

Surprising correlations in random orientations of graphs

(or what is special with $n = 27$)

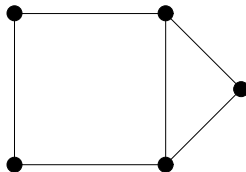
Svante Linusson

KTH, Sweden

SLC'63 Bertinoro, Italy
Sept 29, 2009

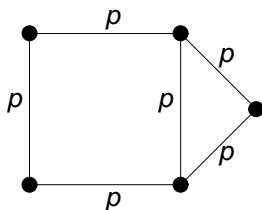
Edge percolation

- $G = (V, E)$ a graph



Edge percolation

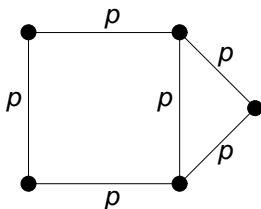
- $G = (V, E)$ a graph



- $0 \leq p \leq 1$

Edge percolation

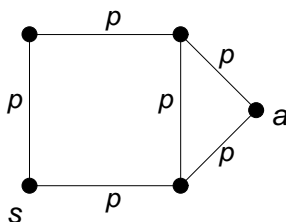
- $G = (V, E)$ a graph



- $0 \leq p \leq 1$
- Every edge exist with probability p independently of other edges. This model is called **Edge percolation** E^p .

Edge percolation

- $G = (V, E)$ a graph



- $0 \leq p \leq 1$
- Every edge exist with probability p independently of other edges. This model is called **Edge percolation** E^p .
- Let $s, a \in V$ be two vertices of G . We define $P_{E^p(G)}(s \leftrightarrow a) :=$ probability that there is a path between s and a .

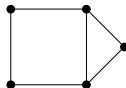
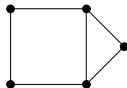
Bunkbed conjecture (BBC)

Bunkbed conjecture (BBC)

$G \times K_2$ is called a **bunkbed graph**

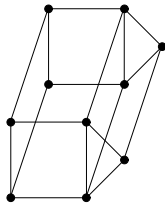
Bunkbed conjecture (BBC)

$G \times K_2$ is called a **bunkbed graph**



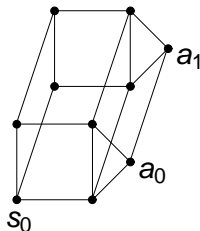
Bunkbed conjecture (BBC)

$G \times K_2$ is called a **bunkbed graph**



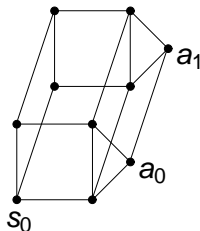
Bunkbed conjecture (BBC)

$G \times K_2$ is called a **bunkbed graph**



Bunkbed conjecture (BBC)

$G \times K_2$ is called a **bunkbed graph**



Conjecture (Kasteleyn '85)

For any G and $0 \leq p \leq 1$ and any vertices $s, a \in V$ we have

$$P(s_0 \leftrightarrow a_0) \geq P(s_0 \leftrightarrow a_1) \quad \text{in } G \times K_2$$

What is known about BBC?

What is known about BBC?

O. Häggström proved the same statement in random cluster model with $q = 2$.

What is known about BBC?

O. Häggström proved the same statement in random cluster model with $q = 2$.

Theorem (L.'08)

BBC is true for all outerplanar graphs G .

What is known about BBC?

O. Häggström proved the same statement in random cluster model with $q = 2$.

Theorem (L.'08)

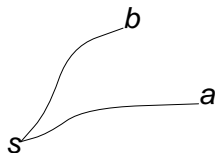
BBC is true for all outerplanar graphs G .

Theorem (Leander '09)

BBC is true for all wheels and subgraphs of wheels.

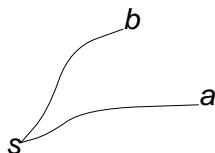
Correlations

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



Correlations

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



Classical fact:

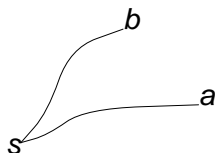
Proposition

The events $\{s \leftrightarrow a\}$ and $\{s \leftrightarrow b\}$ are positively correlated in E^p , i.e.

$$P_{E^p(G)}(s \leftrightarrow a | s \leftrightarrow b) \geq P_{E^p(G)}(s \leftrightarrow a)$$

Correlations

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



Classical fact:

Proposition

The events $\{s \leftrightarrow a\}$ and $\{s \leftrightarrow b\}$ are positively correlated in E^p , i.e.

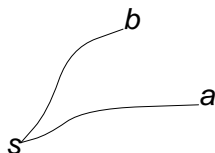
$$P_{E^p(G)}(s \leftrightarrow a | s \leftrightarrow b) \geq P_{E^p(G)}(s \leftrightarrow a)$$

Proof.

Uses Harris' inequality of increasing events. □

Correlations

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



Classical fact:

Proposition

The events $\{s \leftrightarrow a\}$ and $\{s \leftrightarrow b\}$ are positively correlated in E^p , i.e.

$$P_{E^p(G)}(s \leftrightarrow a | s \leftrightarrow b) \geq P_{E^p(G)}(s \leftrightarrow a)$$

Proof.

Uses Harris' inequality of increasing events. □

Note:

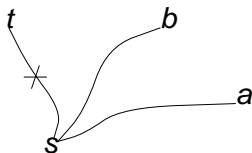
$$P(s \leftrightarrow a | s \leftrightarrow b) \geq P(s \leftrightarrow a) \Leftrightarrow P(s \leftrightarrow a, s \leftrightarrow b) \geq P(s \leftrightarrow a)P(s \leftrightarrow b)$$

Another correlation result in E^p

Given any graph $G = (V, E)$
and four vertices $s, t, a, b \in V$.

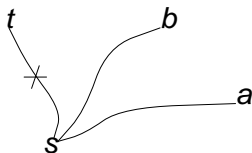
Another correlation result in E^p

Given any graph $G = (V, E)$
and four vertices $s, t, a, b \in V$.
Condition on $\{s \leftrightarrow t\}$



Another correlation result in EP

Given any graph $G = (V, E)$
and four vertices $s, t, a, b \in V$.
Condition on $\{s \leftrightarrow t\}$



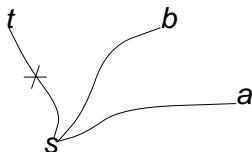
Theorem (van den Berg & Kahn '02)

For any G the events $\{s \leftrightarrow a\}$ and $\{s \leftrightarrow b\}$ are positively correlated in EP , also when we first condition on $\{s \leftrightarrow t\}$, i.e.

$$P_{EP(G)}(s \leftrightarrow a | s \leftrightarrow b, s \leftrightarrow t) \geq P_{EP(G)}(s \leftrightarrow a | s \leftrightarrow t)$$

Another correlation result in E^P

Given any graph $G = (V, E)$
and four vertices $s, t, a, b \in V$.
Condition on $\{s \leftrightarrow t\}$



Theorem (van den Berg & Kahn '02)

For any G the events $\{s \leftrightarrow a\}$ and $\{s \leftrightarrow b\}$ are positively correlated in E^P , also when we first condition on $\{s \leftrightarrow t\}$, i.e.

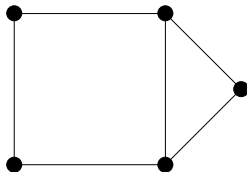
$$P_{E^P(G)}(s \leftrightarrow a | s \leftrightarrow b, s \leftrightarrow t) \geq P_{E^P(G)}(s \leftrightarrow a | s \leftrightarrow t)$$

Proof.

Clever use of Ahlswede-Daykin's inequality. □

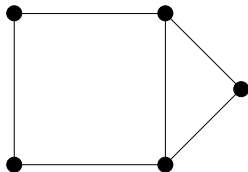
Random Orientations (O)

$G = (V, E)$ a graph



Random Orientations (O)

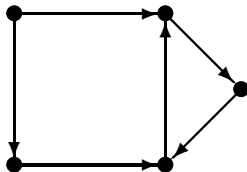
$G = (V, E)$ a graph



Every edge is independently given one of the two possible directions with equal probability.

Random Orientations (O)

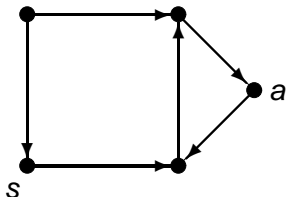
$G = (V, E)$ a graph



Every edge is independently given one of the two possible directions with equal probability.

Random Orientations (O)

$G = (V, E)$ a graph

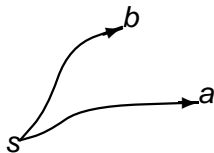


Every edge is independently given one of the two possible directions with equal probability.

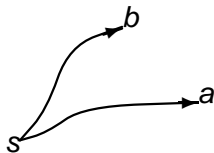
Let $s, a \in V$ be two vertices of G . We define

$P_{O(G)}(s \rightarrow a) :=$ probability that there is a path from s to a .

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



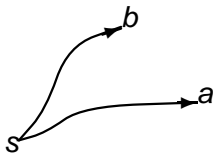
We can extend classical fact:

Proposition

For any graph G the events $\{s \rightarrow a\}$ and $\{s \rightarrow b\}$ are positively correlated in model O , i.e.

$$P_{O(G)}(s \rightarrow a | s \rightarrow b) \geq P_{O(G)}(s \rightarrow a)$$

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



We can extend classical fact:

Proposition

For any graph G the events $\{s \rightarrow a\}$ and $\{s \rightarrow b\}$ are positively correlated in model O , i.e.

$$P_{O(G)}(s \rightarrow a | s \rightarrow b) \geq P_{O(G)}(s \rightarrow a)$$

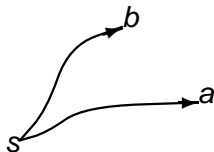
Follows from:

Lemma (Mc Diarmid '81)

For any graph $G = (V, E)$ and $s, a \in V$ we have

$$P_{E^{1/2}(G)}(s \leftrightarrow a) = P_{O(G)}(s \rightarrow a).$$

Given any graph $G = (V, E)$
and three vertices $s, a, b \in V$.



We can extend classical fact:

Proposition

For any graph G the events $\{s \rightarrow a\}$ and $\{s \rightarrow b\}$ are positively correlated in model O , i.e.

$$P_{O(G)}(s \rightarrow a | s \rightarrow b) \geq P_{O(G)}(s \rightarrow a)$$

Follows from:

Lemma (Mc Diarmid '81)

For any graph $G = (V, E)$ and $s, a \in V$ we have

$$P_{E^{1/2}(G)}(s \leftrightarrow a) = P_{O(G)}(s \rightarrow a).$$

Surprising?

Proven most easily via a generalization.

Proven most easily via a generalization.

Define in model \mathcal{O} the **out-cluster** $\vec{C}_s(\mathcal{G}) \subset V$ as the (random) set of all vertices u for which there is a directed path from s to u .

Proven most easily via a generalization.

Define in model O the **out-cluster** $\vec{C}_s(G) \subset V$ as the (random) set of all vertices u for which there is a directed path from s to u .

Let also $C_s(G) \subset V$ be the (random) **cluster** around s in model E^P , i.e. all vertices u for which there exists a path between s and u .

Proven most easily via a generalization.

Define in model O the **out-cluster** $\vec{C}_s(G) \subset V$ as the (random) set of all vertices u for which there is a directed path from s to u .

Let also $C_s(G) \subset V$ be the (random) **cluster** around s in model E^p , i.e. all vertices u for which there exists a path between s and u .

Lemma

For any graph $G = (V, E)$, $s \in U \subseteq V$ we have

$$P_{E^{1/2}}(C_s = U) = P_O(\vec{C}_s = U)$$

Proven most easily via a generalization.

Define in model O the **out-cluster** $\vec{C}_s(G) \subset V$ as the (random) set of all vertices u for which there is a directed path from s to u .

Let also $C_s(G) \subset V$ be the (random) **cluster** around s in model E^p , i.e. all vertices u for which there exists a path between s and u .

Lemma

For any graph $G = (V, E)$, $s \in U \subseteq V$ we have

$$P_{E^{1/2}}(C_s = U) = P_O(\vec{C}_s = U)$$

Proof.

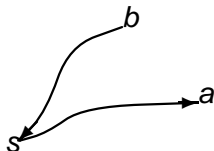
We have the recursion $P_{E^p}(C_s(G) = U) =$

$$\sum_{W: s \in W \subseteq U \setminus v} P_{E^p}(C_s(G \setminus v) = W)(1 - q^r)P_{E^p}(C_v(G \setminus W) = U \setminus W).$$



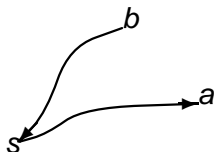
Question:

Are the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ negatively correlated in any graph G ?



Question:

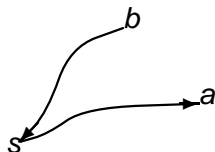
Are the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ negatively correlated in any graph G ?



Answer (Sven Erick Alm): No, counterexample on 4 nodes.

Question:

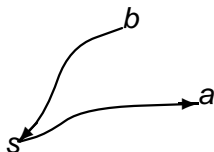
Are the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ negatively correlated in any graph G ?



Answer (Sven Erick Alm): No, counterexample on 4 nodes.
From now on everything is joint work with Alm.

Question:

Are the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ negatively correlated in any graph G ?



Answer (Sven Erick Alm): No, counterexample on 4 nodes.
From now on everything is joint work with Alm.

Theorem (Alm & L. '09)

In model \mathcal{O} the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$:
are negatively correlated in K_3 ,
are independent in K_4 ,
are positively correlated in $K_n, n \geq 5$,
are negatively correlated in trees and cycles.

Random Orientation on $G(n, p)$

The previous theorem seems to suggest that the events are positively correlated in dense graphs.

Random Orientation on $G(n, p)$

The previous theorem seems to suggest that the events are positively correlated in dense graphs.

Let $G(n, p)$ be the random graph obtained by edge percolation with probability p on K_n . Then we give this random graph random orientation on the edges as in model O .

Random Orientation on $G(n, p)$

The previous theorem seems to suggest that the events are positively correlated in dense graphs.

Let $G(n, p)$ be the random graph obtained by edge percolation with probability p on K_n . Then we give this random graph random orientation on the edges as in model O .

Theorem (Alm & L.'09)

For fixed p , as $n \rightarrow \infty$ we have:

*the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively correlated if $p < 1/2$,
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are positively correlated if $p > 1/2$.*

Random Orientation on $G(n, p)$

The previous theorem seems to suggest that the events are positively correlated in dense graphs.

Let $G(n, p)$ be the random graph obtained by edge percolation with probability p on K_n . Then we give this random graph random orientation on the edges as in model O .

Theorem (Alm & L.'09)

For fixed p , as $n \rightarrow \infty$ we have:

*the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively correlated if $p < 1/2$,
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are positively correlated if $p > 1/2$.*

Proof.

Identify main cases and then long tricky computations. □

We also fixed n and computed $P(s \rightarrow a)$ and $P(s \rightarrow a, b \rightarrow s)$ using exact recursions. With this we computed the value of critical p as in the following table:

n	critical p
4	1
5	0.729
6	0.276
7	0.152
8	0.107
9	0.082
10	0.067
11	0.056
12	0.049
13	0.043
14	0.038
15	0.035
16	0.032

Converges to $1/2$????

Recall:

Theorem (Alm & L.'09)

*For fixed p , as $n \rightarrow \infty$ we have in model O of $G(n, p)$:
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively correlated if $p < 1/2$,
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are positively correlated if $p > 1/2$.*

Recall:

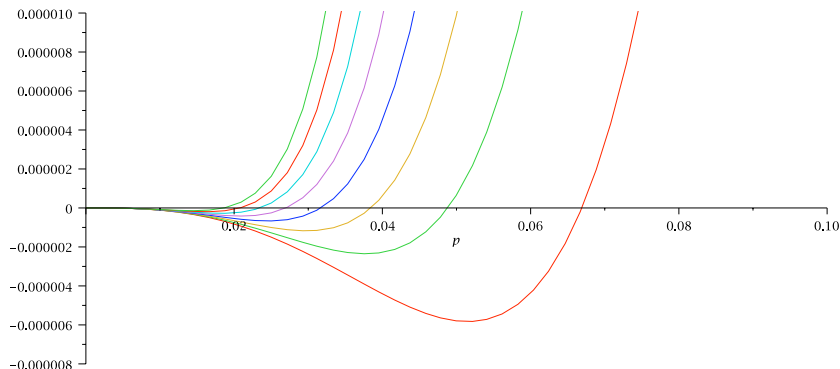
Theorem (Alm & L.'09)

*For fixed p , as $n \rightarrow \infty$ we have in model O of $G(n, p)$:
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively correlated if $p < 1/2$,
the events $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are positively correlated if $p > 1/2$.*

In fact we proved

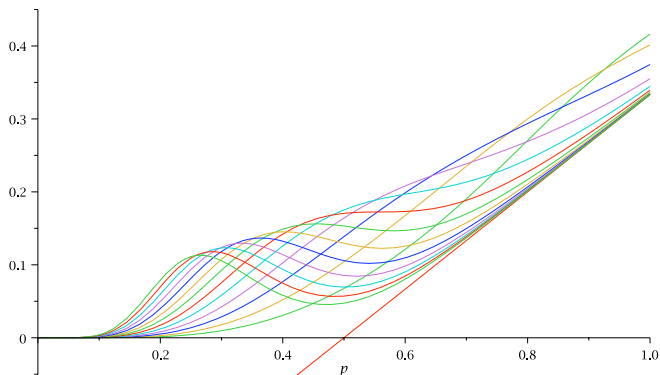
$$1 - \frac{P(b \nrightarrow s)}{P(b \nrightarrow s | s \nrightarrow a)} \rightarrow \frac{2p - 1}{3}, \quad \text{as } n \rightarrow \infty$$

This is a plot of $1 - \frac{P(b \leftrightarrow s)}{P(b \leftrightarrow s | s \leftrightarrow a)}$ for $n = 10..24$



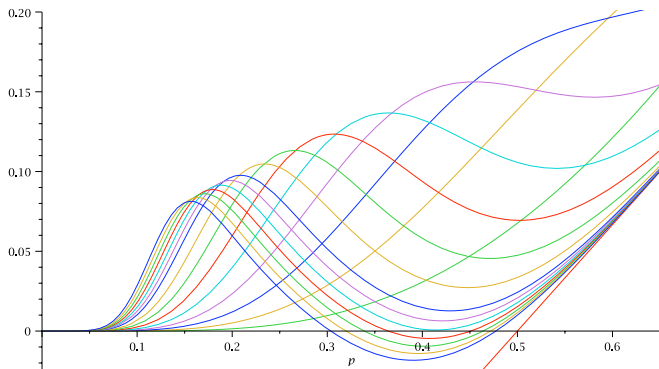
What was wrong? We spent many days looking for an error.

Then I plotted $1 - \frac{P(b \leftrightarrow s)}{P(b \leftrightarrow s | s \leftrightarrow a)}$ for $n = 8..20$ and all p :



What would happen for larger n ?

Plot of $1 - \frac{P(b \leftrightarrow s)}{P(b \leftrightarrow s | s \leftrightarrow a)}$ for $n = 12..30$ as a function of p :



Starting from $n = 27$ we get 3 critical values of p .

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?
- Conjecture: For most graphs it will depend on the choice of $a, b, s \in V$.

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?
- Conjecture: For most graphs it will depend on the choice of $a, b, s \in V$.
- Conjecture: If the degree of s is 2, then we will have negative correlation.

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?
- Conjecture: For most graphs it will depend on the choice of $a, b, s \in V$.
- Conjecture: If the degree of s is 2, then we will have negative correlation.
- Understand the three critical values of p for fixed n as $n \rightarrow \infty$.

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?
- Conjecture: For most graphs it will depend on the choice of $a, b, s \in V$.
- Conjecture: If the degree of s is 2, then we will have negative correlation.
- Understand the three critical values of p for fixed n as $n \rightarrow \infty$.
- Correlations of other paths?

Some open problems

- Can one characterize in which graphs $\{s \rightarrow a\}$ and $\{b \rightarrow s\}$ are negatively (positively) correlated for all choices of $a, b, s \in V$. Is this a monotone graph property?
- Conjecture: For most graphs it will depend on the choice of $a, b, s \in V$.
- Conjecture: If the degree of s is 2, then we will have negative correlation.
- Understand the three critical values of p for fixed n as $n \rightarrow \infty$.
- Correlations of other paths?
- Prove the Bunkbed Conjecture for all graphs!