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On the length of the shortest path in a sparse Barak-Erdős graph

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Abstract

We consider an inhomogeneous version of the Barak-Erdős graph, i.e. a directed Erdős-Rényi random graph on $\{1, \dots, n\}$ with no loop. Given f a Riemann-integrable non-negative function on $[0, 1]^2$ and $\gamma > 0$, we define $G(n, f, \gamma)$ as the random graph with vertex set $\{1, \dots, n\}$ such that for each $i < j$ the directed edge (i, j) is present with probability $p_{i,j}^{(n)} = \frac{f(i/n, j/n)}{n^\gamma}$, independently of any other edge. We denote by L_n the length of the shortest path between vertices 1 and n , and take interest in the asymptotic behaviour of L_n as $n \rightarrow \infty$.

1 Introduction

The Barak-Erdős graph, introduced by Barak and Erdős in [1], is a random directed graph with no loop constructed as follows. Given $n \in \mathbb{N}$ and $p \in (0, 1)$, the Barak-Erdős graph $G(n, p)$ is a graph with vertex set $\{1, \dots, n\}$ such that for each $i < j$, the edge (i, j) from vertex i to vertex j is present with probability p , independently of any other directed edge. This graph is a directed acyclic version of the well-known Erdős-Rényi graph, introduced by Erdős and Rényi in [4]. It can be used to model community food webs in ecology [14], or the task graph for parallel processing in computer sciences [8].

In particular, the length (number of edges) of the longest (directed) path, denoted M_n , has been the subject of multiple studies, as $M_n + 1$ is the number of steps needed to complete the task graph assuming maximal parallelization. Newman [15] proved that $\frac{M_n}{n}$ converges in law to a deterministic function $p \mapsto C(p)$. Increasingly precise bounds were obtained on this function and its generalizations by [5, 3, 6, 12, 13, 7].

In the present article, we take interest in the length L_n of the *shortest* path between vertices 1 and n in this graph, which has been much less studied. It is worth noting that for fixed value of p , one has

$$\mathbf{P}(L_n = 1) = p \quad \text{and} \quad \lim_{n \rightarrow \infty} \mathbf{P}(L_n = 2) = 1 - p,$$

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as with probability $1 - (1 - p^2)^{n-2}$, there is a vertex $j \in \{2, \dots, n-1\}$ connected to both 1 and n , hence L_n is equal to 1 or 2 with high probability. In particular, the length of the shortest path in dense graphs remains tight.

This fact is mentioned in [17], which takes interest in the asymptotic behaviour of $L_n^{(\gamma)}$, the length of the shortest path between vertices 1 and n in a graph with connexion constant $p_n = n^{-\gamma}$, i.e. in the limit of sparse graphs. There, it is shown that for all $k \geq 2$,

$$\lim_{n \rightarrow \infty} \mathbf{P}(L_n^{(\gamma)} \leq k) = 0 \quad \text{if } 1 - \frac{1}{k} < \gamma.$$

We extend this result in the present article by obtaining the convergence in distribution of $L_n^{(\gamma)}$ for all $\gamma \in (0, 1)$.

We consider here the asymptotic behaviour of the length of the shortest path between 1 and n in a space-inhomogeneous version of the Barak-Erdős graph, defined as follows. Let f be a Riemann-integrable positive function on $[0, 1]^2$ and $\gamma \in (0, 1)$. For each $n \in \mathbb{N}$ and $i < j$, we set $p_{i,j}^{(n)} = \frac{f(i/n, j/n)}{n^\gamma}$. The space-inhomogeneous sparse Barak-Erdős graph $G(n, f, \gamma)$ is defined as a graph with vertex set $\{1, \dots, n\}$ such that for each $i < j$, the directed edge (i, j) is present with probability $p_{i,j}^{(n)}$.

We remark that for $\gamma = 0$, the sequence $G(n, f, 0)$ is a sequence of graphs converging to a *graphon* (a scaling limit of random graphs introduced by Lovász and Szegedy [11]). More generally, putting a mass n^γ to each edge of the graph $G(n, f, \gamma)$, the sequence of weighted graphs converges to the graphon f . We refer to [10] for definitions and results linked to graphons, and to [9] for a short self-contained introduction.

The main result of the article is the following estimate on the asymptotic behaviour of L_n for $\gamma = 1 - \frac{1}{k}$.

Theorem 1.1. *Let f be a Riemann-integrable non-negative function on $[0, 1]^2$ and $k \in \mathbb{N}$. We fix $\gamma = 1 - \frac{1}{k}$ and we set*

$$c_k(f) = \int_{0 < u_1 < \dots < u_{k-1} < 1} \prod_{j=0}^{k-1} f(u_j, u_{j+1}) du_1 \cdots du_{k-1} \in [0, \infty],$$

with $u_0 = 0$ and $u_k = 1$. Writing L_n for the length of the shortest path between vertices 1 and n in $G(n, f, \gamma)$, we have

$$\lim_{n \rightarrow \infty} \mathbf{P}(L_n = k + 1) = 1 - \mathbf{P}(L_n = k) = \exp(-c_k(f)).$$

By coupling arguments, Theorem 1.1 can be extended to describe the convergence in distribution of L_n as $n \rightarrow \infty$ for any space-inhomogeneous Barak-Erdős graph.

Corollary 1.2. *Let f be a Riemann-integrable positive function on $[0, 1]^2$ and $\gamma > 0$. For $k \geq 2$, we have*

$$\lim_{n \rightarrow \infty} \mathbf{P}(L_n \leq k) = \begin{cases} 0 & \text{if } k < \frac{1}{1-\gamma}, \\ 1 - e^{-c_k(f)} & \text{if } k = \frac{1}{1-\gamma}, \\ 1 & \text{otherwise.} \end{cases}$$

Observe that for $\gamma = 1$, the Barak-Erdős graph becomes unconnected, so that $L_n = \infty$ with positive probability. In the present article, we do not treat the case $np_n \rightarrow \infty$ with $n^{1-\varepsilon}p_n \rightarrow 0$ for all $\varepsilon > 0$. However, a phase transition should be observed for the asymptotic behaviour of L_n when $p_n \approx \frac{\log n}{n}$, as the graph becomes disconnected.

1.1 Some examples and applications

A class of inhomogeneous Barak-Erdős graphs previously studied are strongly inhomogeneous graphs. In this class of graphs, the probability of presence of the edge (i, j) is given by $\theta \frac{(j-i)^\alpha}{n^\beta}$, with $\theta > 0$, $\beta > 0$ and $\alpha \in (-1, \beta)$. This model can be constructed as an inhomogeneous Barak-Erdős graph, setting $f(x, y) = \theta(y-x)^\alpha$ and $\gamma = \beta - \alpha$. Applying Corollary 1.2, we observe that for any $k \geq 2$, if $1 - \frac{1}{k-1} < \beta - \alpha < 1 - \frac{1}{k}$, we have $L_n \rightarrow k$ in probability. Similarly, if $\beta - \alpha = 1 - \frac{1}{k}$, we set

$$c_k = \theta^k \int_{S_k} \prod_{j=1}^k t_j^\alpha dt_1 \cdots dt_{k-1} = \frac{\theta^k \Gamma(1+\alpha)^k}{\Gamma(k(1+\alpha))},$$

where $S_k = \{(t_1, \dots, t_k) \in [0, 1]^k : t_1 + \dots + t_k = 1\}$. We conclude by Theorem 1.1 that L_n converges in distribution to $e^{-c_k} \delta_k + (1 - e^{-c_k}) \delta_{k+1}$ as $n \rightarrow \infty$.

Remark that using the coupling given in Proposition 2.3, for a similar model with $\alpha \leq -1$, we can obtain

$$\lim_{n \rightarrow \infty} L_n = k \text{ in probability if } \beta - \alpha = \left[1 - \frac{1}{k-1}, 1 - \frac{1}{k}\right).$$

This result is an extension of Tesemnikov's [17] estimates on the length of the shortest path in the inhomogeneous Barak-Erdős graph, setting $\beta = 0$. Outside of the boundary cases, the convergence in probability of L_n to $k \in \mathbb{N}$ can be obtained through first- and second-moment methods, with using Lemma 2.1. We handle the boundary cases by using the Chen-Stein method, showing in Lemma 2.2 that the law of the number of paths of length k is close to a Poisson distribution for n large enough.

Another example of interest in the case of Barak-Erdős graphs with exponential density of connexion. Setting $\lambda, \mu \in \mathbb{R}$ and $\gamma > 0$, we consider a Barak-Erdős graph with $p_{i,j}^{(n)} = \frac{e^{\lambda(j-i)/n + \mu}}{n^\gamma}$. In this case, we have

$$c_k(f) = \int_{0 < u_1 < \dots < u_{k-1} < 1} \prod_{j=0}^{k-1} e^{\lambda(u_{j+1} - u_j) + \mu} du_1 \cdots du_{k-1} = \frac{e^{\lambda + k\mu}}{(k-1)!},$$

and Theorem 1.1 and Corollary 1.2 apply.

2 Proof of the main result

For each $k \leq n$, we denote by

$$\Gamma_k(n) = \{\rho \in \mathbb{N}^{k+1} : \rho_0 = 1 < \rho_1 < \dots < \rho_{k-1} < \rho_k = n\}$$

the set of increasing paths of length k from 1 to n . As a first step towards estimating the length of the shortest path in a space-inhomogeneous Barak-Erdős graph, we compute the mean number of paths of length k .

Lemma 2.1. *Let $\gamma > 0$ and f a Riemann-integrable non-negative function. For $n \in \mathbb{N}$, we write $Z_n(k)$ for the number of paths of length k between 1 and n in $G(n, f, \gamma)$, we have*

$$\mathbf{E}(Z_n(k)) \sim n^{(k-1)-k\gamma} c_k(f) \quad \text{as } n \rightarrow \infty.$$

Proof. By linearity of the expectation, we have

$$\begin{aligned} \mathbf{E}(Z_n(k)) &= \sum_{\rho \in \Gamma_k(n)} \prod_{j=0}^{k-1} p_{\rho_j, \rho_{j+1}}^{(n)} \\ &= n^{(k-1)-k\gamma} \frac{1}{n^{k-1}} \sum_{\rho \in \Gamma_k(n)} \prod_{j=0}^{k-1} f\left(\frac{\rho_j}{n}, \frac{\rho_{j+1}}{n}\right). \end{aligned}$$

Then $\lim_{n \rightarrow \infty} \frac{1}{n^{k-1}} \sum_{\rho \in \Gamma_k(n)} \prod_{j=0}^{k-1} f\left(\frac{\rho_j}{n}, \frac{\rho_{j+1}}{n}\right) = c_k(f)$, by Riemann integration, which completes the proof. $\square$

In particular, we remark that under the assumptions of Theorem 1.1, the mean number of paths of length k in $G(n, f, \gamma)$ converges to $c_k(f)$. Using this observation, we now prove that the number of paths of length k converges to a Poisson-distributed random variable.

Lemma 2.2. *With the notation and assumptions of Theorem 1.1, we have*

$$\lim_{n \rightarrow \infty} Z_n(k) = \mathcal{P}(c_k(f)) \quad \text{in distribution.}$$

Proof. We use the Chen-Stein method [2, 16] to prove the convergence in distribution of $Z_n(k)$. More precisely, we show that for all $j \in \mathbb{N}$ we have

$$\lim_{n \rightarrow \infty} j\mathbf{P}(Z_n(k) = j) - \mathbf{E}(Z_n(k))\mathbf{P}(Z_n(k) = j - 1) = 0. \quad (2.1)$$

Together with a tightness argument (due to the fact that $\mathbf{E}(Z_n(k))$ converges), it proves that $Z_n(k)$ converges in distribution to a Poisson variable with parameter $\lim_{n \rightarrow \infty} \mathbf{E}(Z_n(k)) = c_k(f)$.

Let $j \in \mathbb{N}$, we rewrite

$$j\mathbf{P}(Z_n(k) = j) = \mathbf{E} \left(\sum_{\rho \in \Gamma_k(n)} \mathbf{1}_{\{\rho \text{ open}\}} \mathbf{1}_{\{Z_n(k)=j\}} \right), \quad (2.2)$$

where ρ is said to be open if all edges (ρ_i, ρ_{i+1}) are present in the graph. Moreover for all $\rho \in \Gamma_k(n)$, we have

$$\begin{aligned} &|\mathbf{P}(Z_n(k) = j | \rho \text{ open}) - \mathbf{P}(Z_n(k) = j - 1)| \\ &\leq \mathbf{P} \left(\begin{array}{l} \text{there exists a path of length } k \text{ between 1 and } n \\ \text{distinct from } \rho \text{ that shares an edge with } \rho \end{array} \right). \end{aligned}$$

Indeed, to construct a graph with same law as $G(n, f, \gamma)$ conditionally on ρ being open, it is enough to add to the graph $G(n, f, \gamma)$ the edges (ρ_i, ρ_{i+1}) for all $1 \leq i \leq k$ if these are not already present. If opening these edges creates new paths, then these paths would have to share at least one edge with ρ .

We remark that if there exists a path of length k between 1 and n distinct from ρ and that shares an edge with ρ , then there exists $0 \leq i_1 < i_2 \leq k$ and $2 \leq \ell < k$ such that there exists a path of length ℓ between ρ_{i_1} and ρ_{i_2} that does not intersect ρ . Writing $Y_{i_1, i_2, \ell}$ the number of such paths, with the same method as in Lemma 2.1, we compute

$$\begin{aligned} \mathbf{E}(Y_{i_1, i_2, \ell}) &= \sum_{\rho_{i_1} < \bar{\rho}_1 < \dots < \bar{\rho}_{\ell-1} < \rho_{i_2}} \prod_{q=0}^{\ell-1} p_{\bar{\rho}_q, \bar{\rho}_{q+1}}^{(n)} \\ &\leq n^{-\gamma \ell} \sum_{\rho_{i_1} < \bar{\rho}_1 < \dots < \bar{\rho}_{\ell-1} < \rho_{i_2}} \prod_{q=0}^{\ell-1} f\left(\frac{\bar{\rho}_q}{n}, \frac{\bar{\rho}_{q+1}}{n}\right) \rightarrow 0 \text{ as } n \rightarrow \infty, \end{aligned}$$

using that there are at most $n^{\ell-1}$ paths of length ℓ between ρ_{i_1} and ρ_{i_2} . Therefore, by union bound, we deduce that

$$\lim_{n \rightarrow \infty} \mathbf{P}(Z_n(k) = j | \rho \text{ open}) - \mathbf{P}(Z_n(k) = j - 1) = 0,$$

which implies, by (2.2), that

$$\sum_{\rho \in \Gamma_k(n)} \mathbf{P}(Z_n(k) = j \text{ and } \rho \text{ open}) - \mathbf{P}(Z_n(k) = j - 1) \mathbf{E}(Z_n(k)) = o(\mathbf{E}(Z_n(k))).$$

As $\mathbf{E}(Z_n(k))$ is bounded, we obtain (2.1).

We remark that $\sup_{n \in \mathbb{N}} \mathbf{E}(Z_n(k)) < \infty$, hence $(Z_n(k))$ is tight. Consider any subsequence (n_j) so that $Z_{n_j}(k)$ converges in distribution as $j \rightarrow \infty$. Writing Y a random variable with this distribution, we have for all $j \in \mathbb{N}$:

$$j \mathbf{P}(Y = j) = c_k(f) \mathbf{P}(Y = j - 1),$$

using that $\mathbf{E}(Z_{n_j}(k)) \rightarrow c_k(f)$. Hence $\mathbf{P}(Y = j) = \frac{c_k(f)^j}{j!} \mathbf{P}(Y = 0)$, with $\mathbf{P}(Y > n) \rightarrow 0$ as $n \rightarrow \infty$. We conclude that Y is a $\mathcal{P}(c_k(f))$ random variable.

As any converging subsequence of $(Z_n(k))$ is converging to $\mathcal{P}(c_k(f))$ in law, we conclude that $Z_n(k)$ converges to $\mathcal{P}(c_k(f))$ in law as $n \rightarrow \infty$. $\square$

Before turning to the corollary, we introduce the following coupling estimate, which loosely states that a more connected graph will have a shorter shortest path between 1 and n .

Proposition 2.3. *Let $G_n, \bar{G}_n$ be two inhomogeneous Barak-Erdős graphs such that an edge between i and j is present with probability $p_{i,j}^{(n)}$ and $\bar{p}_{i,j}^{(n)}$ respectively. If $p_{i,j}^{(n)} \leq \bar{p}_{i,j}^{(n)}$ for any i and j , then there exists a coupling between G_n and $\bar{G}_n$ such that $L_n \geq \bar{L}_n$.*

Proof. We assume $\bar{G}_n$ to be constructed on some probability space. Take any existing edge (i, j) of $\bar{G}_n$ and do the following procedure: chosen edge is kept in graph with probability $p_{i,j}^{(n)} / \bar{p}_{i,j}^{(n)}$ and deleted with remained probability. This procedure creates a random graph distributed exactly as G_n and is a subgraph of $\bar{G}_n$. Therefore, as no new edge was added, the length of the shortest path cannot have decreased. $\square$

Proof of Corollary 1.2. We assume first that $k < \frac{1}{1-\gamma}$. Then, by Lemma 2.1, we have

$$\lim_{n \rightarrow \infty} \sum_{j=1}^k \mathbf{E}(Z_n(j)) = 0,$$

therefore $\mathbf{P}(L_n \leq k) \rightarrow 0$ by Markov inequality.

The case $k = \frac{1}{1-\gamma}$ is covered by Theorem 1.1.

Finally, if $k > \frac{1}{1-\gamma}$, then for all $A > 0$, the Barak-Erdős graph $G(n, f, \gamma)$ can be coupled with $G(n, Af, \frac{k-1}{k})$ for n large enough, using Proposition 2.3. Therefore

$$\liminf_{n \rightarrow \infty} \mathbf{P}(L_n \leq k) \geq 1 - e^{-A^k c_k(f)},$$

using Theorem 1.1 and that $c_k(Af) = A^k c_k(f)$. As f is positive, $c_k(f)$ is positive, and letting $A \rightarrow \infty$ we conclude that $\mathbf{P}(L_n \leq k) \rightarrow 1$. $\square$

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