ADFOCS 2006 Saarbrücken

# ERDŐS MAGIC

# Joel Spencer

Courant Institute

Der Zauberer von Budapest

Erdős 1947: If  $\binom{n}{k} 2^{1-\binom{k}{2}} < 1$  there **exists** a two coloring of the edges of  $K_n$  with no monochromatic  $K_k$ .

Proof: Color Randomly!

Calculation:  $n = \frac{k}{e\sqrt{2}}\sqrt{2}^k(1+o(1))$ 

Working with Paul Erdős was like taking a walk in the hills. Every time when I thought that we had achieved our goal and deserved a rest, Paul pointed to the top of another hill and off we would go.

– Fan Chung

## Removing the Blemishes

G with n vertices,  $\frac{nd}{2}$  edges,  $d \ge 1$ Thm: There exists independent  $S^*$ 

$$|S^*| \ge \frac{n}{2d}$$

Put  $v \in S$  with probability p (parameter!)

If edge  $\{v, w\}$  with  $v, w \in S$  delete v

Left with independent  $S^*$ 

Expectation:

S has pn vertices,  $\frac{nd}{2}p^2$  edges

 $S^*$  has  $\geq f(p) := pn - \frac{nd}{2}p^2$  vertices Calculus: Set  $p = \frac{1}{d}$ 

Erdős Magic: Exists  $S^*$  with

$$|S^*| \ge E[|S^*|] \ge f(p) = \frac{n}{2d}$$

Theorem (Turán). Any graph G has an independent set S with

$$|S| \ge \sum_{v \in G} \frac{1}{d_v + 1}$$

Randomized Algorithm

- Order Vertices Randomly.
- Place v in S greedily.

If v comes before its neighbors *then* it goes into S.

$$\Pr[v \in S] \ge \frac{1}{d_v + 1}$$

Linearity of Expectation:

$$E[|S|] = \sum_{v \in G} \Pr[v \in S] \ge \sum_{v \in G} \frac{1}{d_v + 1}$$

Erdős Magic: Such S **MUST** exist.

# Erdős Magic (CS version!)

• Suppose a randomized algorithm creates a structure with desired properties with positive probability. Then such a structure *must* exist

• Suppose a randomized algorithm creates a structure S whose expected size is  $\alpha$ . Then there *must* exist structures S of size  $\geq \alpha$ . (And also  $\leq \alpha$ .)

Derandomization?? Sometimes!!

 $n \times n \ A = [a_{ij}], \text{ all } |a_{ij}| \le 1$ Theorem: There exist  $\epsilon_1, \dots, \epsilon_n \in \{-1, +1\}$  $\left|\sum_{i=1}^n a_{ij}\epsilon_j\right| \le \sqrt{2n \ln n}, 1 \le i \le n$ 

Probability Fact:  $b_1, \ldots, b_n \in [-1, +1], \epsilon_1, \ldots, \epsilon_n \in \{-1, +1\}$  uniform i.i.d.,  $E := \sum_{j=1}^n \epsilon_j b_j$ : Pr $[|E| > \alpha \sqrt{n}] < 2e^{-\alpha^2/2}$ 

Intuition: E Gaussian,  $\sigma \leq \sqrt{n}$ 

Proof of Theorem: Take  $\epsilon_i$  randomly!

 $\Pr[\mathsf{FAIL}] < n \cdot n^{-1} = 1$ 

Derandomization: Yes!

Thm (JS): Can get all  $|\cdot| \leq 6\sqrt{n}$ 

But no algorithm known!

$$\begin{split} |A_i| &= n, \ 1 \leq i \leq m = 2^{n-1}k \\ \text{Seek Red/Blue } \chi \text{ with no } A_i \text{ monochromatic} \\ \text{Erdős [1963]: } k < 1 \Rightarrow \exists \chi \\ \text{Beck [1978]: } k < cn^{1/3} \Rightarrow \exists \chi \\ \text{Radhakrishnan-Srinivasan[2000]} \end{split}$$

$$k < c[n/\ln n]^{1/2} \Rightarrow \exists \chi$$

Erdős [1964]: There exists family with  $k = cn^2$  with no  $\chi$ 

Coloring Algorithm(s)

- 1. Color Randomly
- 2. Order Vertices Randomly.
- 3. Consider sequentially. If v "still dangerous" switch  $\chi(v)$  with probability p

Still Dangerous:  $v \in A_i$  which has *always* been

monochromatic

FAIL: Some  $A_i$  monochromatic at end

Erdős Magic: If  $\Pr[FAIL] < 1 \chi MUST$  exist

## Two Failure Modes

FAILI:  $A_i$  was "Red" and stayed Red FAILII:  $A_i$  wasn't Red and became Red  $Pr[FAILI(A_i)] = 2^{1-n}(1-p)^n$ 

 $\Pr[\mathsf{FAILI}] \le (2^{n-1}k)(2^{1-n}(1-p)^n) = k(1-p)^n$ 

- $A_i$  blames  $A_j$  if
- $A_i \cap A_j = \{v\}$
- $A_j$  Blue at start
- $A_i$  Red at end
- v LAST point of  $A_i$  to change
- When v reached  $A_j$  all Blue

Theorem: If FAILII then some  $A_i$  blames some

 $A_j$ 

Corollary:

$$\Pr[\text{FAILII}] \leq \sum_{i \neq j} \Pr[A_i \text{ blames } A_j]$$

Bounding  $Pr[A_i \text{ blames } A_j]$ 

Fix ordering.

- Factor 2 for Red/Blue symmetry
- v Blue and Flips: p/2
- $w \in A_j$  after v: 1/2
- $u \in A_i$  after v: 1/2
- $w \in A_j$  before v: 1/2 p/2
- $u \in A_i$  before v: 1/2 + p/2
- *I*: Set of  $w \in A_i$  before v
- J: Set of  $u \in A_j$  before v

 $\Pr[A_i \text{ blames } A_j | I, J] = 2^{2-2n} p (1+p)^{|I|} (1-p)^{|J|}$ 

## A Bad Gamble

n-1 Red Cards, n-1 Blue Cards, Joker

Shuffle. Start with 1000\$

Red: Multiply funds by 1 + p

Blue: Multiply funds by 1 - p

Joker: Cash In.

Theorem: Expectation less than initial Corollary

$$\Pr[A_i \text{ blames } A_j] \le 2^{2-2n}p$$

Corollary

$$\Pr[\text{FAILII}] \le (2^{n-1}k)^2 2^{2-2n} p = k^2 p$$

## Asymptotic Calculus

Pr[FAIL]  $< k(1-p)^n + k^2p$ Erdős Magic: If for some  $p \in [0, 1]$ 

$$k(1-p)^n + k^2 p < 1$$
 (\*)

then  $\chi$  **MUST** exist.

What is max k = k(n) so that (\*) holds for some  $p \in [0, 1]$ ?

Answer:  $k \sim c \sqrt{n/\ln n}$ 

#### Heilbronn Problem

THM:  $\exists P_1, \ldots, P_n \in [0, 1]^2$ , all  $\mu(P_i P_j P_k) \le 10^{-3} n^{-2}$ 

Pf: Random m = 2n points.  $\Pr[\mu(P_iP_jP_k) \le \epsilon] \le 10\epsilon$  (exercise!)  $E[\text{small}\Delta] \le {m \choose 3}10^{-2}n^{-2}$ Delete one vertex from each small triangle.  $\ge f(m) := m - {m \choose 3}10^{-2}n^{-2} \ge n$  remain Erdős Magic: Points *must* exist!

# Liar Game

Paul seeks  $x \in \{1, ..., 100\}$ .

Ten Queries. Carole may lie once.

Theorem: Carole Wins!

Carole plays randomly

At end of game:

 $\Pr[x \text{ possible }] = \frac{11}{1024}$ 

Expected number of possible  $100\frac{11}{1024} > 1$ 

When > 1 possible Carole wins

Carole sometimes wins

Erdős Magic: Carole always wins!

## Sum Free Sets

 $A \subseteq Z - \{0\}$  sumfree if no  $a_1 + a_2 = a_3$ THM:  $B = \{b_1, \dots, b_s\} \subset Z - \{0\}$ . There exists sumfree  $A \subset B$ ,  $|A| \ge \frac{1}{3}|B|$ Pf: p = 3k + 2 prime,  $p > 2 \max |b_i|$  $C = \{k + 1, \dots, 2k + 1\}$  sumfree in  $Z_p$  Random Hash:  $x \in Z_p - \{0\}$  uniform  $\Psi_x : B \to Z_p - \{0\}$   $b \to xb \mod p$   $\Psi_x^{-1}(C)$  sumfree (in Z)  $\Pr[\Psi_x(b) \in C] = \frac{k+1}{3k+1} > \frac{1}{3}$   $E[|\Psi_x^{-1}(C)|] > \frac{|B|}{3}$ Erdős Magic: There exists x

$$|\Psi_x^{-1}(C)| > \frac{|B|}{3}$$

Take  $A = \Psi_x^{-1}(C)$ .

It is not knowledge, but the act of learning, not possession but the act of getting there, which grants the greatest enjoyment. When I have clarified and exhausted a subject, then I turn away from it, in order to go into darkness again; the never-satisfied man is so strange - if he has completed a structure then it is not in order to dwell in it peacefully, but in order to begin another. I imagine the world conqueror must feel thus, who, after one kingdom is scarely conquered, stretches out his arms for another.

– Karl Friedrich Gauss (1808)

The universe is not only queerer than we suppose but queerer than we *can* suppose.

– J.B.S. Haldane