Connectivity of the Uniform Random Intersection Graph

Simon R. Blackburn* and Stefanie Gerke
Department of Mathematics
Royal Holloway, University of London
Egham, Surrey TW20 0EX, United Kingdom
s.blackburn@rhul.ac.uk, stefanie.gerke@rhul.ac.uk

December 3, 2008

Abstract

A uniform random intersection graph $G(n, m, k)$ is a random graph constructed as follows. Label each of $n$ nodes by a randomly chosen set of $k$ distinct colours taken from some finite set of possible colours of size $m$. Nodes are joined by an edge if and only if some colour appears in both their labels. These graphs arise in the study of the security of wireless sensor networks, in particular when modelling the network graph of the well known key predistribution technique due to Eschenauer and Gligor.

The paper determines the threshold for connectivity of the graph $G(n, m, k)$ when $n \to \infty$ in many situations. For example, when $k$ is a function of $n$ such that $k \geq 2$ and $m = \lfloor n^\alpha \rfloor$ for some fixed positive real number $\alpha$ then $G(n, m, k)$ is almost surely connected when

$$\liminf k^2 n / m \log n > 1,$$

and $G(n, m, k)$ is almost surely disconnected when

$$\limsup k^2 n / m \log n < 1.$$

Keywords: random intersection graph; key predistribution; wireless sensor network.

*Corresponding author. This research was partially supported by E.P.S.R.C. grants EP/D053285/1 and EP/F056486/1.
1 Introduction

1.1 Notation and motivation

The uniform random intersection graph $G(n, m, k)$ is a random graph defined as follows. Let $V$ be a set of $n$ nodes, and let $M$ be a set of $m$ colours. To each node $v \in V$ we assign a subset $F_v \subseteq M$ of $k$ distinct colours, chosen uniformly and independently at random from the $k$-subsets of $M$. We join distinct nodes $u, v \in V$ by an edge if and only if $F_u \cap F_v \neq \emptyset$. This paper studies the connectivity threshold of uniform random intersection graphs.

The study of $G(n, m, k)$ is motivated by an application to wireless sensor networks (WSNs). A WSN is a collection of (usually very small) sensor devices that are able to communicate wirelessly. Sample applications where WSNs might be used include disaster recovery, wildlife monitoring and military situations. Sensors’ computational abilities are assumed to be severely limited by their size and battery life. The sensor network is designed to be deployed in an unstructured environment (sensors might be scattered from an aeroplane, for example). On deployment the individual sensors need to form a secure wireless network that is connected, but should also be robust against the compromise of individual sensor’s secret data due to malfunction or capture. The classic WSN technique to accomplish this is due to Eschenauer and Gligor \cite{eschenauer2002}: each sensor is preloaded with $k$ distinct encryption keys, randomly taken from a pool of $m$ possible keys. Two sensors can form a secure link if they are within wireless communication range and they share one or more encryption keys. The uniform random intersection graph models this situation in the case when all sensors are within communication range. (In the terminology of the subject, a uniform random intersection graph is a network graph for Eschenauer–Gligor key predistribution).

The application requires the network to be connected with high probability. Looking at other results in random graph theory, we would expect the parameters $n$, $m$ and $k$ to exhibit a threshold behaviour with respect to connectivity: for most parameters we would expect that the probability that $G(m, n, k)$ is connected is either very high or very low. It is important to understand the connectivity threshold (the area of the parameter space bordering the regions of low and high connectivity probability) as precisely as possible, as this threshold effects the choice of parameters in the Eschenauer–Gligor scheme. Eschenauer and Gligor, and most of the subsequent WSN literature, model the uniform random intersection graph as a classical Erdős–Rényi random graph $G(n, p)$, a graph with $n$ vertices whose edges are chosen randomly and independently with a fixed probability $p$. 
They then use the asymptotic behaviour of Erdős–Rényi random graphs to find good parameters for the scheme. For distinct nodes $u, v \in G(n, m, k)$, the probability that $uv$ is an edge is $p$, where

$$p = 1 - \frac{\binom{m-k}{k}}{\binom{m}{k}} \approx \frac{k^2}{m}.$$  

(To see why this approximation holds, note that $u$ is assigned $k$ colours and the probability that each colour is assigned to $v$ is $k/m$.)

So the WSN literature models $G(n, m, k)$ by the Erdős–Rényi random graph $G(n, p)$ where $p = k^2/m$. It is well known that the connectivity threshold of $G(n, p)$ occurs when $p \approx (\log n)/n$. So modelling $G(n, m, k)$ as an Erdős–Rényi random graph predicts that the connectivity threshold lies at the point when $k^2/m \approx (\log n)/n$. Though simulations support this threshold, modelling $G(n, m, k)$ in this way is unsatisfactory since the behaviour of $G(n, p)$ and $G(n, m, k)$ is sometimes radically different. For example, we expect many more triangles in $G(n, m, k)$ than in $G(n, p)$, especially when $k$ is small. (When $u, v, w \in G(n, m, 2)$ are distinct vertices such that $uv$ and $vw$ are edges, then the probability that $uw$ is an edge is more than 1/2, since this is the probability that $v$ shares the same colour with both $u$ and $w$.)

### 1.2 Our results

Let $k$ and $m$ be functions of $n$. Our proof techniques and results depend heavily on whether $m \geq n$ or not, so we discuss these two cases separately.

Suppose that $m \geq n$. We will show (Theorem 5) that $G(n, m, k)$ is asymptotically almost surely connected when $\liminf_{n \to \infty} k^2 n/(m \log n) > 1$. (By an event occurring asymptotically almost surely, we mean that the probability of the event tends to 1 as $n \to \infty$.) This threshold is tight: we will show that $G(n, m, k)$ is asymptotically almost surely disconnected when $\limsup_{n \to \infty} k^2 n/(m \log n) < 1$.  

Di Pietro, Mancini, Mei, Panconesi and Radhakrishnan [4, 5] give a weaker form of Theorem 5 that $G(n, m, k)$ is almost surely connected when $\liminf_{n \to \infty} k^2 n/(m \log n) > 8$. (The journal version of their paper [5] only claims that $G(n, m, k)$ is almost surely connected when $\liminf_{n \to \infty} k^2 n/(m \log n) > 17$.) Di Pietro et al also observe that $G(n, m, k)$ is almost surely disconnected when $k^2 n/(m \log n) \to 0$ as $n \to \infty$. Part of our proof of Theorem 5 is inspired by their techniques. We comment that there is a gap we are unable to bridge in their proof, which means that we take a subtly different approach to theirs: we discuss this at the end of Section 4.
We now turn to the case when \( m \leq n \). We show (see Section 3) that whenever \( (4n/m) - \log n \to \infty \) as \( n \to \infty \) then \( G(n, m, k) \) is asymptotically almost surely connected. We will show (see Theorem 3 below) that this threshold is tight in the case when \( k = 2 \). This settles the case, for example, when \( m = o(n/\log n) \). We note that this case is also a consequence of recent work of Godehardt, Jaworski and Rybarczyk [9], who show that when \( k \) is fixed, \( G(n, m, k) \) is asymptotically almost surely connected whenever \( n \) is a function of \( m \) such that \( (kn/m) - \log m \to \infty \) as \( m \to \infty \). We believe that their result is not tight: see Section 5 for a discussion.

This leaves a narrow range of parameters not covered by our results, when \( m \) grows just a little more slowly than \( n \). Though this range is too small to be of significance in applications, there are some interesting mathematical questions here. We comment on this in the final section of the paper. By constraining \( m \) to be of the form \( m = \lceil n^\alpha \rceil \) where \( \alpha \) is a fixed positive real number, we avoid this gap and obtain the following easy to state summary of our results:

**Theorem 1.** Let \( \alpha \in \mathbb{R} \) be positive. Let \( k \) and \( m \) be functions of \( n \) such that \( k \geq 2 \) and \( m = \lceil n^\alpha \rceil \).

(i) Suppose that

\[
\liminf_{n \to \infty} \frac{k^2 n}{m \log n} > 1.
\]

Then asymptotically almost surely \( G(n, m, k) \) is connected.

(ii) Suppose that

\[
\limsup_{n \to \infty} \frac{k^2 n}{m \log n} < 1.
\]

Then asymptotically almost surely \( G(n, m, k) \) is not connected.

### 1.3 Related results

Other properties of \( G(n, m, k) \) besides connectivity have been studied. For example, Godehardt and Jaworski [8] have results on the distribution of the number of isolated vertices of \( G(n, m, k) \) when \( nk^2/m \log n \) tends to a constant; Bloznelis, Jaworski and Rybarczyk [2] determine the emergence of the giant component when \( n(\log n)^2 = o(m) \); Jaworski, Karoński and Stark [10] study the vertex degree distribution of random intersection graphs.

A related, non-uniform, definition of a random intersection graph has been studied as part of the modelling of clustering in real-world networks.
We define the (non-uniform) random intersection graph $G(n, m, p)$ exactly as in the definition of $G(n, m, k)$ above, except we choose the subsets $F_v$ differently: each $F_v$ is constructed by the rule that each colour $c \in M$ lies in $F_v$ independently with probability $p$. (Thus the set $F_v$ is likely to vary in size as $v$ varies, and will have expected size $pm$.) In her thesis, Singer-Cohen [11] establishes connectivity thresholds for $G(n, m, p)$. To compare her results with Theorem 1 consider the case when $p = k/m$, so the expected size of a set $F_v$ is $k$. When $\alpha > 1$, Singer-Cohen shows that the connectivity threshold lies at $p = \sqrt{(\log n)/nm}$, which agrees with the threshold of Theorem 1 (though Singer-Cohen’s threshold is sharper). In fact, when $m$ is large compared to $n$ this agreement is a consequence of standard concentration results. When $\alpha \leq 1$, Singer-Cohen shows that the connectivity threshold lies at $p = \log n/m$, which is much higher than the threshold of Theorem 1. The intuition here is that when $m$ is small there are some nodes $v$ in $G(n, m, p)$ with $F_v$ much smaller than $pm$ (indeed, $F_v$ may even be empty). It is these nodes that provide the dominant obstacle to connectivity in $G(n, m, p)$ when $\alpha \leq 1$. This also shows that $G(n, m, p)$ may behave differently to $G(n, m, k)$.

1.4 The structure of the paper

The remainder of the paper is structured as follows. Section 2 establishes the threshold for the existence of isolated vertices in $G(n, m, k)$, using the first and second moment methods; this result is sufficient to establish Theorem 1 (ii). Section 3 specialises to the case when $k = 2$, and proves Theorem 1 (i) when $\alpha < 1$. Section 4 proves Theorem 1 (i) when $\alpha \geq 1$. Finally, Section 5 discusses prospects of establishing tighter connectivity thresholds for $G(n, m, k)$.

2 Isolated vertices

We aim to prove the following theorem on the probability of an isolated vertex appearing in $G(n, m, k)$.

**Theorem 2.** Let $k$ and $m$ be functions of $n$.

(i) Suppose that

\[
\frac{k^2 n}{m} = (\log n) + \omega
\]

where $\omega \to \infty$ as $n \to \infty$. Then almost surely $G(n, m, k)$ does not contain an isolated vertex.
(ii) Suppose that

$$\frac{k^2n}{m} = (\log n) - \omega$$

where $\omega \to \infty$ as $n \to \infty$. Then almost surely $G(n, m, k)$ contains an isolated vertex.

The proof of this theorem is an application of standard techniques from random graph theory: we include the proof for completeness. We remark that Godehardt and Jaworski have much stronger results on the distribution of the number of isolated vertices on the threshold: in particular, they determine the distribution when $(k^2n/m) - \log n \to c$ for some constant $c$; see [8] for a statement of their results. Note that (in contrast to many situations in random graph theory) it is not at all clear that Theorem 2 immediately follows from their result: problems occur with a reduction as, for example, $k$ has to be integer and if one changes $k$ by 1 then $k^2n/m$ may vary by a factor greater than $\log n$.

Proof. For $v \in V$, define the random variable $X_v$ by

$$X_v = \begin{cases} 1 & \text{if } v \text{ is isolated,} \\ 0 & \text{otherwise.} \end{cases}$$

Define $X = \sum_{v \in V} X_v$. So $E(X)$ is the expected number of isolated vertices in $G(n, m, k)$. Note that, by linearity of expectation, $E(X) = nE(X_u)$, where $u \in V$ is any fixed vertex. A vertex is isolated if and only if $F_v \cap F_u = \emptyset$ for all $v \in V \setminus \{u\}$. Hence

$$E(X) = n \left( \frac{m-k}{\binom{m}{k}} \right)^{n-1} = n \left( \prod_{i=0}^{(k-1)} \frac{m-k-i}{m-i} \right)^{n-1} = n \left( \prod_{i=0}^{(k-1)} \left( 1 - \frac{k}{m-i} \right) \right)^{n-1}.$$

Suppose that (2) holds. We show that then $E(X) \to 0$ and the result follows by Markov’s inequality. We have that

$$E(X) \leq n \left( 1 - \frac{k}{m} \right)^{k(n-1)} \leq n \exp \left( -\frac{k^2(n-1)}{m} \right) = \exp (-w + o(w)) \text{ by (2)}.$$

So $E(X) \to 0$, as required.
We now aim to prove Part (ii) of the theorem using the second moment method. Note first that (3) implies that $k = o(m)$, and thus for sufficiently large $n$

$$\frac{k}{m-k}\sqrt{k(n-1)} \leq \frac{2k^2n}{m\sqrt{n}} = o(1).$$

Since $(1 - p)^x = \exp(-px + o(1))$ whenever $p\sqrt{x} = o(1)$ we have

$$E(X) = n \left( \prod_{i=0}^{k-1} \left(1 - \frac{k}{m-i}\right) \right)^{n-1} \geq n \left(1 - \frac{k}{m-k}\right)^{k(n-1)}$$

$$= n \exp\left(-\frac{k^2n}{m-k} + o(1)\right) = n \exp\left(-\frac{k^2n}{m} + o(1)\right)$$

$$= \exp(w + o(1))$$

which tends to infinity as $n \to \infty$. The second moment method now implies the result we require, provided that we can show that $\text{Var}(X) \ll E(X)^2$.

Now

$$\text{Var}(X) = E(X^2) - E(X)^2 \geq 0,$$

and so it suffices to show that $E(X^2) = (1 + o(1))E(X)^2$. Note that

$$E(X^2) = E(X) + n(n-1)E(X_{u_1}X_{u_2}),$$

where $u_1, u_2$ are fixed vertices. Since $E(X) \to \infty$, it therefore suffices to prove that

$$\frac{n(n-1)E(X_{u_1}X_{u_2})}{E(X)^2} \to 1 \text{ as } n \to \infty.$$  (4)

Note that $X_{u_1}X_{u_2}$ takes the value 1 exactly when $u_1$ and $u_2$ are both isolated. For $u_1$ and $u_2$ to both be isolated, $F_{u_1}$ and $F_{u_2}$ should be disjoint (so there is no edge between $u_1$ and $u_2$) and for all $v \in V \setminus \{u_1, u_2\}$ we must have that $F_v$ is disjoint from $F_{u_1} \cup F_{u_2}$ (so there is no edge from $v$ to either of $u_1$ or $u_2$). Thus

$$E(X_{u_1}X_{u_2}) = \left(\frac{m-k}{m}\right) \left(\frac{m-k}{m}\right)^{n-2}$$

$$= \left(\frac{m-k}{m}\right)^{n-2}$$

$$= \exp\left(-\frac{2k^2n}{m} + o(1)\right)$$

7
as before. Since we proved above that

\[ E(X) = n \exp\left( -\frac{k^2 n}{m} + o(1) \right), \]

we see that (4) holds, as required. \( \square \)

3 The case when \( k = 2 \) or \( m = o(n/\log n) \)

In this section we prove the following theorem concerning the case when each vertex is assigned a set of colours of size two.

**Theorem 3.** Let \( m \) be a function of \( n \).

(i) Suppose that

\[ \frac{4n}{m} = (\log n) + \omega \] (5)

where \( \omega \to \infty \) as \( n \to \infty \). Then almost surely \( G(n, m, 2) \) is connected.

(ii) Suppose that

\[ \frac{4n}{m} = (\log n) - \omega \]

where \( \omega \to \infty \) as \( n \to \infty \). Then almost surely \( G(n, m, 2) \) is not connected.

We remark that this theorem implies that \( G(n, m, k) \) is asymptotically almost surely connected whenever \( m = o(n/\log n) \) (and, in particular, Theorem 3 implies Theorem 1 holds when \( \alpha < 1 \)). To see this, we first choose 2 colours for each vertex from the \( m \) available colours uniformly at random to obtain an instance of \( G(n, m, 2) \). As \( m = o(4n/\log n) \) we have \( \log n = o(4n/m) \) and thus by Theorem 3 the graph \( G(n, m, 2) \) is asymptotically almost surely connected. If we now choose \( k - 2 \) more colours for each vertex from the remaining available colours uniformly at random then each vertex has been assigned \( k \) colours uniformly at random, and so we have obtained an instance of \( G(n, m, k) \). Moreover the newly chosen colours can only add edges to the graph and thus the instance of \( G(n, m, k) \) is more likely to be connected than the instance of \( G(n, m, 2) \).

To prove Theorem 3 we first prove the following lemma which says that we only have to consider values of \( m \) that are not too small compared with \( n \).

**Lemma 4.** It is sufficient to prove Part (i) of Theorem 3 in the case when

\[ \frac{n}{m \log n} \leq 1. \] (6)
Proof. Suppose that we have proved Part (i) of Theorem \(3\) under the additional assumption (6). Suppose that (6) is not satisfied. To prove the lemma, it is sufficient to show that we may replace \(m\) by a larger function \(m'\) of \(n\) such that \(\frac{4n}{m'} - \log n \to \infty\) and \(\frac{4n}{m' \log n} \leq 4\), with the property that \(G(n, m', 2)\) is less likely to be connected than \(G(n, m, 2)\).

Define \(m'\) by setting \(m' = m\) whenever (6) is satisfied; otherwise let \(\ell\) be the unique positive integer such that

\[
2 \leq \frac{4n}{2^\ell m \log n} \leq 4
\]

and define \(m' = 2^\ell m\). Note that

\[
\frac{4n}{m'} - \log n \to \infty
\]

as \(n \to \infty\) since whenever \(m \neq m'\) we have that

\[
\frac{4n}{m'} = \frac{4n}{2^\ell m \log n} \log n \geq 2 \log n,
\]

by our choice of \(\ell\).

It remains to show that \(G(n, m', 2)\) is less likely to be connected than \(G(n, m, 2)\).

Let \(M'\) be a set of \(m'\) colours. Partition \(M'\) into \(m\) classes, each of size \(2^\ell\). Identify the set \(M\) of \(m\) colours with the classes of this partition. We generate an instance of \(G(n, m, 2)\) as follows. Firstly, we generate an instance of \(G(n, m', 2)\), so each node \(v\) is assigned a set \(F'_v \subseteq M'\) of size 2. Secondly, by replacing each colour by the class containing it we assign a set of at most 2 colours from \(M\) to each vertex. Thirdly, for those vertices assigned only one colour from \(M\), we assign an additional colour uniformly and independently at random. Note that this process does indeed generate an instance of \(G(n, m, 2)\), since the vertices assigned one colour from \(M\) in the second step are coloured uniformly and independently. To see that \(G(n, m, 2)\) is more likely to be connected than \(G(n, m', 2)\), note that each of the last two steps adds edges to the graph (where the adjacency relation of the graph at the end of the second step is chosen to be the obvious one).

Proof of Theorem \(3\). Part (ii) of Theorem \(3\) follows from Part (ii) of Theorem \(2\) since a graph with an isolated vertex cannot be connected. So it suffices to prove Part (i) of the theorem. Moreover by Lemma \(4\) we may assume for the remainder of the proof that

\[
\frac{4n}{m \log n} \leq 4. \tag{7}
\]
Given a graph $G(n, m, 2)$, we define the corresponding colour graph $H(n, m, 2)$ as follows. The vertices of $H(n, m, 2)$ are the set $M$ of colours. Two distinct vertices $x$ and $y$ of $H(n, m, 2)$ are connected by an edge if and only if some vertex $v$ in $G(n, m, 2)$ is assigned the set $\{x, y\}$ of colours (in other words, if there exists $v \in G(n, m, 2)$ such that $F_v = \{x, y\}$). Thus $H(n, m, 2)$ has $m$ vertices and at most $n$ edges.

We claim that the colour graph $H(n, m, 2)$ asymptotically almost surely contains at least $n - (\log n)^3$ edges. To prove the claim we define for any two distinct vertices $u, v \in G(n, m, k)$, a random variable $X_{u,v}$ by

$$X_{u,v} = \begin{cases} 
0 & \text{if } F_u \neq F_v, \\
1 & \text{if } F_u = F_v,
\end{cases}$$

and let $X = \sum X_{u,v}$, where the sum is over all pairs of distinct vertices in $G(n, m, 2)$. Now $E(X_{u,v}) = \binom{m}{2}^{-1}$, and so (7) and linearity of expectation imply that

$$E(X) = \binom{n}{2} \left( \frac{m}{2} \right)^{-1} \leq \frac{2n^2}{m^2} \leq 2(\log n)^2.$$  

Markov’s inequality now implies that

$$\Pr\left(X \geq (\log n)^3\right) \leq \frac{2(\log n)^2}{(\log n)^3} = 2(\log n)^{-1} \to 0,$$

and so asymptotically almost surely there are at most $(\log n)^3$ pairs $u, v$ of vertices such that $F_u = F_v$. When $H(n, m, 2)$ has $n - i$ edges, there must be at least $i$ pairs $u, v \in G(n, m, 2)$ with $F_u = F_v$. So the claim follows.

We say a graph is near connected if it consists of a connected component together with a (possibly empty) set of isolated vertices. Note that $G(n, m, 2)$ is connected if and only if the corresponding colour graph $H(n, m, 2)$ is near connected. We may regard the edges of $H(n, m, 2)$ as being obtained by sampling $n$ times with replacement from the set of edges of the complete graph on $m$ vertices (with the uniform distribution). By our claim asymptotically almost surely $H(n, m, 2)$ contains at least $n - (\log n)^3$ edges, and so we stop the process after we have sampled this number of distinct edges to obtain a subgraph $H'$ of $H(n, m, 2)$. Note that $H'$ is chosen uniformly from the set of all graphs on $m$ vertices with $n - \lfloor (\log n)^3 \rfloor$ edges. Since the property of being near connected is monotone, Theorem 3 will follow if we can show that $H'$ is almost surely near connected. A random graph with $m$ vertices and $x$ edges is near connected whenever

$$x \geq \frac{m}{4}(\log m + \log \log m + \omega'),$$

(8)
where $\omega' \to \infty$ as $m \to \infty$ (see Bollobás [3, Page 164]). Now,

$$\log m \leq \log 4 + \log n - \log \log n$$

since $4n/m \geq \log n$ by [5]. Since $m \leq n$ whenever $m$ is sufficiently large, we find that

$$\log n \geq \log m + \log \log n - \log 4 \geq \log m + \log \log m - \log 4.$$

If we set $x = n - \lfloor (\log n)^3 \rfloor$ we see that

$$\frac{4x}{m} \geq \frac{4n}{m} - \frac{4(\log n)^3}{m} = \log n + \omega - o(1) \text{ by (5) and (7)} \geq \log m + \log \log m + \omega + O(1).$$

Thus $\frac{4x}{m} \geq \log m + \log \log m + \omega'$ where $\omega' \to \infty$ as $m \to \infty$, and therefore [8] holds. So $H'$ is near connected, and the theorem follows. \qed

4 The case when $m \geq n$

Theorem 5. Let $k$ and $m$ be functions of $n$ such that $m \geq n$.

(i) Suppose that

$$\liminf_{n \to \infty} \frac{k^2 n}{m \log n} > 1. \quad (9)$$

Then asymptotically almost surely $G(n, m, k)$ is connected.

(ii) Suppose that

$$\limsup_{n \to \infty} \frac{k^2 n}{m \log n} < 1.$$

Then asymptotically almost surely $G(n, m, k)$ is not connected.

Note that this theorem implies Theorem 1 holds in the case when $\alpha \geq 1$, and so our proof of Theorem 1 is complete once we have proved this theorem. As before, Part (ii) of Theorem 5 follows from Part (ii) of Theorem 2, since a graph with an isolated vertex cannot be connected. So it suffices to prove Part (i) of the theorem. Our proof of Part (i) parallels and tightens the work of Di Pietro et al [4].

If $G(n, m, k)$ is not connected, it has a component $S$ of size at most $n/2$. Lemmas 6, 7 and 8 together show that the probability of such a component
$S$ existing tends to 0 as $n \to \infty$, and so the theorem will follow from these three lemmas.

Note that (9) and the fact that $m \geq n$ together imply that $k \geq \sqrt{\log n}$ for all sufficiently large $n$. In particular, $k \to \infty$ as $n \to \infty$.

**Lemma 6.** Under the conditions of Part (i) of Theorem 5, $G(n, m, k)$ asymptotically almost surely contains no components of size $s$, with $s \leq en^{8/9}$.

**Proof.** We claim that it suffices to prove the lemma under the additional assumption that

$$k^2 \leq \frac{4m \log n}{n}. \tag{10}$$

For suppose we have proved the lemma under this additional assumption. Given any $k$ satisfying (9), define $k'$ by

$$k' = \begin{cases} k & \text{if } k^2 \leq (4m \log n)/n, \\ \lceil \sqrt{(4m \log n)/n} \rceil & \text{otherwise.} \end{cases}$$

Since $2 \leq k' \leq k$, we may construct an instance of $G(n, m, k)$ by first assigning $k'$ colours to each vertex to obtain an instance of $G(n, m, k')$, and then assigning an additional $k - k'$ colours to each vertex to obtain an instance of $G(n, m, k)$. Assigning the additional $k - k'$ colours can only add edges to the graph, so the probability that $G(n, m, k)$ has no component of order at most $en^{8/9}$ is bounded below by the corresponding probability for $G(n, m, k')$. Since $\liminf(k')^2 n/m \log n > 1$, the probability that $G(n, m, k')$ has no component of order at most $en^{8/9}$ tends to 1, by the lemma under the additional assumption (10). So our claim follows.

For a set $S$ of vertices of size $s$, let $A_S$ be the event that $S$ is a component of $G(n, m, k)$. Choose a constant $0 < \varepsilon < 1$ such that

$$(1 - 2\varepsilon) \frac{k^2 n}{m \log n} > 1 \tag{11}$$

for all sufficiently large $n$. Such a constant exists by (9). Let $B_S$ be the event that fewer than $(1 - \varepsilon)ks$ colours are assigned to $S$. Note that

$$\Pr(A_S) = \Pr(B_S) \Pr(A_S \mid B_S) + \Pr(\overline{B_S}) \Pr(A_S \mid \overline{B_S}) \leq \Pr(B_S) + \Pr(A_S \mid \overline{B_S}).$$

First, we shall give an upper bound on $\Pr(B_S)$. There are $\binom{m}{((1-\varepsilon)ks)}$ choices for a set of $[(1-\varepsilon)ks]$ colours; each of the $s$ vertices in $S$ is assigned a subset
of these colours with probability \( \frac{\binom{\lfloor (1-\varepsilon)ks \rfloor}{k}}{\binom{m}{k}} \). So
\[
\Pr(B_S) \leq \left( \frac{m}{\lfloor (1-\varepsilon)ks \rfloor} \right) ^{s} \frac{\binom{\lfloor (1-\varepsilon)ks \rfloor}{k}}{\binom{m}{k}} \leq \left( \frac{em}{(1-\varepsilon)ks} \right)^{(1-\varepsilon)ks} \frac{(1-\varepsilon)ks}{m} \leq e^{ks} \left( \frac{ks}{m} \right)^{\varepsilon k s}.
\]

By (10) and since \( s \leq n^{8/9} \) and \( m \geq n \), we have
\[
\frac{ks}{m} \leq \sqrt{\frac{4m \log n}{n}} \leq 2n^{-\frac{1}{9}} \sqrt{\log n}.
\]

Since \( k \to \infty \) as \( n \to \infty \) we have \( \varepsilon k \to \infty \) and thus for sufficiently large \( n \)
\[
\Pr(B_S) \leq \left[ \frac{e^{1/\varepsilon k s}}{m} \right] ^{s} \leq n^{-2s}.
\]

If \( B_S \) does not occur, we may find a subset \( K \) of colours of size \( \lfloor (1-\varepsilon)ks \rfloor \) that have been assigned to \( S \). For \( S \) to be a component, each of the \( n-s \) vertices not in \( S \) must be assigned colours that are disjoint from \( K \), and so
\[
\Pr(A_S \mid B_S) \leq \left( \frac{(m-(1-\varepsilon)ks)}{m} \right)^{n-s} \leq \left( \frac{m-(1-\varepsilon)ks}{m} \right)^{k(n-s)} \leq \exp \left( -(1-\varepsilon) s(n-s) \frac{k^2 n}{m} \right) \leq n^{-s(1+\varepsilon)^s} \text{ by (11)}
\]
for sufficiently large \( n \).

The event that \( G(n, m, k) \) has a component of size at most \( en^{8/9} \) is bounded above by the following expression, where we sum over all subsets \( S \) of vertices of size at most \( en^{8/9} \):
\[
\sum_S \Pr(A_S) \leq \sum_S \Pr(B_S) + \Pr(A_S \mid B_S)) \leq \sum_{s=1}^{en^{8/9}} \binom{n}{s} \left( n^{-2s} + n^{-(1+\varepsilon)s} \right) \leq \sum_{s=1}^{\infty} n^s 2n^{-(1+\varepsilon)s} = \frac{2}{n^{\varepsilon} - 1}.
\]
which tends to zero as \( n \) tends to infinity. \( \square \)

**Lemma 7.** Under the conditions of Part (i) of Theorem 5, \( G(n,m,k) \) asymptotically almost surely contains no components of size \( s \), where \( en^{8/9} \leq s \leq \min\{m/k, n/2\} \).

**Proof.** Just as in the proof of Lemma 6, we may assume in addition that the inequality (10) holds.

For a subset \( S \) of vertices of size \( s \), define \( C_S \) to be the event that \( S \) is assigned at most \( \frac{1}{4} ks \) colours. We proceed as in Lemma 6 with the event \( C_S \) replacing the event \( B_S \). So the probability that \( G(n,m,k) \) contains a component of the size we are interested in is bounded above by

\[
\sum_S \Pr(C_S) + \Pr(A_S \mid C_S),
\]

where we are summing over all subsets of vertices of size \( s \), where \( en^{8/9} \leq s \leq \min\{m/k, n/2\} \). We wish to prove that this sum tends to 0 as \( n \to \infty \).

We begin by showing that

\[
\sum_S \Pr(C_S) \to 0
\]

as \( n \to \infty \). A similar argument to that in the proof of Lemma 6 shows that

\[
\sum_S \Pr(C_S) \leq \sum_{s=[en^{8/9}]}^{\lfloor \min\{m/k, n/2\} \rfloor} \binom{n}{s} \left( \frac{m}{\lfloor ks/4 \rfloor} \right) \left( \frac{ks}{4m} \right)^{ks}.
\]

But then

\[
\sum_S \Pr(C_S) \leq \sum_s \binom{m}{s} \left( \frac{m}{\lfloor ks/4 \rfloor} \right) \left( \frac{ks}{4m} \right)^{ks}
\]

\[
\leq \sum_s \left( \frac{m}{\lfloor ks/4 \rfloor} \right)^2 \left( \frac{ks}{4m} \right)^{ks/2}
\]

\[
\leq \sum_{s=1}^{\lfloor \min\{m/k, n/2\} \rfloor} \left( \frac{ek}{4m} \right)^{ks/2}.
\]

We may write the summand in this last expression in the form \((x^x)^t\), where \( x = e^{ks/4m} \) and \( t = 2m/e \). Since \( x^x \) has no internal maxima (just a single
minimum at $x = e^{-1}$), our summand is maximized at the extremes of its range. So our summand is bounded above by $\mu$ where

$$\mu = \max \left\{ \left( \frac{ek}{4m} \right)^{k/2}, \left( \frac{e}{4} \right)^{m/2}, \left( \frac{e}{4} \right)^{nk/4} \right\} = o(n^{-1}),$$

by (10) and since $k \to \infty$. Thus

$$\sum_S \Pr(C_S) \leq ((n/2) + 1)\mu = o(1),$$

as required.

The event $A_S$ requires that the colours assigned to the $n - s$ elements of $V \setminus S$ are disjoint from the colours assigned to $S$ (for otherwise there would be edges between $V \setminus S$ and $S$), and so if $C_S$ does not occur we see that

$$\Pr(A_S \mid C_S) \leq \left( \frac{(m-(ks/4))}{k} \right)^{n-s} \leq \left( 1 - \frac{ks}{4m} \right)^{k(n-s)}.$$ 

Hence

$$\sum_S \Pr(A_S \mid C_S) \leq \sum_{s=\lceil en^{8/9}\rceil} \left( \frac{n}{s} \right) \left( 1 - \frac{ks}{4m} \right)^{k(n-s)} \leq \sum_s \left( \frac{ne}{s} \right)^s \exp \left( -\frac{sk^2}{4m} (n-s) \right) \leq \sum_s n^{\frac{k}{2}s} \exp \left( -\frac{sk^2n}{8m} \right) \leq \sum_s n^{\frac{k}{2}s} n^{-\frac{s}{2}} \leq \sum_s n^{\frac{k}{2}s} n^{-\frac{s}{2}} \leq \sum_{s=1}^{\infty} n^{-\frac{s}{2}} \leq \frac{1}{n^{1/2} - 1},$$

which tends to 0 as $n$ tends to infinity.

Lemma 8. Under the conditions of Part (i) of Theorem 5, $G(n, m, k)$ asymptotically almost surely contains no components of size $s$, where $m/k < s \leq n/2$. 

15
Proof. We need to show that the probability that $G(n,m,k)$ has a component of size $s > m/k$, where $s \leq n/2$, tends to 0. If $m/k \geq n/2$ this probability is 0, so we assume that $m/k \leq n/2$.

Let $T$ be a set of vertices of size $\lceil m/k \rceil$. Let $D_T$ be the event that there are at least $n/2$ vertices in $V \setminus T$ having no edges to $T$. Note that if $G(n,m,k)$ contains a component $S$ of size $s$ where $m/k < s \leq n/2$, all the events $D_T$ where $T \subseteq S$ occur (since $V \setminus S$ has size at least $n/2$, and the vertices in $V \setminus S$ have no edges to $S$ and so in particular have no edges to $T$). So the probability that $G(n,m,k)$ contains a component of size $s$ where $m/k < s \leq n/2$ is bounded above by $\sum_T \Pr(D_T)$, where the sum is over all subsets $T \subseteq V$ with $|T| = \lceil m/k \rceil$. Let $C_T$ be the event that $T$ is assigned $m/4$ colours or fewer. We have that

$$\Pr(D_T) = \Pr(C_T) \Pr(D_T \mid C_T) + \Pr(\overline{C_T}) \Pr(D_T \mid \overline{C_T}) \leq \Pr(C_T) + \Pr(D_T \mid \overline{C_T}),$$

and so it suffices to show that $\sum_T \Pr(C_T)$ and $\sum_T \Pr(D_T \mid \overline{C_T})$ both tend to 0 as $n \to \infty$. Now,

$$\Pr(C_T) \leq \left( m \choose \lfloor m/4 \rfloor \right) \left( k \choose \lfloor m/k \rfloor \right) \leq \left( \frac{me}{m/4} \right)^{m/4} \left( \frac{m/4}{m} \right)^m = (4e)^{m/4} 4^{-m}.$$

As $k \to \infty$, we may assume that $k \geq 4$ when $n$ is sufficiently large. So

$$\sum_T \Pr(C_T) \leq \left( n \choose \lfloor m/k \rfloor \right) \Pr(C_T) \leq \left( \frac{m}{m/4} \right) (4e)^{m/4} 4^{-m} \leq (4e)^{m/2} 4^{-m}.$$

Since $\sqrt{4e} < 4$, we see that this sum tends to 0 as $n \to \infty$.

Let $T$ be fixed, and let $v \in V \setminus T$. Let $E_v$ be the event that there are no edges from $v$ to $T$. Then $\Pr(E_v)$ is equal to the probability that the colours
assigned to $v$ are disjoint from the colours assigned to $T$. Thus

$$\Pr(E_v \mid C_T) \leq \frac{(m - \lfloor m/4 \rfloor)}{k \choose m} \leq \left(\frac{\lceil 3m/4 \rceil}{m}\right)^k \leq (4/5)^k \leq (4/5)^{\sqrt{\log n}}.$$  

Note that the events $E_v$ are independent. The event $D_T$ occurs exactly when $n/2$ or more of the events $E_v$ occur. So, writing $p = (4/5)^{\sqrt{\log n}}$, we find

$$\Pr(D_T \mid C_T) \leq \Pr\left(\text{Bin}(n - \lfloor m/k \rfloor, \Pr(E_v \mid C_T)) \geq n/2\right) \leq \Pr\left(\text{Bin}(n, p) \geq n/2\right) \leq \exp\left(n \left(\frac{1}{2} \log 2p + \frac{1}{2} \log(2(1-p))\right)\right)$$

by the Chernoff bound (see Bollobás [3, Page 11])

$$\leq \exp\left(-\frac{1}{2}n \sqrt{\log n \log(5/4) + O(n)}\right).$$

Thus

$$\sum_T \Pr(D_T \mid C_T) \leq 2^n \exp\left(-\frac{1}{2}n \sqrt{\log n \log(5/4) + O(n)}\right) = \exp\left(-\frac{1}{2}n \sqrt{\log n \log(5/4) + O(n)}\right) \to 0$$

as $n \to \infty$. So the lemma follows.

We comment that our approach subtly differs from Di Pietro et al [4, 5], in the following way. Let $B$ be the event that there exists a set $S$ of the vertices of $G(n, m, k)$ with $|S| \leq \min\{m/k, n/2\}$ which is assigned $|S|k/4$ or fewer distinct colours. Di Pietro et al show that this event occurs with negligible probability, and then perform the rest of their analysis on the random graph obtained from $G(n, m, k)$ under the assumption that $B$ does not occur. The colours assigned to different vertices given that $B$ does not occur are no longer independent, but Di Pietro et al seem to assume independence in their estimates. Our approach avoids this problem by considering the individual events $B_S$ for a fixed subset $S$ of vertices (see the proof of Lemma 6 for example). The event $B_S$ only depends on the colours assigned to vertices in $S$, so colours assigned to vertices not in $S$ are still chosen independently when we assume that $B_S$ does not occur.
5 Discussion

We conjecture that it is possible to prove a sharper threshold for uniform random intersection graphs. Indeed, we believe that the following conjecture is true.

**Conjecture.** Let $k$ and $m$ be functions of $n$.

(i) Suppose that

$$\frac{k^2 n}{m} = (\log n) + \omega$$

where $\omega \to \infty$ as $n \to \infty$. Then almost surely $G(n, m, k)$ is connected.

(ii) Suppose that

$$\frac{k^2 n}{m} = (\log n) - \omega$$

where $\omega \to \infty$ as $n \to \infty$. Then almost surely $G(n, m, k)$ is not connected.

The results in this paper show that Part (ii) of the conjecture holds (see Theorem 2 in Section 2 above). Moreover the full conjecture holds in the special case when $k = 2$ (by Theorem 3 in Section 3). To prove the full conjecture, a natural approach would be to determine the correct generalisation to hypergraphs of the threshold (8) for the near connectivity of graphs. This might allow a proof along the lines of Section 3. However, as far as the authors are aware, no sufficiently strong results for hypergraphs are currently known: it would be interesting to see whether such results could be established.

Let $p_{\text{conn}}(n, m, k)$ be the probability that $G(n, m, k)$ is connected. It is easy to show that the function $p_{\text{conn}}(n, m, k)$ is non-decreasing in $k$. We proved a special case of this fact in our comments below the statement of Theorem 3 and essentially the same proof works in general. It seems reasonable to believe that $p_{\text{conn}}(n, m, k)$ is a non-increasing function of $m$ (so the probability that $G(n, m + 1, k)$ is connected is no larger than the probability that $G(n, m, k)$ is connected) but we are not able to find a proof of this. Can a proof be found?

References

[1] M. Behrisch and A. Taraz, ‘Efficiently covering complex networks with cliques of similar vertices’, *Theoretical Computer Science* **355** (2006), pp. 37–47.
[2] M. Bloznelis, J. Jaworski and K. Rybarczyk, ‘Component evolution in a secure wireless sensor network’, Networks (2008), to appear.

[3] B. Bollobás, Random Graphs (2nd edition), Cambridge University Press, Cambridge (UK), 2001.

[4] R. Di Pietro, L.V. Mancini, A. Mei, A. Panconesi and J. Radhakrishnan, ‘How to design connected sensor networks that are provably secure’, presented at SecureComm 2006, http://delis.upb.de/paper/DELIS-TR-0360.pdf.

[5] R. Di Pietro, L.V. Mancini, A. Mei, A. Panconesi and J. Radhakrishnan, ‘Redoubtable sensor networks’, ACM Trans. Inform. Systems Security, 11 (2008), 1-22.

[6] L. Eschenauer and V.D. Gligor, ‘A key-management scheme for distributed sensor networks’, in Proc. 9th ACM conference on Computer and Communications Security, ACM Press, 2002, 41–47.

[7] J.A. Fill, E.R. Scheinerman and K.B. Singer-Cohen, ‘Random intersection graphs when \( m = \omega(n) \): an equivalence theorem relating the evolution of the \( G(n,m,p) \) and \( G(n,p) \) models’, Random Structures and Algorithms, 16 (2000), 156–176.

[8] E. Godehardt and J. Jaworski, ‘Two models of random intersection graphs for classification’, in Studies in Classification, Data Analysis and Knowledge Organization 22 (O. Optiz and M. Schwaiger, Eds), Springer, Berlin (2003), 67–82.

[9] E. Godehardt, J. Jaworski and K. Rybarczyk, ‘Random intersection graphs and classification’, in Studies in Classification, Data Analysis and Knowledge Organization 33 (H.J. Lens and R. Decker, Eds), Springer, Berlin (2007), 67–74.

[10] J. Jaworski, M. Karoński and D. Stark, ‘The degree of a typical vertex in generalized random intersection graph models’, Discrete Mathematics 306 (2006), 2152–2165.

[11] K.B. Singer-Cohen, Random Intersection Graphs, PhD thesis, John Hopkins University, Baltimore, Maryland, 1995.

[12] D. Stark, ‘The vertex degree distribution of random intersection graphs’, Random Structures and Algorithms 24 (2004), 249–258.