Modular statistics for subgraph counts in sparse random graphs

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Abstract

Answering a question of Kolaitis and Kopparty, we show that, for given integer $q > 1$ and pairwise nonisomorphic connected graphs $G_1, \ldots, G_k$, if $p = p(n)$ is such that $\Pr(G_n, p \supseteq G_i) \rightarrow 1 \forall i$, then, with $\xi_i$ the number of copies of $G_i$ in $G_{n, p}$, $(\xi_1, \ldots, \xi_k)$ is asymptotically uniformly distributed on $\mathbb{Z}_q^k$.

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1 Introduction

For graphs $G, H$ write $N(G, H)$ for the number of unlabeled copies of $H$ in $G$ (e.g. $N(K_r, K_s) = \binom{r}{s}$). We use both $G_{n,p}$ and $G(n, p)$ for the ordinary ("binomial" or "Erdős-Rényi") random graph.

We are interested here in extending to nonconstant $p$ the following beautiful result of Kolaitis and Kopparty [4].

**Theorem 1.** Fix an integer $q > 1$, $p \in (0, 1)$ and pairwise nonisomorphic connected graphs $G_1, \ldots, G_k$, each with at least two vertices, and let $\xi_i = N(G_{n,p}, G_i) \pmod{q}$. Then the distribution of $\xi = (\xi_1, \ldots, \xi_k)$ is $e^{-\Omega(n)}$-close to uniform on $\mathbb{Z}_q^k$. In particular, for each $a \in \mathbb{Z}_q^k$, $\Pr(\xi = a) \to q^{-k}$ as $n \to \infty$.

(Recall two distributions are $\epsilon$-close if their statistical (a.k.a. variation) distance is at most $\epsilon$.) Essentially, this theorem states that for constants $p$ and $q$, subgraphs of $G_{n,p}$ are uniformly distributed modulo $q$.

Theorem 1 was motivated by an application to 0-1 laws for first order logic with a parity quantifier or, more generally, a quantifier that allows counting modulo $q$; see Section 3 for a little more on this.

A natural question raised in [4] (and communicated to the authors by S.K.) asks, to what extent does Theorem 1 remain true if $p$ is allowed to tend to zero as $n$ grows, e.g. if $p = n^{-\alpha}$ for some fixed $\alpha > 0$? Our purpose here is to answer this question.

We need a little notation. For a graph $H = (V, E)$, set $v_H = |V|, e_H = |E|, \rho(H) = e_H/v_H$ and $m(H) = \max\{\rho(H') : H' \subseteq H, v_{H'} > 0\}$. Recall (see e.g. [2]) that $n^{-1/m(H)}$ is a threshold function for containment of $H$; that is, the probability that $G_{n,p}$ ($p = p(n)$) contains a copy of $H$ tends to 0 if $pn^{1/m(H)} \to 0$ and to 1 if $pn^{1/m(H)} \to \infty$. Given a collection $\mathcal{G}$ of graphs, set $m(\mathcal{G}) = \max\{m(G) : G \in \mathcal{G}\}$, $p_\mathcal{G}(n) = n^{-1/m(\mathcal{G})}$ and

$$\Phi_\mathcal{G}(n, p) = \min_{G \in \mathcal{G}} \min\{n^{v_H} p^{e_H} : H \subseteq G, v_H > 0\}.$$  

**Theorem 2.** Let $q, G_1, \ldots, G_k$ and $\xi = (\xi_1, \ldots, \xi_k)$ be as in Theorem 1 and $\mathcal{G} = \{G_1, \ldots, G_k\}$. If $p = \omega(p_\mathcal{G}(n))$, then the distribution of $\xi$ is $\exp[-\Omega(\Phi_\mathcal{G}(n, p))]$-close to uniform on $\mathbb{Z}_q^k$.

(Of course the constant in the exponent depends on $q$ and $\mathcal{G}$.)

Suppose e.g. that $q = k = 2$, $G_1 = K_3$, and $G_2 = K_4$. Then $m(\mathcal{G}) = m(G_2) = 3/2$ ($m(G_1) = 1$) and $p_\mathcal{G}(n) = n^{-2/3}$, so the theorem says that,
asymptotically speaking, the parities of the numbers of copies of $K_3$ and $K_4$ are independent with each equally likely to be even or odd, provided $p = \omega(n^{-2/3})$.

For the special case $\mathcal{G} = \{K_3\}$, a somewhat weaker version of Theorem 2—with $\exp[-\Omega(\Phi_{\mathcal{G}}(n,p))]$ replaced by something polynomial in $n$ and $p$—has been shown by Noga Alon [3].

We should also note here an immediate consequence of Theorem 2, which again answers a question from [4].

**Corollary 3.** Let $q, \mathcal{G}$ be as in Theorem 1, fix a positive irrational $\alpha$, and let $I = \{i \in [k] : m(G_i) < \alpha^{-1}\}$ and $J = [k] \setminus I$. Then for $p = n^{-\alpha}$ and $a \in \mathbb{Z}_q^k$ (and $\xi$ as in Theorem 1),

$$\Pr(\xi = a) \to \begin{cases} q^{-|I|} & \text{if } a_j = 0 \ \forall j \in J, \\ 0 & \text{otherwise}. \end{cases}$$

This is of interest partly for its possible relevance to proving a modular convergence law (again see Section 3) for $p = n^{-\alpha}$ with $\alpha$ irrational (cf. [5, Theorem 6]), which says that for such $p$ a 0-1 law holds for any first order property); but we also have, again from [4]: “Even the behavior of subgraph frequencies mod 2 in this setting [i.e. with $p$ as in Corollary 3] seems quite intriguing.”

The proof of Theorem 2, given in the next section, is similar to that of Theorem 1 in [4]. In truth, we just add one little idea to the machinery of [4]; nonetheless, as the proof answers a rather basic question, and was apparently not quite trivial to find, it seems worth recording.

## 2 Proof

We will need the following two facts, the first of which, from [4], generalizes a result of Babai, Nisan and Szegedy [1].

**Lemma 4.** Let $q > 1$ and $d > 0$ be integers and $p \in (0, 1)$. Let $\mathcal{F} \subseteq 2^{|m|}$ and let $Q(z_1, \ldots, z_m) \in \mathbb{Z}_q[z_1, \ldots, z_m]$ be a polynomial of the form

$$\sum_{S \in \mathcal{F}} a_S \prod_{i \in S} z_i + Q'(z_1, \ldots, z_m),$$

where $\deg(Q') < d$. Suppose there is some $\mathcal{E} = \{E_1, \ldots, E_r\} \subseteq \mathcal{F}$ such that
Let $z = (z_1, \ldots, z_m) \in \mathbb{Z}_q^m$ be the random variable where, independently for each $i$, $\Pr(z_i = 1) = p$ and $\Pr(z_i = 0) = 1 - p$. Then for $\omega \in \mathbb{C}$ a primitive $q^{th}$-root of unity,

$$|E[\omega^{Q(z)}]| \leq 2^{-\Omega(r)}. \quad (1)$$

(We again observe that the implied constant in the $\Omega(r)$ term depends on $q, p$ and $d$.)

**Lemma 5** ("Vazirani XOR Lemma"). Let $q > 1$ be an integer and $\omega \in \mathbb{C}$ a primitive $q^{th}$-root of unity. Let $\xi = (\xi_1, \ldots, \xi_l)$ be a random variable taking values in $\mathbb{Z}_q^l$. Suppose that for every nonzero $c \in \mathbb{Z}_q^l$,

$$|E[\omega^{c_i \xi_i}]| \leq \epsilon.$$

Then the distribution of $\xi$ is $(q^l \epsilon)$-close to uniform on $\mathbb{Z}_q^l$.

**Proof of Theorem 2.** Letting $e$ run over edges of $K_n$, the argument of [4] expresses each $\sum c_i \xi_i$ in the natural way as a polynomial in the indicators $z_e := 1_{\{e \in G(n, p)\}} (e \in E(K_n))$—namely,

$$\sum_i c_i \xi_i = \sum_i c_i \sum \{ \prod_{e \in H} z_e : G_i \cong H \subseteq K_n \}$$

—and for the $E$ of Lemma 4 uses $\Omega(n)$ vertex-disjoint copies of some largest $G_i$ among those with $c_i \neq 0$. The problem with this in the present situation is the (hidden) dependence of the bound in (1) on $p$.

We get around this difficulty by choosing our random graph in two steps, so that when we come to apply Lemma 4 we are back to constant $p$. For simplicity we now write $\Phi$ for $\Phi_G(n, p)$, $G'$ for $G(n, 2p)$ and $G$ for the random subgraph of $G'$ in which each edge is present, independently of other choices, with probability $1/2$; in particular, our $\xi_i$’s are functions of $G$ ($= G(n, p)$).

Given $G'$, we will apply Lemma 4 with variables $z_e = 1_{\{e \in G\}} (e \in G')$, $F$ the collection of copies of $G_1, \ldots, G_k$ in $G'$, and $E \subseteq F$ a large collection of
vertex-disjoint copies of an appropriate $G_i$; so first of all we need existence of such an $E$. For a given $\varepsilon$, let $D = D_\varepsilon$ be the event that $G'$ contains, for each $i$, a collection of $r := \varepsilon\Phi$ vertex-disjoint copies of $G_i$.

**Proposition 6.** There is a fixed $\varepsilon > 0$ (depending on $G$) for which

$$\Pr(\overline{D}) < \exp[-\Omega(\Phi)].$$

**Proof.**

Though we don’t know a reference, this is presumably not new and the ideas needed to prove it may all be found in [2]; so we just indicate what’s involved.

Fix $i \in [k]$ and write $H$ for $G_i$. Let $Y$ be the maximum size of a collection of disjoint copies of $H$ in $G'$. It is enough to show that the (more properly, “a”) median of $Y$ is $\Omega(\Phi)$; (2) then follows via an inequality of Talagrand ([7] or [2, Theorem 2.29]) as in the argument for the edge-disjoint analogue of Proposition 6 given on page 77 of [2]. (In our case Talagrand’s inequality says that for a median $m$ of $Y$ and $t > 0$, $\Pr(Y \leq m - t) \leq 2\exp[-t^2/(4\psi(m))]$, where $\psi(r) = r|H|$.)

For a lower bound on the median of $Y$, write $X$ for the number of copies of $H$ (in $G'$) and $Z$ for the number of (unordered) pairs of non-disjoint copies. Then:

(i) $E(X) = \Omega(\Phi)$ (this is immediate from the definitions);

(ii) w.h.p. $X > (1-o(1))EX$ (a basic application of the 2nd moment method; see [2, Remark 3.7]);

(iii) $EZ < cE^2X/\Phi$ for a suitable fixed $c$ (a straightforward calculation using the definition of $\Phi$), so with probability at least $3/4$, $Z < 4cE^2X/\Phi$;

(iv) by Turán’s Theorem (applied to the graph with vertices the copies of $H$, edges the non-disjoint pairs and (therefore) independence number $Y$; cf. [2, Eq. (3.21)]), $Y \geq X^2/(X + 2Z)$; and thus

(v) with probability at least $3/4 - o(1)$,

$$Y > \frac{(1 - o(1))E^2X}{EX + 8cE^2X/\Phi} = \Omega(\Phi)$$

(where the first inequality uses the fact that $x^2/(x + 2z)$ is increasing in $x$ for $x, z > 0$).
In view of Proposition 6 it is enough to show that for any $G'$ satisfying $\mathcal{D}$, the conditional distribution of $\xi$ given $\{G' = G'\}$ is $\exp[-\Omega(\Phi)]$-close to uniform on $\mathbb{Z}_q^k$. Given such a $G'$ and $\emptyset \neq c \in \mathbb{Z}_q^k$, take $\mathcal{F}_i$ to consist of all copies of $G_i$ in $G'$ ($i \in [k]$) and $\mathcal{F} = \cup \{\mathcal{F}_i : c_i \neq 0\}$. Fix, in addition, some $i_0 \in [k]$ with $c_{i_0} 
eq 0$ and $|G_{i_0}| = \max\{|G_i| : c_i \neq 0\} =: d$, and some $\mathcal{E} = \{E_1, \ldots, E_r\} \subseteq \mathcal{F}_{i_0}$, with the $E_i$'s vertex-disjoint.

We have

$$\sum_{i \in [k]} c_i \xi_i = \sum_{i \in [k]} c_i \sum_{H \in \mathcal{F}_i} \prod_{e \in H} z_e =: Q(z),$$

where $z_e = 1_{e \in G'}$ for $e \in G'$. We then need to say that $Q$, $\mathcal{F}$ and $\mathcal{E}$ (with $q, d$ and $p = 1/2$) satisfy the requirements of Lemma 4. But the first three of these are immediate and the fourth follows from the connectivity of the $G_i$'s: for $H \in \mathcal{F} \setminus \mathcal{E}$, if $V(H) \not\subseteq V(E_i)$, then (since $H$ is connected and the $E_i$'s are vertex-disjoint) $H \not\subseteq \cup E_i$, whence $|H \cap (\cup E_i)| < |H| \leq d$; otherwise we have $V(H) \subseteq V(E_j)$ for some $j$ and, since $H \neq E_j$, $|H \cap (\cup E_i)| = |H \cap E_j| < |E_i| = d$. Thus Lemma 4 applies, yielding

$$|\mathbb{E} \omega^{Q(z)}| \leq \exp[-\Omega(\Phi)], \tag{3}$$

and then (since this was for any $c \neq \emptyset$) Lemma 5 says that, as desired, the conditional distribution of $\xi$ given $\{G' = G'\}$ is $\exp[-\Omega(\Phi)]$-close to uniform on $\mathbb{Z}_q^k$.

\[ \square \]

3 Discussion

As mentioned earlier, Theorem 1 is a key ingredient in the proof of the Kolaitis-Kopparty “modular convergence law” for first order logic with a parity quantifier, or, more generally, a quantifier that allows counting mod $q$. This law says, briefly, that, for fixed $p$ and $n \to \infty$, the probability of a given sentence in the system under consideration tends to a limit that depends only on the congruence class of $n$ mod $q$. (See also [6] for an in-depth discussion of 0-1 laws for random graphs.)

As suggested in [4], it would be interesting to understand to what extent such a law holds in the sparse setting. Theorem 2 gets about half way to this goal (for $p$ in its range); but the other half—an assertion like Theorem 2.3
of [4] to the effect that all relevant information is contained in the subgraph frequencies—seems to require something new, since the quantifier elimination process underlying that step depends critically on properties of $G(n, p)$ that hold for constant $p$ but fail when $p$ tends to zero.

In closing we just mention that it would be interesting to find a proof of Theorem 2 that proceeds from first principles and does not depend on the “generalized inner product” polynomials underlying Lemma 4.

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