Analytical Approach of Sparse Random Graphs Phase Transitions

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Outline of the talk

• Introduction & motivations.

• Some tractable graph phase transitions.

- Shifting the critical threshold.
- Open problems.

• Conclusion and perspectives.

Main motivations

In Computer Science, two core problems (cf. [GAREY, JOHNSON' 79]).

Decision problems: write an algorithm such that

 $\left\{ \begin{array}{l} \text{INPUT : an instance } \mathcal{I} \text{ and a property } \mathcal{P} \\ \text{OUTPUT : YES (resp. NO) if } \mathcal{I} \text{ satisfies (resp. does not satisfy) } \mathcal{P} \end{array} \right.$

• Optimization problems: find the **best solution** from all feasible solutions.

Other communities: Probability/Combinatorics/Physics

C:configuration of the system, E:energy function, T:temperature, Z:normalization cf. [Baldassi, Braunstein, Ramezanpour, Zecchina'09]

$$\mathbb{P}(C) = \frac{1}{Z} e^{-E(C)/T}$$

- if $T = \infty$ then all configurations *C* are equiprobable, the system is "disordered"
- if *T* = 0 P(*C*) is "concentrated on the minimum energy function" (the *ground state*). Optimizing → finding a zero energy ground state of *E*.

Translating CS-langage to Physics-langage: the *k*-SAT example

Computer Science	Statistical Physics
Boolean variable $x \in \{$ True, False $\}$	Ising spin $s \in \{$ spin up(+1), Spin down(-1) $\}$
Clauses	Couplings and fields acting on spins
Number of clauses violated	Energy <i>E</i> of spins configuration
2-SAT : (x or \bar{y}) and (\bar{x} or z)	$E = \frac{1}{4}(1 - s_x)(1 + s_y) + \frac{1}{4}(1 + s_x)(1 - s_z)$
3-SAT : (<i>x</i> or <i>y</i> or <i>z</i>)	$E = \frac{1}{8}(1 - s_x)(1 + s_y)(1 - s_z)$
The problem is SAT	Ground state energy $=$ 0
The problem is UNSAT	Ground state energy > 0

From [MONASSON' 02] in ALEA lectures (CIRM).

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Analytical Approach of Phase Transitions



- Random k-SAT formulas (k > 2) are subject to phase transition phenomena [FRIEDGUT, BOURGAIN' 99]
- Main research tasks include:
 - Localization of the threshold (ex: 3-SAT 4.2...??? 3-XORSAT 0.91... proved in [DUBOIS, MANDLER'03]).
 - Nature of the transition: sharp/coarse. [CREIGNOU, DAUDÉ'09]
 - Scaling window (e.g. 2-SAT [BollOBAS, BORGS, KIM, WILSON'01]) and/or (if possible) details inside the window of transition.
 - Algorithmic complexity of the decision problem (e.g. "2-SAT is in P" [TARJAN '79]). Only tractable problems today!

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- 2-COL (bipartiteness): is a graph 2-COLORABLE?
- 2-XORSAT : is the formula

$$\begin{cases} x_1 \oplus x_2 = 1 \\ x_2 \oplus x_3 = 0 \\ \dots & \text{sat?} \\ x_i \oplus x_j = \varepsilon \in \{0, 1\} \\ \dots & \end{cases}$$

• 2-SAT: is the formula

$$\begin{cases} \cdots \\ r \lor s \quad \text{SAT?} \\ \cdots \end{cases}$$

(where *r* and $s \in \{x_1, \dots, x_n\} \bigcup \{\bar{x_1}, \dots, \bar{x_n}\}$) • **Planarity**: is a graph planar?

••••

• General form :

$A.X = \varepsilon$

where A has m rows and ε a m-dimensional 0/1 vector.

- **Distribution :** uniform. Pick *m* clauses of the form $x_i \oplus x_j \in \{0, 1\}$ from the set of n(n-1) clauses.
- Underlying structures : graphs with weighted edges.

SAT characterization

SAT iff no elementary cycle of odd weight.

$$\begin{cases} x_1 \oplus x_2 = 1 \\ x_2 \oplus x_3 = 0 \\ x_1 \oplus x_3 = 0 \\ x_3 \oplus x_4 = 1 \end{cases}$$



Proof.

• SAT <= No cycles of odd weight, a DFS affectation based proof.

Combinatorics

A basic scheme

 Enumeration of "SAT"-graphs (graphs without cycles of odd weight by means of generating functions.

Use the results to compute

$$\label{eq:proba} \textbf{SAT} = \frac{ \texttt{\sharpconfig. without cycles of odd weight}}{\texttt{\sharptotal configurations}}$$

Works on 2-XORSAT

Using statistical physics methods, [MONASSON '07] inferred that

$$\lim_{n \to +\infty} n^{\texttt{critical exponent}} \times \mathbb{P}\left[2\text{-XORSAT}\left(n, \frac{n}{2}\right)\right] = \mathsf{O}(1)$$

where "critical exponent" must be $\frac{1}{12}$.

 In [DAUDÉ, R. '11], it is shown that YES critical exponent is 1/12 and the " O(1)"are explicitly computed.

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Taste of our results : the whole window



 $p(n, cn) \stackrel{\text{def}}{=} Proba [2 - XOR with n variables, cn clauses] is SAT for <math>n = 1000$, n = 2000 and the theoretical function: $e^{c/2}(1 - 2c)^{1/4}$.

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Taste of our results: rescaling the critical window



Rescaling at the point "zero", i.e c = 1/2: n = 1000, n = 2000 and $\lim_{n\to\infty} n^{1/12} \times p(n, n/2 + \mu n^{2/3})$ as a **function of** μ .

The EXPONENTIAL GENERATING FUNCTION (EGF) associated to a labelled class ${\cal A}$ of combinatorial objects is

$$A(z) = \sum_{a \in \mathcal{A}} \frac{z^{|a|}}{|a|!} = \sum_{n \ge 0} a_n \frac{z^n}{n!} \, .$$

Cf [FLAJOLET - SEDGEWICK'09]

Construction	Notation	Comments	EGFs
Disjoint union	$\mathcal{A} + \mathcal{B}$	disjoint copies of objects	A(z) + B(z)
		from $\mathcal A$ and $\mathcal B$	
Labeled product	$\mathcal{A}\star\mathcal{B}$	ordered pairs of copies	A(z)B(z)
		one from ${\mathcal A}$ and one from ${\mathcal B}$	
Sequence	$Seq(\mathcal{A})$	sequences of objects from ${\cal A}$	$\frac{1}{1-A(z)}$
Set	$Set(\mathcal{A})$	set of objects from ${\cal A}$	$e^{A(z)}$
Cycle	$Cyc(\mathcal{A})$	cycles of k objects from \mathcal{A}	$\log \frac{1}{1-A(z)}$

Trees

We apply the previous grammar to count *rooted* trees



$$\mathcal{T} = \bullet \times \operatorname{Set}(\mathcal{T}) \to T(x) = x e^{T(x)}$$

To forget the root, we just integrate: (xU'(x) = T(x))

$$\int_0^x \frac{T(s)}{s} ds = \frac{T(s) = u}{T'(s) \, ds = du} = \int_{T(0)}^{T(x)} 1 - u \, du = T(x) - \frac{1}{2} T(x)^2$$

and the general version

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Unicyclic graphs



$$\mathcal{V} = \bigcirc_{\geq 3}(\mathcal{T}) \to V(x) = \sum_{n=3}^{\infty} \frac{1}{2} \frac{(n-1)!}{n!} (T(x))^n$$

We can write V(x) in a compact way:

$$\frac{1}{2} - \log(1 - T(x)) - T(x) - \frac{T(x)^2}{2} \to e^{V(x)} = \frac{e^{-T(x)/2 - T(x)^2/4}}{\sqrt{1 - T(x)}}.$$

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Analytical Approach of Phase Transitions

Connected graphs without cycles of odd weight

We want to enumerate

- Iabelled connected graphs (nodes labelled in [1, n]) with edges of weight in {0, 1} (cf. [HARARY, PALMER '73])
- according to two parameters
 - number of vertices n
 - 2 number of edges n + k (k is the excess of the component, $k \ge -1$).
- SAT = those without cycles of odd weight.

Let

$$C_k(z) = \sum_{k>0} c_{n,n+k} \frac{z^n}{n!} \, .$$

Th. [Daudé, R. 11]

Let Wright(z) be the number of unweighted connected graphs of excess k ([WRIGHT '77]). Then

$$\mathcal{C}_k(z)=rac{1}{2}\, extsf{ConnectedGraphs}_k(2z)\,.$$

Proof.

- Recall SAT iff no cycles of odd weight
- Consider a "SAT" connected component g
- Pick a spanning tree of g with n nodes:





• The edges of the spanning tree can be weighted in 2ⁿ⁻¹ ways. By [DIESTEL'00], the weights of the other edges are <u>determined</u>:

$$C_k(z) = \sum_{k^0} 2^{n-1} \underbrace{\text{connected graphs}(n, n+k)}_{[\text{Wright '77]}} \frac{z^n}{n!}.$$

Main ideas: *n* variables, *m* clauses

Proba SAT =
$$n! \times \frac{[Z^n] \text{SAT-GF}(Z)}{\binom{n(n-1)}{m}}$$

As the number of clauses *m* increases, random formulas behave as random graphs with gazeous, liquid and hardening phases.

- Sub-critical phase (gaz) : forest of trees and set of unicyclic components.
- Critical phase (liquid) : forest of trees, set of unicyclic components and few multicyclic components.
- Super-critical phase (hardening) : forest of trees, set of unicyclic components and a single (baby) giant component.

Th. [Daudé, R. '11]

The probability that a random formula with n variables and m clauses is **SAT** satisfies the following :

(i) Sub-critical phase. As $0 < n - 2m \ll n^{2/3}$

$$\mathbb{P}(n, m) = e^{m/2n} \left(1 - 2\frac{m}{n}\right)^{1/4} + O\left(\frac{n^2}{(n-2m)^3}\right)$$

(ii) Critical phase. As $m = \frac{n}{2} + \mu n^{2/3}$, μ fixed real

$$\lim_{n\to+\infty}n^{1/12}\mathbb{P}\left(n,\,\frac{n}{2}(1+\mu n^{-1/3})\right)=\Psi(\mu),$$

where Ψ can be explicitly expressed (in terms of the Airy function).

(iii) Super-critical phase. As $m = \frac{n}{2} + \mu n^{2/3}$ with $\mu = o(n^{1/12})$

$$\mathbb{P}\left(n, \frac{n}{2}(1+\mu n^{-1/3})\right) = \text{Poly}(n,\mu)e^{-\frac{\mu^3}{6}}.$$

The classical saddle-point method

The real case looks like (Laplace's method):



The classical saddle-point method

The real case looks like (Laplace's method):

$$R(n) = \int g(x)e^{nh(x)}dx \ g(x_0) \qquad \sim \qquad \sqrt{\frac{2\pi}{-h''(x_0)n}} \ e^{nh(x_0)}$$

$$\int_{3\times 10^4}^{7\times 10^4} \frac{1}{4\times 10^4} \int_{3\times 10^4}^{7\times 10^4} \frac{1}{4\times 10^4} \int_{3\times 10^4}^{\pi} \frac{1}{4\times 10^4} \int_{3\times$$

Consider

$$\Psi''(z) - z\Psi(z) = 0$$
 (Airy equation).

Look for a solution of the form

 $\Psi(z) = \int_{\Gamma} e^{tz} \Phi(t) dt$ with Γ in the complex t – plane

 $(\Phi$ with no singularities on Γ .)

$$\Psi^{\prime\prime}(z) = \int_{\Gamma} t^2 e^{tz} \Phi(t) dt \quad \text{and} \quad z \Psi(z) = [e^{tz} \Phi(t)]_{\delta \Gamma} - \int_{\Gamma} e^{tz} \Phi^{\prime}(t) dt.$$

We have then

 $t^2 \Phi(t) + \Phi'(t) = 0$ leading to solution of the form $\Psi(z) = c \int_{\Gamma} \exp\left(tz - \frac{t^3}{3}\right) dt$

(**plus** the condition $e^{tz}\Phi(t) = 0$ on the boundary of the contour Γ).

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Proof of the Theorem : the sub-critical phase

• As $0 < n - 2m \ll n^{2/3}$, the probability that the underlying graph has no multicyclic component is

$$1 - O\left(\frac{n^2}{(n-2m)^3}\right)$$

Then, the probability that the random formula is SAT is close to

 $\frac{n!}{\binom{n(n-1)}{m}} [z^n] \frac{(\text{unrooted trees}(z))^{n-m}}{(n-m)!} \times \text{ set of even weighted unicycles}(z) \,.$

That is $Stirling(n, m) \times Cauchy(z)$ with

Cauchy(z) =
$$\frac{1}{2\pi i} \oint \left(\frac{T(2z)}{2} - \frac{T(2z)^2}{4}\right)^{n-m} \frac{e^{-T(2z)/4 - T(2z)^2/8}}{(1 - T(2z))^{1/4}} \frac{dz}{z^{n+1}}$$

and $T = -LambertW(-z) = \sum_{n>0} n^{n-1} \frac{z^n}{n!}$.

3 Lagrangian subs. u = T(2z) leads to integral of the form $\oint g(u) \exp(nh(u))du$ with $h(u) = u - \frac{m}{n} \log u + (1 - m/n) \log (2 - u)$ so that h'(2m/n) = 0 and $h''(2m/n) > 0 \rightarrow$ classical saddle point method applies on circular path |z| = 2m/n. Some multicyclic components can appear and the general formula looks like

$$\operatorname{coeff}(n, m, r) \times \frac{1}{2\pi i} \oint \left(\frac{T(2z)}{2} - \frac{T(2z)^2}{4}\right)^{n-m+r} \frac{e^{-T(2z)/4 - T(2z)^2/8}}{(1 - T(2z))^{1/4+3r}} \frac{dz}{z^{n+1}}$$

2 Again

Stirling(n, m, r)
$$\times \frac{1}{2\pi i} \oint g_r(u) e^{nh(u)} du$$

(3) $h(u) = u - \frac{m}{n} \log u + (1 - m/n) \log (2 - u)$ but this time there are 2 saddle-points:

 $u_0 = 2m/n = 1 + 2\mu n^{-1/3}$ and $u_1 = 1$.

(observe $u_0 \sim u_1$ as $n \gg 1$.)

Moreover, h(1) = h'(1) = h''(1) = 0 so that the usual "Gaussian" approximation does not hold.

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Integral representation on the complex plane

The Airy function is given by

$$\operatorname{Ai}(z) = \frac{1}{2\pi i} \int_{\mathcal{C}} \exp\left(\frac{t^3}{3} - z t\right) dt = \frac{\sqrt{3}}{2\pi} \int_0^\infty \exp\left(-\frac{t^3}{3} - \frac{z^3}{3t^3}\right) dt$$

where the integral is over a path C starting at the point at infinity with argument $-\frac{\pi}{3}$ and ending at the point at infinity with argument $+\frac{\pi}{3}$

References

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Books: [Wong' 89], [Olver' 97].
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• Random graphs (analytic combinatorics approaches): [FLAJOLET, KNUTH, PITTEL'89], [JANSON, KNUTH, ŁUCZAK, PITTEL'93].

Let $p_r(n, m) =$ Proba. to have SAT-graph of excess r.

Thus, $p(n, m) = \sum_{r>0} p_r(n, m)$ is the probability of a random formula being SAT.

The proof of part (ii) of the Theorem (and confirmation of [MONASSON '07]) is completed as



For fixed r, we compute (by means of the Airy stuff)

 $n^{1/12} \times p_r(n, m) \sim c_r A(3r + 1/4, \mu)$



 $n^{1/12}p_r(n, m) < Ce^{-\varepsilon r}$

The proof is completed using dominated convergence theorem.

Generalization The Random 2-XORSAT Problem has been generalized in [DE PANAFIEU '14]'s PhD thesis. Analytical Approach of Phase Transitions Vlady Ravelomanana October - 3 - 2018 26/44

- 2-XORSAT : is a random formula SAT? Done.
- 2-COL (bipartiteness): is a random graph 2-COLORABLE? Done by [PITTEL, YEUM '10].
- 2-SAT: is a random formula like

$$\begin{cases} x_1 \lor \bar{x}_{19} \\ \dots \\ \bar{x}_{27} \lor \bar{x}_{36} \\ \dots \end{cases}$$
 SAT? Open problem!.

Planarity : is a random graph PLANAR?
...

Graph planarity phase transition



Paul Erdős (1913-1996)

Alfréd Rényi (1921-1970)

ON THE EVOLUTION OF RANDOM GRAPHS

by P. ERDŐS and A. RÉNYI

Dedicated to Professor P. Turán at his 50th birthday.

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We can show that for $N(n) = \frac{n}{2} + \lambda \sqrt{n}$ with any real λ the probability of $\Gamma_{n,N(n)}$ not being planar has a positive lower limit, but we cannot calculate to value. It may even be I, though this seems unlikely.

• [ŁUCZAK, PITTEL AND WIERMAN '93] proved the 1960's conjecture

$$p(\mu) = \lim_{n \to +\infty} \mathbb{P}\left(G\left(n, \, rac{n}{2}(1 + \mu n^{-1/3})
ight)$$
 is planar)

exists and $0 < p(\mu) < 1$.

• [JANSON, ŁUCZAK, KNUTH, PITTEL '93] gave bounds

 $0.9870 \cdots < p(0) < 0.997 \cdots$

 Our contribution : the whole description of p(μ) [Nor, R., Ruź '15].

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Our strategy

- At the critical phase transition, the kernels(3-core) that matter are the cubic ones (same for random graphs, random 2-XORSAT formulas, ···).
- Decomposition of [Bodirsky, Kang, Löffler, McDiarmid '07]



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The decomposition in EGFs

 $G^{(k)}(x) = \sum_{n \ge 0} \frac{1}{n!} g_n^{(k)} x^n$ the EGF of *k*-connected cubic planar graphs with *n* vertices. In particular, observe that $g_n^{(k)} = 0$ when *n* is odd. By convention we write $g_0^{(0)} = 1$. $G^{(1)}(x)$ is defined in terms of the following equations:

$$G^{(0)}(z) = \exp G^{(1)}(z)$$

$$3x \frac{dG^{(1)}(z)}{dx} = D(z) + C(z)$$

$$B(z) = \frac{z^2}{2}(D(z) + C(z)) + \frac{z^2}{2}$$

$$C(z) = S(z) + P(z) + H(z) + B(z)$$

$$D(z) = \frac{B(x)^2}{z^2}$$

$$S(z) = C(z)^2 - C(z)S(z)$$

$$P(x) = z^2C(z) + \frac{1}{2}z^2C(z)^2 + \frac{z^2}{2}$$

$$2(1 + C(x))H(x) = (v(1 - 2v) - v(1 - v)^3)$$

$$x^2(C(x) + 1)^3 = v(1 - v)^3.$$

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We find for the cubic planar multigraphs

$$G^{(0)}(z) = \sum_{r \ge 0} G_r \frac{z^{2r}}{(2r)!} = 1 + \frac{5}{24}z^2 + \frac{385}{1\,152}z^4 + \frac{83\,933}{82\,944}z^6 + \cdots$$

All cubic(z) =
$$\sum_{r \ge 0} \frac{(6r)!}{(3r)! 2^{3r} 6^{2r}} \frac{z^{2r}}{(2r)!} = 1 + \frac{5}{24} z^2 + \frac{385}{1152} z^4 + \frac{85085}{82944} z^6 + \cdots$$

First discrepancy is at z^6 with $\frac{85085}{82944} - \frac{83933}{82944} = \frac{1}{72}$. But $\frac{1}{72} = \frac{10}{6!}$ and there are 10 possible manners to label $K_{3,3}!$

How to get the window?

Main terms at the phase transition

- Only trees (planar), unicyclic (planar) and connected components with cubic planar kernels matter.
- From this observation: use complex integration.

Concretely





Analytical Approach of Phase Transitions

• Using the decomposition, we get the generating functions (of planar connected components whose kernels are cubic).



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A) Structural point of view	 B) Analytical point of view
At the beginning, very simple graphs: - set of trees - set of unicycles	Simple saddle point approach
and then at the threshold: - appearance of more complex connected components	Airy-like saddle point

Question:

what about graphs with restricted degrees (degrees in set D)?

Dovgal, R'18

New set of thresholds as long as $1\in \mathcal{D}$

The idea: until how many edges we have

$$\lim_{D \to +\infty} \frac{\# \text{Set of Trees}_{D} \times \text{Set of Unicycles}_{D}}{\# \text{All configurations}_{D}} \stackrel{?}{=} 1$$

(remark: [DE PANAFIEU, RAMOS'16] obtained the asymptotics of "#all configurations_D" with *n* vertices and O(n) edges.)

- A long and rich problem: the only of the K-SAT family with proven threshold [GOERDT '92], [CHVÁTAL, REED '92], [DE LA VEGA '92].
- Best result up to date [Bollobàs, Borgs, CHAYES, KIM, WILSON '01]: the window of transition is of size $O(n^{2/3})$ i.e. let $p(n, m) = \mathbb{P}(\texttt{Formula}(n \text{ clauses}, m \text{ variables}) \text{ is SAT})$

$$p(n, m) = \begin{cases} \bullet \ 1 - O\left(\frac{n^2}{(n-m)^3}\right) \text{ as } n - m \gg n^{2/3} \\ \bullet \ O(1) \text{ as } |n-m| = O(n^{2/3}) \\ \bullet \ \exp\left(-\frac{(m-n)^3}{n^2}\right) \text{ as } m - n \gg n^{2/3} \end{cases}$$

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Random 2-SAT: what is known and what is next?

• Concretely [Bollobàs et al. '01]



• A question of [FLAJOLET '08]. Note that physicists [DEROULERS, MONASSON '06] computed numerically P [formula(10⁶ variables, 10⁶ clauses is SAT)] ~ 0.913...

$$\mathcal{F}:\begin{cases} x_1 \lor \bar{x}_2 \\ \cdots \\ \bar{x}_3 \lor \bar{x}_2 \\ \cdots \end{cases}$$

• $r \lor t$ is equivalent to $\overline{r} \Longrightarrow t$ and $\overline{t} \Longrightarrow r$

• Generate a directed graph D

with 2 correlated arcs $\overline{r} \mapsto t$ AND $\overline{t} \mapsto r$ for each clause $r \lor t$.

• Formula \mathcal{F} is **SAT iff** there is no directed path from *s* to \bar{s} and vice-versa for all variables *s*.

• Consider random directed graphs $\overrightarrow{D}(n, n)$ with *n* nodes and *n* arcs OR $\overrightarrow{D}(n, p = 1/n)$.

What is known:

() [KARP '90] p = c/n with c < 1 or c > 1. OUTSIDE the scaling window!

[LUCZAK '90] p = c/n c < 1 or c > 1 small or giant strongly connected components

See also [PITTEL, POOLE '14] for asymptotic normality). OUTSIDE the scaling window!

Stacked on to-do list

Go INSIDE that scaling window.

Characterize typical strongly connected components of $\vec{D}(n, n + O(n^{2/3}))$.

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Enumerative approaches for SAT-like problems

- From typical anatomy of the graphs, count only the main components (3-regular or cubic planar components)
- If we have some decompositions : enumerative/analytic combinatorics work well.
- [DE PANAFIEU, RAMOS'16] : new approaches on connected graphs with large excess.
- [COLLET, DE PANAFIEU, GARDY, GITTENBERGER, R.'18]: analytic combinatorics of models of graphs with forbidden subgraphs.

Stack of what to do?

- Mixtures of formula:
 - (2 XOR, 2 SAT) is difficult.

Interpolation between coarse and sharp phases transitions.

2 (2 + p)-XORSAT is less difficult. (Same kind of interpolation.)

(2 + p) - SAT is extremely difficult. Interpolation between tractable/intractable problems.

• From complexity theory: **QBF** (Quantified Boolean Formulas).