BT Research at Martlesham, Suffolk



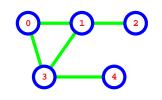
- Cambridge-Ipswich high-tech corridor
- 2000 technologists
- 15 companies
- UCL, Univ of Essex

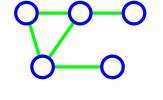
Graphs

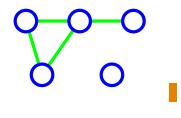
• (simple unlabelled undirected) graph:

• (simple unlabelled undirected) connected graph:

• (simple undirected) labelled graph:





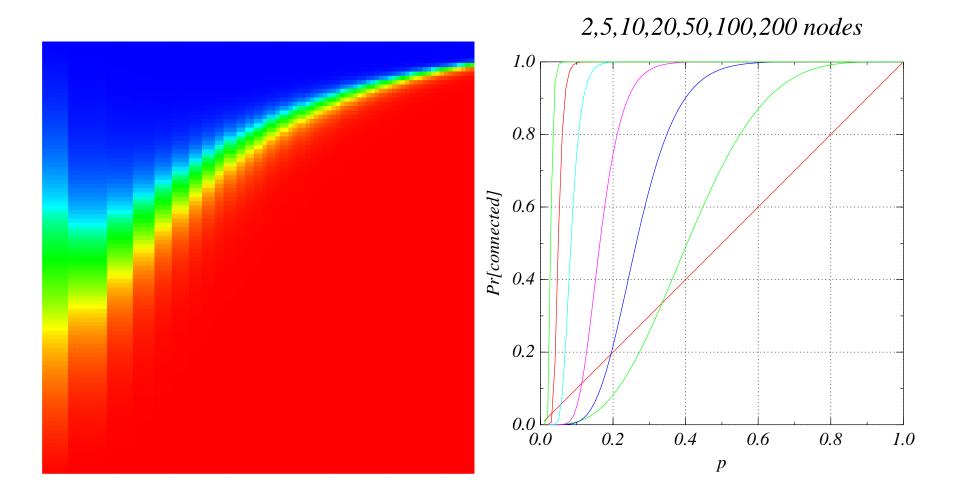


The Bernoulli random graph model $G\{n, p\}$

- let G be a graph of $n \, \operatorname{nodes}$
- let p = 1 q be the probability that each possible edge exists
- edge events are independent
- let P(n) be the probability that $G\{n,p\}$ is connected [

• then
$$P(1) = 1$$
 and $P(n) = 1 - \sum_{k=1}^{n-1} {n-1 \choose k-1} P(k) q^{k(n-k)}$
for $n = 2, 3, 4, \dots$
 $P(1) = 1$
 $P(2) = 1-q$
 $P(3) = (2q+1)(q-1)^2$
 $P(4) = (6q^3+6q^2+3q+1)(1-q)^3$
 $P(5) = (24q^6+36q^5+30q^4+20q^3+10q^2+4q+1)(q-1)^4$
• as $n \to \infty$, we have $P(n) \to 1-nq^{n-1}$.

Connectivity for the Bernoulli model



x-axis: $\log(n = \text{number of nodes}), n = 2, ..., 100$ *y*-axis: *p*, 0 at top, 1 at bottom blue=0 red=1

Probability of connectivity - the G(n,m) **model**

- problem: compute the numbers of connected labelled graphs with n nodes and $m=n-1,n,n+1,n+2,\ldots$ edges [
 - with this information, we can compute the probability of a randomly chosen labelled graph being connected
- compute large-n asymptotics for these quantities, where the number of edges is only slightly larger than the number of nodes
- I did some exact numerical calculations to try to establish the dominant asymptotics
- I then looked at some earlier papers and found that the required theory to compute exact asymptotics is known
- I computed the exact asymptotics and got perfect agreement with my exact numerical data

The inspirational paper [fss04]

- Philippe Flajolet, Bruno Salvy and Gilles Schaeffer: Airy Phenomena and Analytic Combinatorics of Connected Graphs
- The claim: the number C(n,n+k) of labelled (étiquetés) connected graphs with n nodes and excess (edges-nodes) = $k \geqslant 2$ is

$$A_{k}(1)\sqrt{\pi}\left(\frac{n}{e}\right)^{n}\left(\frac{n}{2}\right)^{\frac{3k-1}{2}}\left[\frac{1}{\Gamma(3k/2)} + \frac{A_{k}'(1)/A_{k}(1) - k}{\Gamma((3k-1)/2)}\sqrt{\frac{2}{n}} + \mathcal{O}\left(\frac{1}{n}\right)\right]$$

	k	1	2	3	4	5	6	7
•	$A_k(1)$	5/24	5/16	1105/1152	565/128	82825/3072	19675/96	1282031525/688128
	$A_k'(1)$	19/24	65/48	1945/384	21295/768	603965/3072	10454075/6144	1705122725/98304

• Airy in Playford:

www.ast.cam.ac.uk/~ipswich/History/Airys_Country_Retreat.htm

Some problems with the paper

- I did some comparisons with exact counts for up to n=1000 nodes and for excess $k=2,3,\ldots,8$
- The exact data was computed from the generating functions
- The fit was very bad
- This formula was found to fit the data much better for k=2:

$$A_{k}(1)\sqrt{\pi}n^{n}\left(\frac{n}{2}\right)^{\frac{3k-1}{2}}\left[\frac{1}{\Gamma(3k/2)}-\frac{A_{k}'(1)/A_{k}(1)-k}{\Gamma((3k-1)/2)}\sqrt{\frac{2}{n}}+\mathcal{O}\left(\frac{1}{n}\right)\right]$$

- Also, on pages 4 and 24, I think S should have the expansion $1-(5/4)\alpha+(15/4)\alpha^2+\ldots$

Asymptotic expansion of $C(n, n+k)/n^{n+\frac{3k-1}{2}}$

 $\xi \equiv \sqrt{2\pi}$ green: from [bcm90] red: from [fss04] (with removal of factor e)

k	type	$[n^0]$	$[n^{-1/2}]$	$[n^{-1}]$	$[n^{-3/2}]$
-1	tree	1	0	0	0
0	unicycle	$\xi rac{1}{4}$			
1	bicycle	$\frac{5}{24}$			
2	tricycle	$\xi rac{5}{256} \ \xi rac{5}{256}$	$-\frac{35}{144}$		
3	quadricycle	$\frac{221}{1512}$ $\frac{221}{24192}$	$-\sqrt{\pi}\frac{35}{96}$		
4	pentacycle	$\xi rac{113}{196608}$			

blue: conjectured by KMB from numerical experiments

k	type	$[n^0]$	$[n^{-1/2}]$	$[n^{-1}]$	$[n^{-3/2}]$	$[n^{-2}]$	$[n^{-5/2}]$
0	unicycle	$\xi \frac{1}{4}$	$-\frac{7}{6}$	$\xi rac{1}{48}$	$\frac{131}{270}$	$\xi rac{1}{1152}$	$-\frac{4}{2835}?$
1	bicycle	$\frac{5}{24}$	$-\xi rac{7}{24}$	$\frac{25}{36}$	$-\xi rac{7}{288}$	$-rac{79}{3240}?$	
2	tricycle	$\xi rac{5}{256}$	$-\frac{35}{144}$	$\xi rac{1559}{9216}$	$-\frac{55}{144}$		
3	quadricycle	$\frac{221}{24192}$	$-\xi rac{35}{10706}$				

Definitions of generating functions

• generating function (gf):

$$\{a_1, a_2, a_3, \dots\} \leftrightarrow \sum_{k=1}^{\infty} a_k x^k$$

• exponential generating function (egf):

$$\{a_1, a_2, a_3, \dots\} \leftrightarrow \sum_{k=1}^{\infty} \frac{a_k}{k!} x^k$$

Exponential generating functions

• exponential generating function for all labelled graphs:

$$g(w,z) = \sum_{n=0}^{\infty} (1+w)^{\binom{n}{2}} z^n / n!$$

 exponential generating function for all connected labelled graphs:

 $c(w,z) = \log(g(w,z))$ = $z + w \frac{z^2}{2} + (3w^2 + w^3) \frac{z^3}{6} + (16w^3 + 15w^4 + 6w^5 + w^6) \frac{z^4}{4!} + \dots$

egfs for labelled graphs [jklp93]

rooted labelled trees

$$T(z) = z \exp(T(z)) = \sum n^{n-1} \frac{z^n}{n!} = z + \frac{2}{2!} z^2 + \frac{9}{3!} z^3 + \cdots$$

unrooted labelled trees

$$W_{-1}(z) = T(z) - T(z)^2 / 2 = z + \frac{1}{2!}z^2 + \frac{3}{3!}z^3 + \frac{16}{4!}z^4 + \dots$$

• unicyclic labelled graphs

$$W_0(z) = \frac{1}{2} \log \left[\frac{1}{1 - T(z)} \right] - \frac{1}{2} T(z) - \frac{1}{4} T(z)^2 = \frac{1}{3!} z^3 + \frac{15}{4!} z^4 + \frac{222}{5!} z^5 + \frac{3660}{6!} z^6 + .$$

bicyclic labelled graphs

$$W_1(z) = \frac{T(z)^4 (6 - T(z))}{24 (1 - T(z))^3} = \frac{6}{4!} z^4 + \frac{205}{5!} z^5 + \frac{5700}{6!} z^6 + \dots$$

The previous observations can be proved using theory available in [jklp93] and [fgkp95]. I sketch the computations.

• Ramanujan's Q-function is defined for $n = 1, 2, 3, \ldots$:

$$Q(n) \equiv \sum_{k=1}^{\infty} \frac{n^{\underline{k}}}{n^k} = 1 + \frac{n-1}{n} + \frac{(n-1)(n-2)}{n^2} + \dots$$

- $\sum_{n=1}^{\infty} Q(n) n^{n-1} \frac{z^n}{n!} = -\log(1 T(z))$
- here T is the egf for rooted labelled trees: $T(z) = \sum_{n=1}^{\infty} \frac{n^{n-1}}{n!} \, z^n$

•
$$T(z) = z \exp(T(z))$$

• to get the large-*n* asymptotics of *Q*, we first consider the related function $R(n) \equiv 1 + \frac{n}{n+1} + \frac{n^2}{(n+1)(n+2)} + \dots, n = 1, 2, 3, \dots$

- now using $Q(n) = (n! e^n / n^n D(n))/2$, we get
 - $\begin{array}{l|l} \triangleright & Q(n) & \sim & \frac{1}{2}n^{1/2}\sqrt{2\pi} \frac{1}{3} + \frac{1}{24}\sqrt{2\pi}n^{-1/2} \frac{4}{135}n^{-1} + \frac{1}{576}\sqrt{2\pi}n^{-3/2} + \frac{8}{2835}n^{-2} \\ & & \frac{139}{103680}\sqrt{2\pi}n^{-5/2} + \frac{16}{8505}n^{-3} \frac{571}{4976640}\sqrt{2\pi}n^{-7/2} \frac{8992}{12629925}n^{-4} + \frac{163879}{418037760}\sqrt{2\pi}n^{-9/2} \\ & & \frac{334144}{492567075}n^{-5} + \frac{5246819}{150493593600}\sqrt{2\pi}n^{-11/2} + O\left(n^{-6}\right) \end{array}$

• Let W_k be the egf for connected labelled (k+1)-cyclic graphs

- ▷ for unrooted trees $W_{-1}(z) = T(z) T^2(z)/2$, $[z^n]W_{-1}(z) = n^{n-2}$
- ▷ for unicycles $W_0(z) = -(\log(1-T(z))+T(z)+T^2(2)/2)/2$
- ▷ for bicycles $W_1(z) = \frac{6T^4(z) T^5(z)}{24(1 T(z))^3}$
- ▷ for $k \ge 1$, $W_k(z) = \frac{A_k(T(z))}{(1-T(z))^{3k}}$, where A_k are polynomials computable from results in [jklp93]
- Knuth and Pittel's tree polynomials $t_n(y)$ ($y \neq 0$) are defined by $(1-T(z))^{-y} = \sum_{n=0}^{\infty} t_n(y) \frac{z^n}{n!}$
 - ▷ we can compute these for y > 0 from $t_n(1) = 1;$ $t_n(2) = n^n (1+Q(n));$ $t_n(y+2) = n t_n(y)/y + t_n(y+1)$
- thanks to this recurrence, the asymptotics for t_n follow from the known asymptotics of ${\cal Q}$

Let $\xi = \sqrt{2\pi}$. All results agree with numerical estimates on this page.

- the number of connected unicycles is $C(n,n)=n![z^n]W_0(z)=\frac{1}{2}Q(n)n^{n-1}+3/2+t_n(-1)-t_n(-2)/4$
 - $\begin{array}{c|c} \triangleright & \frac{C(n,n)}{n^n} \sim \frac{1}{4} \, \xi n^{-1/2} \frac{7}{6} \, n^{-1} + \frac{1}{48} \, \xi n^{-3/2} + \frac{131}{270} \, n^{-2} + \frac{1}{1152} \, \xi n^{-5/2} + \frac{4}{2835} \, n^{-3} \frac{139}{207360} \, \xi n^{-7/2} + \frac{8}{8505} \, n^{-4} \frac{571}{9953280} \, \xi \left(n^{-1} \right)^{9/2} \frac{4496}{12629925} \, n^{-5} + \frac{163879}{836075520} \, \xi n^{-11/2} + O \left(n^{-6} \right) \end{array}$
- the number of connected bicycles is $C(n, n+1) = n![z^n]W_1(z) = \frac{5}{24}t_n(3) \frac{19}{24}t_n(2) + \frac{13}{12}t_n(1) \frac{7}{12}t_n(0) + \frac{1}{24}t_n(-1) + \frac{1}{24}t_n(-2)$

 $\begin{array}{c|c} & \sum \frac{C(n,n+1)}{n^n} & \sim \frac{5}{24} n - \frac{7}{24} \xi n^{1/2} + \frac{25}{36} - \frac{7}{288} \xi n^{-1/2} - \frac{79}{3240} n^{-1} - \frac{7}{6912} \xi n^{-3/2} - \frac{413}{4860} n^{-2} + \\ & \frac{973}{1244160} \xi n^{-5/2} - \frac{4}{3645} n^{-3} + \frac{3997}{59719680} \xi n^{-7/2} + \frac{2248}{5412825} n^{-4} - \frac{163879}{716636160} \xi n^{-9/2} + \frac{83536}{211100175} n^{-5} - \\ & \frac{5246819}{257989017600} \xi n^{-11/2} + O\left(n^{-6}\right) \end{array}$

• similarly, for the number of connected tricycles we get

$$\triangleright \quad \frac{C(n,n+2)}{n^n} \sim \frac{5}{256} \, \xi n^{5/2} - \frac{35}{144} \, n^2 + \frac{1559}{9216} \, \xi n^{3/2} - \frac{55}{144} \, n + \frac{33055}{221184} \, \xi n^{1/2} - \frac{41971}{136080} + \frac{31357}{2654208} \, \xi n^{-1/2} + \frac{1129}{81648} \, n^{-1} + O\left(n^{-3/2}\right)$$

Probability of connectivity 1

- we now have all the results needed to calculate the asymptotic probability P(n, n+k) that a randomly chosen graph with n nodes and n+k edges is connected (for $n \to \infty$ and small fixed k)
- the total number of graphs is $g(n, n+k) \equiv \binom{\binom{n}{2}}{n+k}$. This can be asymptotically expanded:

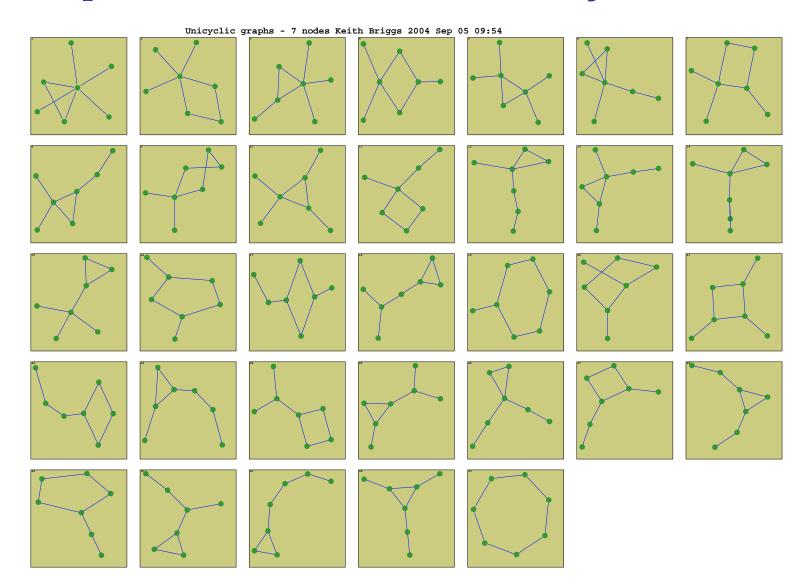
$$\begin{array}{l} \triangleright \quad \frac{g(n,n-1)}{\sqrt{\frac{2}{\pi}}e^{n-2}\left(\frac{n}{2}\right)^{n}n^{-3/2}} \sim \quad 1 + \frac{7}{4}n^{-1} + \frac{259}{96}n^{-2} + \frac{22393}{5760}n^{-3} + \frac{54359}{10240}n^{-4} + \frac{52279961}{7741440}n^{-5} + \frac{777755299}{103219200}n^{-6} + O\left(n^{-7}\right) \\ \triangleright \quad \frac{g(n,n+0)}{\sqrt{\frac{2}{\pi}}e^{n-2}\left(\frac{n}{2}\right)^{n}n^{-1/2}} \sim \frac{1}{2} - \frac{5}{8}n^{-1} - \frac{53}{192}n^{-2} - \frac{4067}{11520}n^{-3} - \frac{9817}{20480}n^{-4} - \frac{10813867}{15482880}n^{-5} \\ - \frac{217565701}{206438400}n^{-6} - \frac{11591924473}{7431782400}n^{-7} + O\left(n^{-8}\right) \\ \triangleright \quad \frac{g(n,n+1)}{\sqrt{\frac{2}{\pi}}e^{n-2}\left(\frac{n}{2}\right)^{n}n^{3/2}} \sim \frac{1}{4} - \frac{21}{16}n^{-1} + \frac{811}{384}n^{-2} - \frac{43187}{23040}n^{-3} + \frac{159571}{73728}n^{-4} - \frac{55568731}{30965760}n^{-5} \\ + \frac{2867716177}{1238630400}n^{-6} - \frac{3215346127}{2123366400}n^{-7} + \frac{1317595356557}{475634073600}n^{-8} + O\left(n^{-9}\right) \\ \triangleright \quad \ldots \\ \triangleright \quad g(n, n+k) \sim \sqrt{\frac{2}{\pi}}e^{n-2}\left(\frac{n}{2}\right)^{n}n^{k-1/2}\left(2^{-k-1} + O(n^{-1})\right) \end{array}$$

Probability of connectivity 2

•
$$\frac{P(n,n-1)}{2^{n}e^{2-n}n^{-1/2}\xi} \sim \frac{1}{2} - \frac{7}{8}n^{-1} + \frac{35}{192}n^{-2} + \frac{1127}{11520}n^{-3} + \frac{5189}{61440}n^{-4} + \frac{457915}{3096576}n^{-5} + \frac{570281371}{1857945600}n^{-6} + \frac{291736667}{495452160}n^{-7} + O(n^{-8})$$

• check: $n = 10$, exact=0.1128460393, asymptotic=0.1128460359
• check: $n = 10$, exact=0.1128460393, asymptotic=0.1128460359
• check: $n = 10$, exact=0.276, asymptotic=0.319
• $\frac{P(n,n+1)}{2^{n}e^{2-n}n^{1/2}\xi} \sim \frac{5}{12} - \frac{7}{12}\xi n^{-1/2} + \frac{515}{144}n^{-1} - \frac{28}{9}\xi n^{-3/2} + \frac{788347}{51840}n^{-2} - \frac{308}{27}\xi n^{-5/2} + O(n^{-3})$
• check: $n = 10$, exact=0.437, asymptotic=0.407
• check: $n = 10$, exact=0.037108, asymptotic=0.037245
• check: $n = 100$, exact=2.617608 × 10⁻¹², asymptotic=2.617596 × 10⁻¹²

Example of unlabelled case - unicycles for n = 7



The unlabelled case - unicycles

- Christian Bower's idea: A connected unicyclic graph is an undirected cycle of 3 or more rooted trees. Start with a single undirected cycle (or polygon) graph. It must have at least 3 nodes. Hanging from each node in the cycle is a tree (a tree is of course a connected acyclic graph). The node where the tree intersects the cycle is the root, thus it is (combinatorially) a rooted tree.
 - ▶ A000081 is undirected cycles of exactly 1 rooted tree
 - ▶ A001429 is undirected cycles of 3 or more rooted trees
 - ▶ A027852 is undirected cycles of exactly 2 rooted trees
 - ▶ A068051 is undirected cycles of 1 or more rooted trees
- this gives formulae which should be amenable to analysis, but let's first do some brute-force numerics to get a feel for the behaviour
- I calculated the counts up to n=20000 nodes, and tried to guess the form of the asymptotic expansion and then the values of the coefficients

Transforms

• A027852 is undirected cycles of exactly 2 rooted trees

$$A_{27852}(x) = \frac{1}{2} \left(A_{81}(x)^2 + A_{81}(x^2) \right)$$

• A068051 is undirected cycles of 1 or more rooted trees

$$A_{68051}(x) = -\frac{1}{2} \sum_{k=1}^{\infty} \frac{\phi(k)}{k} \left(\log(1 - A_{81}(x^k)) \right) + \frac{2A_{81}(x) + A_{81}(x)^2 + A_{81}(x^2)}{4(1 - A_{81}(x^2))}$$

• A001429 is undirected cycles of 3 or more rooted trees $A_{1429}(x) = A_{68051}(x) - A_{27852}(x) - A_{81}(x)$

Asymptotics of A81 (unlabelled rooted trees) [fin03]

• d = 2.9557652856519949747148175241231...

• $\frac{A81(n)}{d^n} n^{3/2} \sim$

 $\begin{array}{rl} 0.4399240125710253040409033914 & + \\ 0.4416990184010399369262808877 \ n^{-1} + \\ 0.2216928059720368062220256792 \ n^{-2} + \\ 0.8676554908288089633384550125 \ n^{-3} + \\ 0.6252197622721944695355918318 \ n^{-4} + \\ 32.3253941706451396137450650501 \ n^{-5} + \dots \end{array}$

Asymptotics for unlabelled unicycles

- I get that the number c(n,n) of connected unlabelled unicyclic graphs behaves like

$$\left(\frac{c(n,n)}{d^n} - \frac{1}{4^n}\right) n^{3/2} \sim$$

 $-0.4466410059 + 0.44311055235n^{-1} + 0.91158865326n^{-2} + O(n^{-3})$

 the coefficients are poorly determined (unlike in a similar analysis of the labelled case)

References

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 - www-cs-faculty.stanford.edu/~knuth/papers/bgc.tex.gz
- [fss04] Philippe Flajolet, Bruno Salvy and Gilles Schaeffer: Airy Phenomena and Analytic Combinatorics of Connected Graphs www.combinatorics.org/Volume_11/Abstracts/v11i1r34.html [gil59] E N Gilbert: Random graphs Ann. Math. Statist., 30, 1141-1144 (1959)