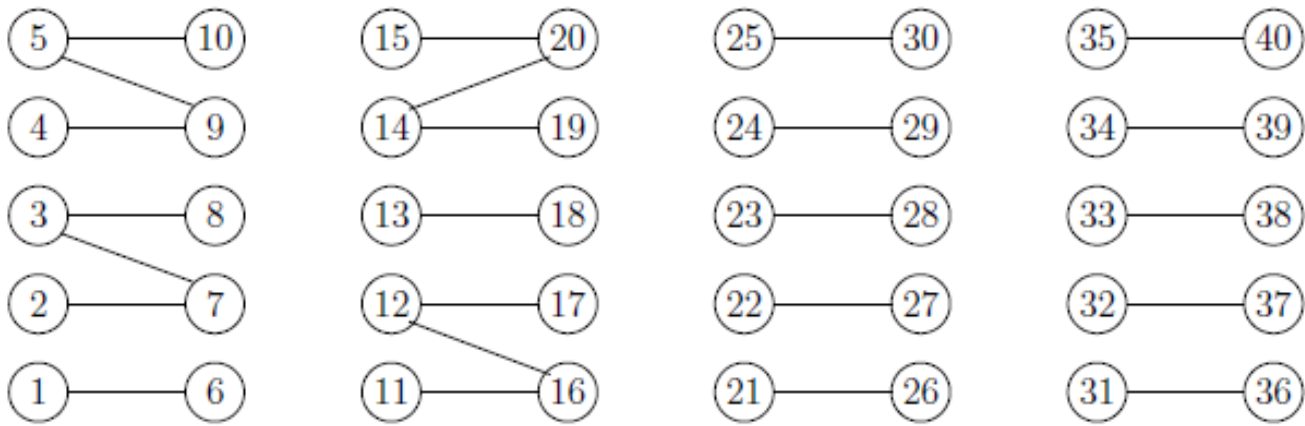
– when $\lim_{n \rightarrow \infty} \left(\frac{p_1(n)}{p(n)} \right) = 0$, $G(n, p_1(n))$ almost surely does not have the property.

– when $\lim_{n \rightarrow \infty} \left(\frac{p_2(n)}{p(n)} \right) = \infty$, $G(n, p_2(n))$ almost surely has the property.

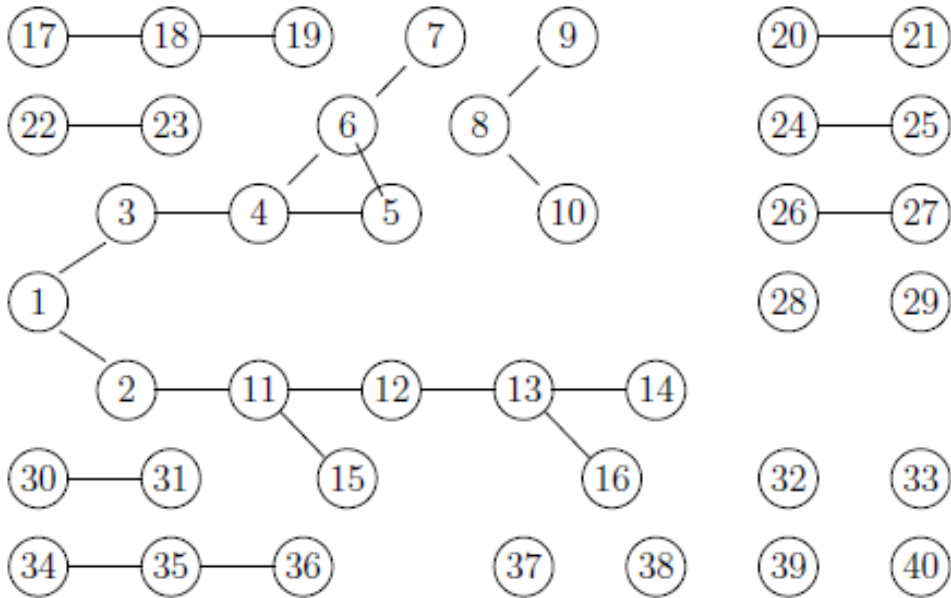
Then we say phase transition occurs and $p(n)$ is the threshold.

Phase transition

Probability	Transition
$p = o(\frac{1}{n})$	Forest of trees, no component of size greater than $O(\log n)$
$p = \frac{d}{n}, d < 1$	All components of size $O(\log n)$
$p = \frac{d}{n}, d = 1$	Components of size $O(n^{\frac{2}{3}})$
$p = \frac{d}{n}, d > 1$	Giant component plus $O(\log n)$ components
$p = \sqrt{\frac{2 \ln n}{n}}$	Diameter two
$p = \frac{1}{2} \frac{\ln n}{n}$	Giant component plus isolated vertices
$p = \frac{\ln n}{n}$	Disappearance of isolated vertices Appearance of Hamilton circuit Diameter $O(\log n)$
$p = \frac{1}{2}$	Clique of size $(2 - \epsilon) \ln n$



A graph with 40 vertices and 24 edges



A randomly generated $G(n,p)$ graph with 40 vertices and 24 edges

First moment method

Markov's Inequality: Let x be a random variable that assumes only nonnegative values. Then for all $a > 0$

$$\Pr(x \geq a) \leq \frac{E[x]}{a}$$

First moment method : for non-negative, integer valued variable x

$$\Pr(x > 0) = \Pr(x \geq 1) \leq E(x)$$

$$\therefore \Pr(x = 0) = 1 - \Pr(x > 0) \geq 1 - E(x)$$

First moment method : for non-negative , integer valued variable x

$$\Pr(x > 0) = \Pr(x \geq 1) \leq \mathbf{E}(x)$$

$$\therefore \Pr(x = 0) = 1 - \Pr(x > 0) \geq 1 - \mathbf{E}(x)$$

- If the expectation goes to 0: the property almost surely does not happen.
- If the expectation does not goes to 0:

e.g. Expectation = $\frac{1}{n} \times n^2 + \frac{n-1}{n} \times 0 = n$

i.e., a vanishingly small fraction of the sample contribute a lot to the expectation.

Chebyshev's Inequality

- For any $a > 0$,

$$\Pr(|X - E(X)| \geq a) \leq \frac{\text{Var}[X]}{a^2}$$

Second moment method

Theorem. Let $x(n)$ be a random variable with $E(x) > 0$. If

$$\text{Var}(x) = o(E^2(x))$$

Then x is almost surely greater than zero.

Proof. If $E(x) > 0$, then for $x \leq 0$,

$$\begin{aligned} \Pr(x \leq 0) &\leq \Pr(|x - E(x)| \geq E(x)) \\ &\leq \frac{\text{Var}(x)}{E^2(x)} \rightarrow 0 \end{aligned}$$

Example : Threshold for graph diameter two (two degrees of separation)

Probability	Transition
$p = o(\frac{1}{n})$	Forest of trees, no component of size greater than $O(\log n)$
$p = \frac{d}{n}, d < 1$	All components of size $O(\log n)$
$p = \frac{d}{n}, d = 1$	Components of size $O(n^{\frac{2}{3}})$
$p = \frac{d}{n}, d > 1$	Giant component plus $O(\log n)$ components
$p = \sqrt{\frac{2 \ln n}{n}}$	Diameter two
$p = \frac{1}{2} \frac{\ln n}{n}$	Giant component plus isolated vertices
$p = \frac{\ln n}{n}$	Disappearance of isolated vertices Appearance of Hamilton circuit Diameter $O(\log n)$
$p = \frac{1}{2}$	Clique of size $(2 - \epsilon) \ln n$

Example : Threshold for graph diameter two
(two degrees of separation)

- **Diameter:** the maximum length of the shortest path between a pair of nodes.
- **Theorem:** The property that $G(n, p)$ has diameter two has a sharp threshold at $p =$

$$\sqrt{2} \sqrt{\frac{\ln n}{n}}.$$

Example : Threshold for graph diameter two
(two degrees of separation)

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

Proof. For any two different vertices $i < j$,

$$I_{ij} = \begin{cases} 1 & \{i, j\} \notin E, \text{ no other vertex is adjacent to both } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$$x = \sum_{i < j} I_{ij}$$

If $E(x) \xrightarrow{n \rightarrow \infty} 0$, then for large n , almost surely the diameter is at most two.

Example : Threshold for graph diameter two (two degrees of separation)

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

Proof. For any two different vertices $i < j$,

$$I_{ij} = \begin{cases} 1 & \{i, j\} \notin E, \text{ no other vertex is adjacent to both } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$$x = \sum_{i < j} I_{ij} \quad E(x) = \binom{n}{2} (1-p)(1-p^2)^{n-2}$$

$$\begin{aligned} \text{Take } p = c \sqrt{\frac{\ln n}{n}}, E(x) &\cong \frac{n^2}{2} \left(1 - c \sqrt{\frac{\ln n}{n}}\right) \left(1 - c^2 \frac{\ln n}{n}\right)^n \\ &\cong \frac{n^2}{2} e^{-c^2 \ln n} = \frac{1}{2} n^{2-c^2} \end{aligned}$$

Example : Threshold for graph diameter two
(two degrees of separation)

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

Proof. For any two different vertices $i < j$,

$$I_{ij} = \begin{cases} 1 & \{i, j\} \notin E, \text{ no other vertex is adjacent to both } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$$x = \sum_{i < j} I_{ij} \quad \mathbf{E}(x) = \binom{n}{2} (1 - p)(1 - p^2)^{n-2}$$

Take $p = c \sqrt{\frac{\ln n}{n}}$, $c > \sqrt{2}$, $\lim_{n \rightarrow \infty} \mathbf{E}(x) = 0$

For large n , almost surely the diameter is at most two.

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c > \sqrt{2}$, $\lim_{n \rightarrow \infty} E(x) = 0$

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$,

$$E(x^2) = E\left(\sum_{i < j} I_{ij}\right)^2$$

If $\text{Var}(x) = o(E^2(x))$, then for large n , almost surely the diameter will be larger than two.

Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

$$E(x^2) = E\left(\sum_{i < j} I_{ij}\right)^2 = E\left(\sum_{i < j} I_{ij} \sum_{k < l} I_{kl}\right) = E\left(\sum_{\substack{i < j \\ k < l}} I_{ij} I_{kl}\right) = \sum_{\substack{i < j \\ k < l}} E(I_{ij} I_{kl})$$

$$a = |\{i, j, k, l\}|$$

$$E(x^2) = \sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij} I_{kl}) + \sum_{\substack{\{i, j, k\} \\ i < j \\ a=3}} E(I_{ij} I_{ik}) + \sum_{i < j} E(I_{ij}^2) \quad a=2$$

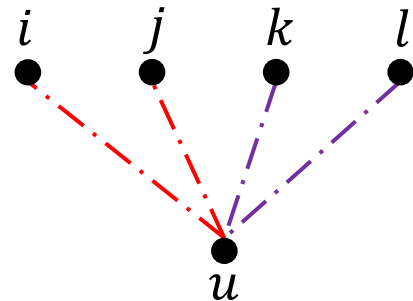
Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

$$E(x^2) = \sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij} I_{kl}) + \sum_{\substack{\{i, j, k\} \\ i < j \\ a=3}} E(I_{ij} I_{ik}) + \sum_{\substack{i < j \\ a=2}} E(I_{ij}^2)$$

$$E(I_{ij} I_{kl}) \leq (1 - p^2)^{2(n-4)} \leq \left(1 - c^2 \frac{\ln n}{n}\right)^{2n} (1 + o(1)) \leq n^{-2c^2} (1 + o(1))$$

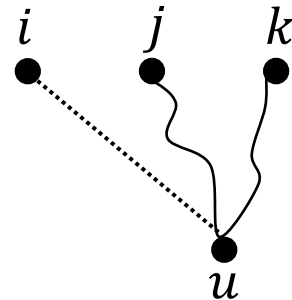
$$\sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij} I_{kl}) \leq \frac{1}{4} n^{4-2c^2} (1 + o(1))$$



Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

$$E(x^2) = \sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij} I_{kl}) + \sum_{\substack{\{i, j, k\} \\ i < j \\ a=3}} E(I_{ij} I_{ik}) + \sum_{i < j} E(I_{ij}^2) \quad a=2$$



Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

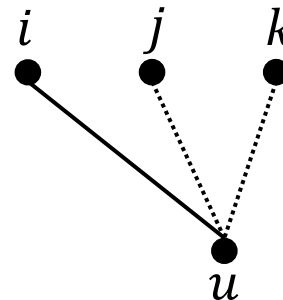
$$E(x^2) = \sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij}I_{kl}) + \sum_{\substack{\{i,j,k\} \\ i < j \\ a=3}} E(I_{ij}I_{ik}) + \sum_{\substack{i < j \\ a=2}} E(I_{ij}^2)$$

$$\Pr(I_{ij}I_{ik} = 1) \leq 1 - p + p(1 - p)^2 = 1 - 2p^2 + p^3 \approx 1 - 2p^2$$

$$E(I_{ij}I_{ik}) \leq (1 - 2p^2)^{n-3} = \left(1 - \frac{2c^2 \ln n}{n}\right)^{n-3}$$

$$\cong e^{-2c^2 \ln n} = n^{-2c^2}$$

$$\sum_{\{i,j,k\}, i < j, a=3} E(I_{ij}I_{ik}) \leq n^{3-2c^2}$$



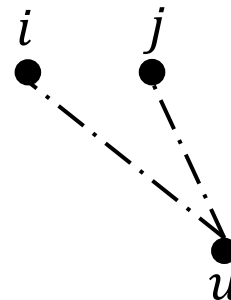
Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

$$E(x^2) = \sum_{\substack{i < j \\ k < l \\ a=4}} E(I_{ij} I_{kl}) + \sum_{\substack{i < j \\ k < l \\ a=3}} E(I_{ij} I_{kl}) + \sum_{\substack{i < j \\ a=2}} E(I_{ij}^2)$$

$$E(I_{ij}^2) = E(I_{ij})$$

$$\sum_{ij} E(I_{ij}^2) = E(x) \cong \frac{1}{2} n^{2-c^2}$$



Theorem. The property that $G(n, p)$ has diameter two has a sharp threshold at $p = \sqrt{2} \sqrt{\frac{\ln n}{n}}$

- Take $p = c \sqrt{\frac{\ln n}{n}}$, $c < \sqrt{2}$

$$E(x^2) \leq E^2(x)(1 + o(1))$$

A graph almost surely has at least one bad pair of vertices and thus diameter greater than two.

Phase transition

Definition. If there exists a function $p(n)$ such that

– when $\lim_{n \rightarrow \infty} \left(\frac{p_1(n)}{p(n)} \right) = 0$, $G(n, p_1(n))$ almost surely does not have the property.

– when $\lim_{n \rightarrow \infty} \left(\frac{p_2(n)}{p(n)} \right) = \infty$, $G(n, p_2(n))$ almost surely has the property.

Then we say phase transition occurs and $p(n)$ is the **threshold**.

Every increasing property has a threshold.

Increasing property

- **Definition:** The probability of a graph having the property increases as edges are added to the graph.
- Example:
 - Connectivity
 - Having no isolated vertices
 - Having a cycle
 -

Lemma: If Q is an increasing property of graphs and $0 \leq p \leq q \leq 1$, then the probability that $G(n, q)$ has property Q is greater than or equal to the probability that $G(n, p)$ has property Q .

Proof:

Independently generate graph $G(n, p)$ and $G(n, \frac{q-p}{1-p})$.

$H = G(n, p) \cup G(n, \frac{q-p}{1-p})$ (the union of the edge set).

Graph H has the same distribution as $G(n, q)$:

$$\Pr(\{u, v\} \in E(H)) = p + (1 - p) \frac{q - p}{1 - p} = q.$$

And edges in H are independent.

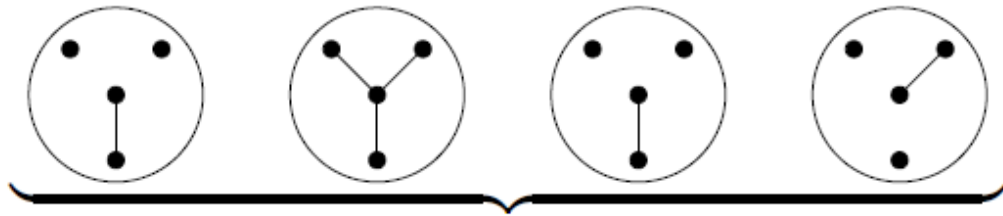
The result follows naturally.

Replication

m-fold replication of $G(n, p)$:

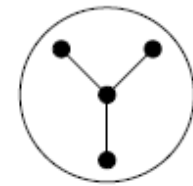
- Independently generate m copies of $G(n, p)$ (on the same vertex set);
- Take the union of the m copies;

The result graph H has the same distribution as $G(n, q)$, where $q = 1 - (1 - p)^m$.

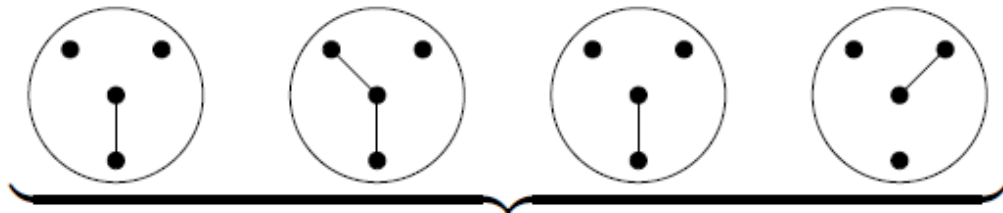


copies of G

If any graph has three or more edges, then the m -fold replication has three or more edges.

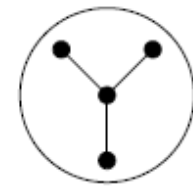


The m -fold replication H



copies of G

Even if no graph has three or more edges, the m -fold replication might have three or more edges.



The m -fold replication H

Replication

m -fold replication of $G(n, p)$:

- Independently generate m copies of $G(n, p)$ (on the same vertex set);
- Take the union of the m copies;

The result graph H has the same distribution as $G(n, q)$, where $q = 1 - (1 - p)^m$.

One of the copies of $G(n, p)$ has the increasing property



$G(n, q)$ has the increasing property.

As $q \leq 1 - (1 - mp) = mp$

$\therefore \Pr(G(n, mp) \text{ has } Q) \geq \Pr(G(n, q) \text{ has } Q)$

Theorem: Every increasing property Q of $G(n, p)$ has a phase transition at $p(n)$, where for each n , $p(n)$ is the minimum real number a_n for which the probability that $G(n, a_n)$ has property Q is $\frac{1}{2}$.

Proof:

First prove that for any function $p_0(n)$ with $\lim_{n \rightarrow \infty} \frac{p_0(n)}{p(n)} = 0$, almost surely $G(n, p_0)$ does not have the property Q .

Suppose otherwise: the probability that $G(n, p_0)$ has the property Q *does not converge to 0*.

Then there exists $\epsilon > 0$ for which the probability that $G(n, p_0)$ has the property Q is $\geq \epsilon$ on an infinite set I of n . Let $m = \lceil (1/\epsilon) \rceil$

First prove that for any function $p_0(n)$ with

$\lim_{n \rightarrow \infty} \frac{p_0(n)}{p(n)} = 0$, almost surely $G(n, p_0)$ does not have the property Q .

Let $G(n, q)$ be the m -fold replication of $G(n, p_0)$.

For all $n \in I$, the probability

that $G(n, q)$ does not have Q : $\leq (1 - \epsilon)^m \leq e^{-1} \leq 1/2$

$$\Pr(G(n, mp_0) \text{ has } Q) \geq \Pr(G(n, q) \text{ has } Q) \geq 1/2$$

As $p(n)$ is the minimum real number a_n for which

$\Pr(G(n, a_n) \text{ has } Q) = \frac{1}{2}$, it follows that $mp_0(n) \geq p(n)$.

$\therefore \frac{p_0(n)}{p(n)} \geq \frac{1}{m}$ infinitely often.

Contradict to the fact that $\lim_{n \rightarrow \infty} \frac{p_0(n)}{p(n)} = 0$.

Theorem: Every increasing property Q of $G(n, p)$ has a phase transition at $p(n)$, where for each n , $p(n)$ is the minimum real number a_n for which the probability that $G(n, a_n)$ has property Q is $\frac{1}{2}$.

Proof:

Secondly prove that for any function $p_1(n)$ with $\lim_{n \rightarrow \infty} \frac{p(n)}{p_1(n)} = 0$, almost surely $G(n, p_1)$ almost surely has the property Q .

Theorem: Every increasing property Q of $\mathbf{G}(n, p)$ has a phase transition at $p(n)$, where for each n , $p(n)$ is the minimum real number a_n for which the probability that $\mathbf{G}(n, a_n)$ has property Q is $\frac{1}{2}$.

Another Proof:

p^* is the probability that $\Pr(\mathbf{G}(n, p^*) \text{ has } Q) = \frac{1}{2}$

As $\Pr(\mathbf{G}(n, 1 - (1 - p)^k) \text{ has } Q) \leq \Pr(\mathbf{G}(n, kp) \text{ has } Q)$

$\Pr(\mathbf{G}(n, kp) \text{ does not have } Q) \leq [\Pr(\mathbf{G}(n, p) \text{ does not have } Q)]^k$

Take $k = \omega$ is a function of n that $\omega \rightarrow \infty$ arbitrarily slow as $n \rightarrow \infty$.

▷ $\Pr(\mathbf{G}(n, \omega \cdot p^*) \text{ does not have } Q) \leq \left(\frac{1}{2}\right)^\omega = o(1)$

▷ Take $p = \frac{p^*}{\omega}$,

$$\frac{1}{2} = \Pr(\mathbf{G}(n, p^*) \text{ does not have } Q) \leq \left[\Pr\left(\mathbf{G}\left(n, \frac{p^*}{\omega}\right) \text{ does not have } Q\right) \right]^\omega$$

Thus $\Pr\left(\mathbf{G}\left(n, \frac{p^*}{\omega}\right) \text{ does not have } Q\right) \geq \left(\frac{1}{2}\right)^{\frac{1}{\omega}} = 1 - o(1)$.