# Avoidance of a giant component in half the edge set of a random graph

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#### Abstract

Let  $e_1, e_2, \ldots$  be a sequence of edges chosen uniformly at random from the edge set of the complete graph  $K_n$  (i.e. we sample with replacement).

Our goal is to choose, for m as large as possible, a subset  $E \subseteq \{e_1, e_2, \ldots, e_{2m}\}$ , |E| = m, such that the size of the largest component in G = ([n], E) is o(n) (i.e. G does not contain a giant component). Furthermore, the selection process must take place on-line; that is, we must choose to accept or reject an  $e_i$  based on the previously seen edges  $e_1, \ldots, e_{i-1}$ .

We describe an on-line algorithm that succeeds  $\mathbf{whp}^1$  for m = .9668n. Furthermore, we find a tight threshold for the off-line version of this question; that is, we find the threshold for the existence of m out of 2m random edges without a giant component. This threshold is  $m = c^*n$  where  $c^*$  satisfies a certain transcendental equation,  $c^* \in [.9792, .9793]$ . We also establish new upper bounds for more restricted Achlioptas processes.

### 1 Introduction

Let  $e_1, e_2, \ldots$  be a sequence of edges chosen uniformly at random from the edge set of the complete graph  $K_n$  (i.e. we sample with replacement). We discuss an *online* algorithm which for some integer m, chooses m edges out of  $\{e_1, e_2, \ldots, e_{2m}\}$ ,

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<sup>&</sup>lt;sup>1</sup>A sequence of events  $\mathcal{E}_n$  is said to occur with high probability  $(\mathbf{whp})$  if  $\lim_{n\to\infty} \mathbf{Pr}(\mathcal{E}_n) = 1$ 

such that **whp** there is no "giant component" i.e. component of size  $\Omega(n)$ . (The latter denotes a function bounded below by a positive constant times n, for n sufficiently large.) We endeavor in this to make m as large as possible and achieve m=.9668n. We will also show that this is close to an upper bound for this type of process. The reader will recall the classic result of Erdős and Rényi [3] that selecting m random edges with no rejections, m can be at most (.5+o(1))n before the giant component appears.

This can be seen as a development along the lines of a problem posed by Achlioptas. Let  $e_1, e'_1; e_2, e'_2; \ldots; e_i, e'_i; \ldots$  be a sequence of ordered pairs of edges chosen uniformly at random from the edge set of the complete graph  $K_n$ . This sequence is used to form a graph by choosing at stage  $i, i = 1, 2, \ldots$ , one edge from  $e_i, e'_i$  to be an edge in the graph, where the choice at stage i is based only on the observation of the edges that have appeared by stage i. It was shown in Bohman and Frieze [1] that **whp** at least .545n edges could be chosen in this way without constructing a component of size more than  $(\ln n)^A$  for some constant A > 0. This answered a question posed by Achlioptas as to whether or not such an on-line procedure existed, in which more than cn edges could be included **whp**, for some c > 0.5. We will refer to a process which makes the on-line choice of one edge from each presented pair as an Achlioptas process.

In both the problems discussed in this paper and the problem posed by Achlioptas, the number of edges chosen is equal to half the number of edges seen. But in the current setting there is more flexibility: we may reject all 'bad' edges, even if many of them occur consecutively. Given this increased flexibility, one would expect that the model we consider here could accommodate more edges before a giant component appears. We shall see below that this is indeed the case. That is, we give a high probability upper bound on the number of edges handled by any Achlioptas process which is below the lower bound m = .9668n mentioned above.

For ease of notation, we assume that each random edge  $e_t$  is an ordered pair  $(x_t, y_t)$  of vertices chosen uniformly at random from  $[n] \times [n]$ . Thus, we choose with replacement and we allow  $x_t = y_t$ . However, excluding loops and multiple edges will not change the result, as the probability that there are none in our model is bounded away from zero, noting that we only ever consider O(n) edges. Hence, showing that our model satisfies a property **whp** implies that the same holds when restricted to no loops or multiple edges. In order to state our results we must also define a special constant  $c^*$ . For c > 1/4 define t = t(c) < 1 by

$$te^{-t} = 4ce^{-4c}.$$

Let  $c^*$  be the unique solution to the equation

$$L(c) := \frac{t^2}{8c} + 1 - \frac{t}{4c} - c = 0. \tag{1}$$

Observe that L(c) is positive at c = 1/2, negative at c = 1 and monotone decreasing in between. Observe further that  $c^* \in [.9792, .9793]$ .

#### Theorem 1.

- (a) There is an on-line algorithm that **whp** selects at least  $m = \lfloor .96689n \rfloor$  out of 2m sequentially presented random edges without creating a component of size more than 200.
- (b) Let  $\eta > 0$  be any positive constant, and define  $c^*$  as above.
  - (1) If  $m' = \lfloor (c^* + \eta)n \rfloor$  and X is a collection of 2m' random edges then  $\mathbf{whp}$  all  $Y \in \binom{X}{m'}$  give graphs H = ([n], Y) that have components of size  $\Omega(n)$ .
  - (2) There exists a constant C (depending on  $\eta$ ) such that there is a polynomial time algorithm which **whp** chooses  $m'' = \lfloor (c^* \eta)n \rfloor$  edges out of 2m'' random edges without creating a component with more than C vertices.
- (c) If  $e_1, e'_1; e_2, e'_2; \ldots; e_m, e'_m$  is a sequence of  $m \geq 0.97765n$  pairs of random edges then **whp** all edge sets of the form  $Y = \{f_1, \ldots, f_m\}$  where  $f_i \in \{e_i, e'_i\}$  for  $i = 1, \ldots, m$  give graphs H = ([n], Y) that have components of size  $\Omega(n)$ .
- (d) Each Achlioptas process whp creates a component of size  $\Omega(n)$  before accepting 0.964446n edges.

Note that parts (a) and (d) of Theorem 1 'separate' the process we introduce here from the Achlioptas processes. In other words, a small change in the rules for our choices results in a significant change in the maximum number of edges we can have in the generated graph before a giant component appears. A similar situation arises in the problem known as '20 questions with a liar.' In that problem, one player tries to determine which element from a set of n is being held by a second player by asking a series of yes/no questions, with the complication that the player answering the questions is allowed to lie some positive proportion of the time. It turns out that there are different thresholds for that problem depending on the rules imposed on the liar [5].

Our proof of Theorem 1(a) relies on the numerical solution of a large system of differential equations. This solution is obtained by a simple program (written in C) that employs Euler's method and careful interval arithmetic. In other words, the computer performs computations that establish bounds on the solution to the system of differential equations, and these bounds allow us to assert Theorem 1(a). We stress that we do not depend on any software packages: the veracity of Theorem 1(a) depends only on the standard C compiler (and the accuracy of our short program and the error analysis given in Section 3).

In Remark 3 in Section 3 we discuss numerical computations that suggest that there is an on-line algorithm that succeeds in choosing half of the edges in a sequence of 2m = 2(0.976n) sequentially presented random edge without creating a giant component (this can be viewed as a strengthening of Theorem 1(a)). These computations do not include interval arithmetic; in other words, we get an approximation to the solution of the associated system of differential equations without

any bounds on the error in the approximation. While we suspect this approximation to be quite good, we do not assert that the result it gives is rigorously correct. Of course, the interval arithmetic used in the proof of Theorem 1(a) requires significant additional computer time, and when we drop it we are able to handle a larger system and get a better (although non-rigorous) result.

Now, the non-rigorous 0.976n that we achieve in Remark 3 is quite close to the off-line upper bound given in Theorem 1(b). This suggests that the off-line upper bound can be achieved on-line.

**Question 1.** Does there exist an on-line algorithm A such that for every  $\eta > 0$  there exists a function f(n) = o(n) such that **whp** the graph formed by the edges chosen by A from a sequence of  $2m = 2\lfloor (c^* - \eta)n \rfloor$  sequentially presented random edges has at least m edges and no component with more than f(n) vertices?

There are also a number of interesting questions we can ask about the behavior of these models around the phase transition.

We will prove the upper bounds in the next section. Section 3 deals with the algorithm we use for part (a).

# 2 Upper Bounds

Throughout this discussion we set  $m = \lfloor cn \rfloor$  for some constant  $c \leq 1$ , and G is the random graph on vertex set [n] consisting of 2m random edges (each edge is an ordered pair of randomly chosen vertices, as noted above).

We begin by proving a general density lemma. For constants  $\epsilon, \delta > 0$  let  $\mathcal{A}_{\epsilon,\delta}$  be the event that there exists  $S \subseteq [n]$  such

- (a)  $|S| < \delta n$ ,
- (b) the graph G[S] contains more than  $(1 + \epsilon)|S|$  edges.

**Lemma 2.** If 
$$\epsilon > 0$$
 and  $\delta = \delta(\epsilon) = 2\epsilon (4ce)^{-1-1/\epsilon}$  then  $Pr(\mathcal{A}_{\epsilon,\delta}) = o(1)$ .

*Proof.* Since the property in question is monotone increasing we can work within the independent model  $G' = G_{n,4c/n}$  (see Theorem 2.2 in [2]). Also, we can assume without loss of generality that G[S] is connected.

We bound the probability of the existence of S in one of two ways, depending on s := |S|. First, assume  $4 \le s \le (\log n)/6$  and let  $A_s$  be the event that there exists  $S \in \binom{[n]}{s}$  such that G'[S] is a spanning connected graph containing at least s+1

edges. We have

$$\mathbf{Pr}(A_s) \le \binom{n}{s} s^{s-2} \binom{\binom{s}{2}}{2} p^{s+1}$$

$$\le \left(\frac{ne}{s}\right)^s s^{s-2} \frac{s^4}{8} \left(\frac{4c}{n}\right)^{s+1}$$

$$= \frac{cs^2}{2n} (4ce)^s$$

$$= o(n^{-1/2}).$$

For  $\log n/6 < s < \delta n$  let  $A_s$  be the event that there exists  $S \in \binom{[n]}{s}$  such that G'[S] is a spanning connected graph containing at least  $(1 + \epsilon)s$  edges.

$$\mathbf{Pr}(A_s) \le \binom{n}{s} s^{s-2} \binom{\binom{s}{2}}{\epsilon s} p^{s(1+\epsilon)}$$

$$\le \frac{(ne)^s}{s^2} \left(\frac{se}{2\epsilon}\right)^{\epsilon s} \left(\frac{4c}{n}\right)^{(1+\epsilon)s}$$

$$= \frac{1}{s^2} \left[ 4ce \left(\frac{4ce}{2\epsilon}\right)^{\epsilon} \left(\frac{s}{n}\right)^{\epsilon} \right]^s$$

$$< \frac{1}{s^2}.$$

Thus

$$\sum_{s=4}^{n} \mathbf{Pr}(A_s) = o(1)$$

as required.

In the proofs of the upper bounds, we will also make use of the following simple observations. Let  $V_1$  be the set of isolated vertices in G, let  $V_2$  be the set of vertices of degree 1 in G and let M be the set of isolated edges in G. It follows from straightforward mean and variance calculations that **whp** we have the following:

$$\alpha n := |V_1| = ne^{-4c} + \gamma n^{2/3},\tag{2}$$

$$\beta n := |V_2| = 4ce^{-4c}n + \gamma n^{2/3},\tag{3}$$

$$\nu n := |M| \ge 2ce^{-8c}n + \gamma n^{2/3}. \tag{4}$$

where  $\gamma$  is a function of n, different at each occurrence, such that  $-1 < \gamma < 1$ .

## 2.1 Proof of Theorem 1(b)

By elementary calculus, there exists an absolute constant A>0 such that if  $c=c^*+x$  then

$$L(c) = -Ax + O(x^2) \qquad \text{as } x \to 0.$$
 (5)

(To see this, note, for example, that  $t \leq c$  implies L'(c) < 0 and t = c for  $c = (\ln 4)/3$  and t decreases as c increases.)

First assume that  $c = c^* + \eta$ , and recall that  $m' = \lfloor (c^* + \eta)n \rfloor = m$  in this case. Assume that  $\mathcal{A}_{\epsilon,\delta}$  does not occur. Assume further that G has a unique giant component K such that

- (i) K has  $(1 \frac{t}{4c})n + o(n)$  vertices, and
- (ii) The rest of G consists of a forest with  $\frac{t^2}{8c}n + o(n)$  edges and maximum tree size  $O(\log n)$  together with  $O(\log n)$  vertices in unicyclic components.

It is known, [2], [4], that G satisfies (i) and (ii) **whp**. Let Y be a set of m' edges of G and let H = ([n], Y). The number of edges of Y which also belong to K is at least

$$cn - \frac{t^{2}}{8c}n - o(n) = \left(1 + \frac{-L(c)}{1 - t/4c}\right)(1 - t/4c)n - o(n)$$

$$\geq \left(1 + \frac{A\eta}{1 - t/4c}\right)|K| - |K|O(\eta^{2}) - o(n)$$

$$\geq (1 + A\eta)|K|$$
(6)

since t > 0, for sufficiently small  $\eta$  and large n. Now, we apply Lemma 2, but letting S be the vertex set of a component of H that is contained in K. It follows from (6) that S can be chosen so that it spans at least  $(1 + A\eta)|S|$  edges of H. It follows by Lemma 2 that **whp** such S has size at least  $\delta(A\eta)n$ , and (b1) follows.

Now assume that  $c = c^* - \eta$ . Again, we may assume G has a unique largest component satisfying (i) and (ii). Moreover, we may assume that the forest in (ii) has at most  $\zeta n$  vertices in trees of size greater than C, for a certain function  $\zeta \to 0$  as  $C \to \infty$ . (C will be chosen later to make  $\zeta$  sufficiently small.)

We explain how to carefully choose the desired set Y of at least  $m = \lfloor cn \rfloor$  edges. First of all, Y will contain all of the edges in trees of G of size less than C. By (ii), with the strengthening stated above, this contains all but  $\zeta n + O(\log n)$  of the edges outside the largest component K. To complete Y we will need to choose a further

$$cn - \frac{t^{2}}{8c}n + \zeta n - o(n) = \left(1 + \frac{-L(c)}{1 - t/4c}\right)(1 - t/4c)n + \zeta n - o(n)$$

$$\leq \left(1 - \frac{A\eta}{1 - t/4c}\right)|K| + \zeta n + |K|O(\eta^{2}) + o(n) \quad (7)$$

$$\leq (1 - A\eta)|K| + \zeta n$$

edges.

Note that the expected number of vertices of degree j in G is less than  $n(4c)^j/j!$ , for all j. Thus for any  $\Delta > 0$  the expected value of the number, Z, of edges in G

incident with vertices of degree more than  $\Delta$  is at most

$$n\sum_{j>\Delta} (4c)^j/(j-1)! < \zeta'(\Delta)n$$

where  $\zeta'(\Delta) \to 0$  as  $\Delta \to \infty$ . By a standard argument, the variance of this number of edges is  $o(n^2)$ . For fixed  $\Delta$  to be chosen later, we delete all vertices of degree greater than  $\Delta$  from K (as none of these will be used in Y), and choose an arbitrary spanning forest F of the resulting subgraph of K. Then by Chebyshev's inequality **whp** the number of edges incident with deleted vertices is less than  $2\zeta'(\Delta)n$ , and so

$$|E(F)| \ge |K| - 2\zeta'(\Delta)n \tag{8}$$

since  $|E(K)| \ge |K| - 1$ .

Claim 1. If T is a tree with at least  $\Delta^2$  vertices and maximum degree at most  $\Delta$  then we can delete edges of T to obtain a forest F' in which every subtree has between  $\Delta$  and  $\Delta^2$  vertices and  $|E(F')| \geq (1 - 1/\Delta)|E(T)|$ .

*Proof.* First note that the lower bound on |E(F')| follows immediately from the lower bound on the size of the subtrees of F'. It remains to show that there exists a forest F' in which every tree has between  $\Delta$  and  $\Delta^2$  vertices.

For each edge of such a tree T, let  $\rho(e)$  be the size of the smaller of the two components of T-e. Let  $e^*=(x,y)$  maximize  $\rho(e)$ . If  $\rho(e^*)\geq \Delta$  then each component of  $T-e^*$  by induction has the required set of edges, and we are done. So we may assume  $\rho(e^*)<\Delta$ . Let the edges in the larger component of  $T-e^*$  and adjacent to  $e^*$  be  $e_1,e_2,\ldots,e_k$ . Since  $e^*=(x,y)$  maximizes  $\rho(e)$ , for each i, the smaller component of  $T-e_i$  is the one not containing  $e^*$ , and has  $\rho(e_i)\leq \Delta-1$  vertices. Hence T has at most  $1+\Delta(\Delta-1)$  vertices, a contradiction. This proves the claim.

Applying the above claim to the tree components in F containing more than  $\Delta^2$  vertices, we see that we can find at least  $|E(F)|(1-1/\Delta)$  edges inside K which span a graph whose maximum component size is at most  $\Delta^2$ . Now set  $C = \Delta^2$  and recall that  $\zeta$  and  $\zeta'$  can be made arbitrarily small by choosing C sufficiently large. Thus for some C, by (8) we can find the edges we need to satisfy (7).

### 2.2 Proof of Theorem 1(c)

If c := m/n > 0.97765 then there exists  $\epsilon > 0$  such that

$$1 - c - e^{-4c} - 2ce^{-8c} - c\left(2e^{-4c} - e^{-8c}\right)^2 < -\epsilon.$$
 (9)

As in Lemma 2 above, we set  $\delta = 2\epsilon (4ce)^{-1-1/\epsilon}$  and consider the graph H := ([n], Y).

Suppose that H has no component having more than  $\delta n$  vertices, that (2), (3), (4) hold and that the event  $\mathcal{A}_{\epsilon,\delta}$  does not (all of which is true **whp**, by Lemma 2 and the observations after it). Letting  $S = [n] \setminus \{V_1 \cup V_2\}$  and applying the falseness of  $\mathcal{A}_{\epsilon,\delta}$  to the components of H[S],

$$|E(H[S])| \le (1+\epsilon)|S|. \tag{10}$$

We observe that if both  $e_i = \{x_i, y_i\}$  and  $e'_i = \{x'_i, y'_i\}$  contain vertices of degree 1 (in G) then, since one of these is not in Y, this increases the minimum edge density of H[S] (relative to the naive bound  $|E(H[S])| \ge m - |\{e \in E(G) : e \not\subset S\}|$ ). Let M' be the set of edges that contain a vertex of degree 1 in G. Since  $|M'| = \beta n - \nu n$ , whp the number of indices i such that both  $e_i$  and  $e'_i$  are in M' is greater than  $(\beta n - \nu n)^2/4m - n^{2/3}$  (applying Chebyshev's inequality). Assuming that this inequality holds, it follows from (10) that

$$(1+\epsilon)(n-\alpha n - \beta n) \ge cn - (|M'| - |\{i : e_i, e_i' \in M'\}|)$$

$$= cn - \beta n + \nu n + |\{i : e_i, e_i' \in M'\}|$$

$$\ge cn - \beta n + \nu n + \frac{(\beta n - \nu n)^2}{4nc} - n^{2/3},$$

and hence

$$1 - c - e^{-4c} - 2ce^{-8c} - c\left(2e^{-4c} - e^{-8c}\right)^2 \ge -\epsilon + \epsilon e^{-4c}(1 + 4c) - O(n^{-1/3}). \tag{11}$$

This violates (9) for n sufficiently large.

**Remark.** We could make a slight improvement in Theorem 1(c) by considering edges that do not contain degree 1 vertices, but do lie in small components of G. Since this improvement is rather small, it is excluded for the sake of brevity. For the same reason we omit similar improvements of the bound given in Theorem 1(d).

## 2.3 Proof of Theorem 1(d)

We follow the density argument of the proof of Theorem 1(c); that is, for  $Y = \{f_1, \ldots, f_m\}$  we consider the edge density of the graph H[S] where H = ([n], Y) and  $S = [n] \setminus \{V_1 \cup V_2\}$ , and obtain a contradiction to the assumption that H has no component having more than  $\delta n$  vertices, with  $\delta = 2\epsilon (4ce)^{-1-1/\epsilon}$  and  $\epsilon$  sufficiently small.

Our goal is to show that the edge density of H[S] is large; in particular, we show that many of the edges of M' are not in Y. As in the proof of Theorem 1(c), we use the fact that for any index i such that  $e_i, e_i' \in M'$  one edge in  $\{e_i, e_i'\}$  is not in Y. We shall now get an additional improvement in  $|M' \setminus Y|$  from a similar observation that uses the assumption that the edge set Y is chosen by an online algorithm. Let  $B_i$  be the set of vertices of degree 1 in the graph  $G_i := ([n], \{e_1, e_1', \ldots, e_i, e_i'\})$ . Suppose, for example, that both  $e_i$  and  $e_i'$  contain exactly one vertex in  $B_i$  and exactly one of the edges  $e_i, e_i'$  wind up in M' (i.e. exactly one of the two degree 1

vertices in  $e_i \cup e'_i$  'survives' as a degree 1 vertex). Then with probability 1/2 the edge chosen by the online algorithm will be the one that is not in M'. Informally, we may say that the probability that the online algorithm 'chooses the right edge' is 1/2 and the probability that the online algorithm 'makes a mistake' is 1/2. We shall take advantage of these as well as other 'mistakes' of similar types that any algorithm will make **whp**.

We need some notation to facilitate a formal discussion of these 'mistakes'. Let  $\mathcal{I}$  denote the set of values of i such that both  $e_i$  and  $e'_i$  contain at least one vertex of  $B_i$ . This set is partitioned as follows. For  $2 \leq k \leq 4$ , let  $\mathcal{I}_k$  denote the set of  $i \in \mathcal{I}$  such that exactly k vertices of  $e_i$  and  $e'_i$  are in  $B_i$ . These sets are further partitioned according to the edge pairs arriving after  $e_i, e'_i$ : let  $\mathcal{I}_{k,j}$  be the set of  $i \in \mathcal{I}_k$  such that exactly j of the k vertices in  $B_i \cap (e_i \cup e'_i)$  are of degree 1 in G  $(0 \leq j \leq k)$ .

We will see that indices in  $\mathcal{I}_{2,1}, \mathcal{I}_{3,1}, \mathcal{I}_{3,2}, \mathcal{I}_{4,1}$  and  $\mathcal{I}_{4,2}$  will lead to the algorithm making 'mistakes'. (We will also make use of the indices in  $\mathcal{I}_{2,2}, \mathcal{I}_{3,3}, \mathcal{I}_{4,3}$  and  $\mathcal{I}_{4,4}$ . These rounds produce edges in  $M' \setminus Y$  with probability one – they are a subset of the rounds used in the proof of Theorem 1(c) above.) We now carefully justify the assertion that many 'mistakes' are made **whp** in the rounds in  $\mathcal{I}_{2,1}$  (the justifications for the other situations follow similarly). Let  $\psi = e_1, e'_1; \ldots; e_m, e'_m$ be a fixed sample path. For  $i \in \mathcal{I}_{2,1}(\psi)$  let  $u_i, v_i$  be the vertices in  $B_i \cap (e_i \cup e_i')$ (n.b. one of these vertices ends up in S while the other does not). Let  $X_{\psi}$  be the collection of  $2^{|\mathcal{I}_{2,1}(\psi)|}$  sample paths that agree with  $\psi$  with the exception that for every  $i \in \mathcal{I}_{2,1}$  the roles of the vertices in the pair  $u_i, v_i$  can be reversed in all rounds after round i. Note that exactly one vertex in the pair  $u_i, v_i$  appears in  $\psi$  after round i and that if i, j are distinct elements of  $\mathcal{I}_{2,1}$  then  $\{u_i, v_i\} \cap \{u_j, v_j\} = \emptyset$ . Note further that sets of the form  $X_{\psi}$  form a partition of the space of all sample paths. Let  $\omega$  be a sample path chosen at random. We condition on the event  $\{\omega \in X_{\psi}\}$ . For each round  $i \in \mathcal{I}_{2,1}(\psi)$  the number of sample paths  $\omega \in X_{\psi}$  for which the algorithm chooses the edge in  $M' \cap \{e_i, e_i'\}$  is exactly  $|X_{\psi}|/2$ . Furthermore, letting  $\mathcal{E}_i$  be the event that the algorithm chooses the edge in  $M' \cap \{e_i, e_i'\}$  for  $i \in \mathcal{I}_{2,1}(\psi)$ , the collection of events  $\{\mathcal{E}_i : i \in \mathcal{I}_{2,1}\}$  are independent (we can view  $X_{\psi}$  as binary tree). Thus, whp the number of mistakes of this form that a fixed algorithm will make is at least  $|\mathcal{I}_{2,1}|/2 - n^{2/3}$  (applying the Chernoff bound).

Before considering  $|\mathcal{I}_{2,1}|$ , we describe the other kinds of 'mistakes' we make use of here. For  $i \in \mathcal{I}_3$ , we will see that the best edge for the algorithm to choose (with respect to the bound we give here) is the one containing two vertices in  $B_i$ . If the algorithm chooses the edge contained in  $B_i$  then (considering the conditioning in which we allow any permutation of these three vertices in the remainder of the sample path) we have

$$\mathbf{Pr} [\text{the edge } not \text{ chosen in round } i \text{ is in } M'] = \begin{cases} 1/3 & \text{if } i \in \mathcal{I}_{3,1} \\ 2/3 & \text{if } i \in \mathcal{I}_{3,2} \\ 1 & \text{if } i \in \mathcal{I}_{3,3}. \end{cases}$$

If, on the other hand, the algorithm chooses the edge with only one vertex in  $B_i$  we have

$$\mathbf{Pr} [\text{the edge } not \text{ chosen in round } i \text{ is in } M'] = \begin{cases} 2/3 & \text{if } i \in \mathcal{I}_{3,1} \\ 1 & \text{if } i \in \mathcal{I}_{3,2} \cup \mathcal{I}_{3,3}. \end{cases}$$

For  $i \in \mathcal{I}_4$  we have

$$\mathbf{Pr} [\text{the edge } not \text{ chosen in round } i \text{ is in } M'] = \begin{cases} 1/2 & \text{if } i \in \mathcal{I}_{4,1} \\ 5/6 & \text{if } i \in \mathcal{I}_{4,2} \\ 1 & \text{if } i \in \mathcal{I}_{4,3} \cup \mathcal{I}_{4,4}. \end{cases}$$

Hence, the expected number of edges in  $M' \setminus Y$  due to these events is at least  $\mathbf{E}Q$  where, putting  $I_{k,j} = |\mathcal{I}_{k,j}|$ ,

$$Q = \frac{1}{2}I_{2,1} + I_{2,2} + \frac{1}{3}I_{3,1} + \frac{2}{3}I_{3,2} + I_{3,3} + \frac{1}{2}I_{4,1} + \frac{5}{6}I_{4,2} + I_{4,3} + I_{4,4}.$$

And we can say more: the probabilities of creating edges in  $M' \setminus Y$  calculated above are valid when conditioning on the sets  $\mathcal{I}_{2,1}, \mathcal{I}_{2,2}, \mathcal{I}_{3,1}, \ldots, \mathcal{I}_{4,4}$ . It follows that the total number of such edges resulting from  $i \in \mathcal{I}_{k,j}$  is bounded below in distribution by the corresponding binomial random variable, and so **whp** 

$$||M' \setminus Y| - Q| < n^{2/3}. \tag{12}$$

It remains to show that Q is large whp.

If  $J_k$  denotes the total number of vertices of degree 1 in G that are in the edges  $e_i$  or  $e'_i$  for some  $i \in \mathcal{I}_k$  then for k = 2, 3, 4,

$$J_k = \sum_{j=1}^k j I_{k,j}.$$
 (13)

Let  $J_4'$  denote the number of unordered pairs of vertices of degree 1 in G and in  $e_i$  or  $e_i'$ , summed over  $i \in \mathcal{I}_4$ . That is,  $J_4' = \frac{1}{2} \sum_{j=2}^4 j(j-1) I_{4,j}$ . Then

$$J_4' = I_{4,2} + 3I_{4,3} + 6I_{4,4}.$$

In combination with (13) we then obtain

$$Q = \frac{1}{2}J_2 + \frac{1}{3}J_3 + \frac{1}{2}J_4 - \frac{1}{6}J_4'.$$

By elementary calculations we have the following: for fixed x > 0 and integer r the probability that xn pairs of randomly chosen edges from n vertices do not intersect r specified vertices is asymptotic to  $e^{-4rx}$  as  $n \to \infty$ . Hence (analogous to (2)), we have

$$\mathbf{Pr}\left(|B_i \cap (e_i \cup e_i')| = k\right) \sim {4 \choose k} e^{-4ki/n} (1 - e^{-4i/n})^{4-k}.$$

For  $k \geq 3$ , this gives  $\mathbf{Pr}(i \in \mathcal{I}_k)$ . For k = 2 a similar calculation holds, but the requirement that the two vertices must be in different edges causes  $\binom{4}{s}$  to be replaced by 4. Thus, the contribution from round i to  $\mathbf{E}J_2$  is asymptotic to

$$4e^{-8i/n}(1-e^{-4i/n})^2 \cdot 2e^{-4(c-i/n)}$$

where  $2e^{-4(c-i/n)}$  accounts for the fact that  $J_2$  only counts vertices that are degree 1 in the final graph G. Therefore,

$$\mathbf{E}J_2 \sim \sum_{i=1}^{cn} 4e^{-8i/n} (1 - e^{-4i/n})^2 \cdot 2e^{-4(c-i/n)}$$
$$\sim n \int_0^c 4e^{-8x} (1 - e^{-4x})^2 \cdot 2e^{-4(c-x)} dx$$
$$= \frac{2}{3} n e^{-4c} (1 - e^{-4c})^3.$$

Similarly

$$\mathbf{E}J_{3}/n \sim \int_{0}^{c} 4e^{-12x}(1-e^{-4x}) \cdot 3e^{-4(c-x)} dx = \frac{1}{2}e^{-4c} - \frac{3}{2}e^{-12c} + e^{-16c},$$

$$\mathbf{E}J_{4}/n \sim \int_{0}^{c} e^{-16x} \cdot 4e^{-4(c-x)} dx = \frac{1}{3}e^{-4c} - \frac{1}{3}e^{-16c},$$

$$\mathbf{E}J'_{4}/n \sim \int_{0}^{c} e^{-16x} \cdot 6e^{-8(c-x)} dx = \frac{3}{4}e^{-8c} - \frac{3}{4}e^{-16c}.$$

Therefore,

$$\mathbf{E}Q/n \sim \frac{2}{3}e^{-4c} - \frac{9}{8}e^{-8c} + \frac{1}{2}e^{-12c} - \frac{1}{24}e^{-16c}.$$
 (14)

Each random variable  $I_{k,j}$  is sharply concentrated, by a standard martingale argument (such as by [4, Corollary 2.27]). This gives sharp concentration of Q; that is, for some  $\lambda \to 0$ ,  $\Pr(|Q - \mathbf{E}Q| < \lambda n) \to 1$ . So by (12), it follows that  $|M' \setminus Y|/n$  is also given asymptotically by (14) **whp**.

We can now turn to the edge density argument on H[S]. Arguing as in the equations leading to (11), we have

$$(1+\epsilon)(n-\alpha n - \beta n) = (1+\epsilon)|S|$$

$$\geq |E(G[S])|$$

$$\geq cn - |M'| + |M' \setminus Y|$$

$$= cn - \beta n + \nu n + |M' \setminus Y|.$$

We have a contradiction if

$$1 - c - e^{-4c} - 2ce^{-8c} - \frac{2}{3}e^{-4c} + \frac{9}{8}e^{-8c} - \frac{1}{2}e^{-12c} + \frac{1}{24}e^{-16c} < 0,$$

which holds for c > 0.9644456.

# 3 The Algorithm

In this section we present the algorithm which achieves the result in Theorem 1(a) (a better non-rigorous bound is discussed in Remark 3). Let  $E_t = \{e_1, e_2, \ldots, e_t\}$ , and denote by  $A_t$  the set of edges from  $E_t$  that are actually chosen by the algorithm. Thus  $A_0 = E_0 = \emptyset$ . The algorithm we use runs in Phases  $k = 2, 3, \ldots$  The choice to transition from one phase to the next is governed by a function  $g : \mathbb{N} \to \mathbb{R}$  such that  $g \downarrow 1/2$ , which can be viewed as a parameter of the algorithm (for the results obtained here we use  $g(k) = 1/2 + \sqrt{1/(2k)}$ ). During phase k, the algorithm accepts those edges that form components of size at most k and transits to the next phase when the proportion of chosen edges drops below g(k).

```
1.
      Begin
2.
          A \leftarrow \emptyset
3.
          k \leftarrow 2
4.
          t \leftarrow 1
          l \leftarrow 0
5.
6.
          repeat
7.
              l \leftarrow \text{maximum number of vertices in a component of } A \cup \{e_t\}
8.
              if l \leq k then
9.
                   A \leftarrow A \cup \{e_t\}
10.
                   t \leftarrow t + 1
              else if |A|/t < g(k) then
11.
12.
                   k \leftarrow k + 1
13.
               else t \leftarrow t + 1
14.
          until l = n
15. End
```

Note that at every step the algorithm has chosen at least half of the edges presented so far. Furthermore, at any step of the algorithm, the size of the largest component in the graph is at most the current phase.

We analyze this process using the 'differential equations' method for concentration of random variables. We actually analyze a truncated version of the algorithm which proceeds through a bounded number of phases, up to  $k_{\rm final}$  (for Theorem 1(a) we take  $k_{\rm final} = 200$ ). In the last phase the algorithm proceeds until the proportion of edges chosen drops to 1/2. To be precise, we run the algorithm as above with an alternate function g' defined by

$$g'(k) = \begin{cases} g(k) & \text{if } k < k_{\text{final}} \\ 1/2 & \text{if } k = k_{\text{final}}, \end{cases}$$

and terminate when  $k=k_{\rm final}+1$ . (i.e. we replace line 14 with 'until  $k=k_{\rm final}+1$ ').

We keep track of the following set of random variables as the algorithm proceeds:  $\mathbf{X}(t) = (X_i(t), i = 0, 1, 2, ...)$  where  $X_0(t) = A(t)$  and for  $i \geq 1$  the random variable  $X_i(t)$  denotes the number of components with i vertices in the graph  $\Gamma_t = ([n], A(t))$ . Thus if t lies in Phase k,  $X_i(t) = 0$  for i > k. During Phase k, for  $1 \leq i \leq k$ ,

$$\mathbf{E}(X_{i}(t+1) - X_{i}(t) \mid \mathbf{X}(t)) = \sum_{j=1}^{i-1} \frac{j(i-j)X_{j}(t)X_{i-j}(t)}{n^{2}} - 2\sum_{j=1}^{k-i} \frac{ijX_{i}(t)X_{j}(t)}{n^{2}}.$$
 (15)

(This equation is written for a process in which each edge is selected by choosing an ordered pair of vertices with replacement. With high probability, the number of times the same vertex is chosen twice for a given edge is at most  $\log n$  say during this whole process. We can therefore extend the process by this many edges to obtain the same result for the true process. Alternatively, one can insert error terms of order  $n^{-1}$  and the rest of the argument still applies.) Furthermore, calculating the probability that the edge  $e_{t+1}$  is accepted gives

$$\mathbf{E}(X_0(t+1) - X_0(t) \mid \mathbf{X}(t)) = \sum_{i=1}^{k-1} \sum_{j=1}^{k-i} \frac{ijX_i(t)X_j(t)}{n^2}.$$
 (16)

This type of process can be closely approximated using differential equations. Setting  $t = \tau n$  we consider the following sequence of systems of differential equations (where we set  $x_i^{(k)} = x_i^{(k)}(\tau)$  and consider only  $\tau \geq 0$ ):

## System k:

$$\dot{x}_{0}^{(k)} = \sum_{\ell=1}^{k-1} \sum_{j=1}^{k-\ell} \ell j x_{\ell}^{(k)} x_{j}^{(k)} 
\dot{x}_{i}^{(k)} = \sum_{j=1}^{i-1} j (i-j) x_{j}^{(k)} x_{i-j}^{(k)} - 2 \sum_{j=1}^{k-i} i j x_{i}^{(k)} x_{j}^{(k)}, \qquad i = 1, 2, \dots, k.$$
(17)

For Phase 2 (which is the first sensible phase) we use the boundary conditions  $x_0^{(2)}(0) = 0, x_1^{(2)}(0) = 1$  and  $x_i^{(2)}(0) = 0$  for  $i \geq 2$ . Our next task is to determine the times when we switch between phases. In the random process these will be  $1 = t_2 \leq \cdots \leq t_{k_{\text{final}}} \leq t_{k_{\text{final}}+1}$ . In the differential equations simulation we define  $0 = \tau_2 \leq \cdots \leq \tau_{k_{\text{final}}} \leq \tau_{k_{\text{final}}+1}$  where we inductively define

$$\tau_{k+1} = \min \left\{ \tau \ge \tau_k : x_0^{(k)}(\tau) / \tau = g(k) \right\}.$$
(18)

When we switch between phases in the differential equations simulation we use the following boundary conditions at the start  $\tau_{k+1}$  of Phase k+1,

$$x_i^{(k+1)}(\tau_{k+1}) = x_i^{(k)}(\tau_{k+1}), \ 0 \le i \le k \text{ and } x_{k+1}^{(k+1)}(\tau_{k+1}) = 0.$$

It follows directly from Theorem 5.1 of Wormald [6] that we have the following for a fixed Phase k: if  $\lambda > 0$  then

$$X_i(t) = nx_i^{(k)}(t/n) + O(\lambda n), \tag{19}$$

uniformly in t, for  $i = 0, \ldots, k$ , with probability

$$1 - O\left(\lambda^{-1}e^{-n\lambda^3}\right).$$

It suffices to take  $\lambda = n^{-1/4}$  here.

It remains to determine the values of the transition times  $\tau_3, \ldots, \tau_{k_{\text{final}}+1}$ . In particular,  $\tau_{k_{\text{final}}+1}$  is the termination point for the algorithm. We calculate these transition times numerically. We should note that in so doing, we can take a slightly different view of the algorithm: We can take the numerically determined  $\tau_k$ 's as the deterministic transitions times between phases. In this view the transition times are not random variables, and the roll of g(k) is in determining these transition times only. The main advantage to this interpretation lies in the analysis of the error in our numerical solutions: We can assume that the both the numerical approximation and the solution of the system of differential equations are in the same phase at every point in time.

In order to achieve the bound given in the statement of the theorem, we used Euler's method to solve the differential equations, setting  $g(k) = 1/2 + \sqrt{1/(2k)}$  and  $k_{final} = 200$  (we arrived at these parameters through trial and error, we have no reason to believe that they are optimal). We bounded the error in these calculations using methods set out in the subsection below. The following table gives an indication of the behavior of the solution to the system of differential equations. Note that k gives the phase,  $\tau_{k+1}$  is the time when phase k ends,  $x_0(\tau)/\tau$  is the proportion of edges that have been chosen at time  $\tau$  and  $e_0(\tau)$  is a bound on the error in  $x_0(\tau)$ .

k	$\tau_{k+1}$	$x_0(\tau_{k+1})/\tau_{k+1}$	$e_0( au_{k+1})$
25	1.311200	0.641421	5.114809e-05
50	1.508657	0.600000	1.252720e-04
75	1.593443	0.581650	2.097152e-04
100	1.643061	0.570711	3.037590e-04
125	1.676531	0.563246	4.073426e-04
150	1.701045	0.557735	5.207190e-04
175	1.719992	0.553452	6.444418e-04
200	1.933780	0.500832	1.608852e-03

We stress that our goal here was not to determine the best possible result our algorithm can give, but rather to give a proof that if the parameters are chosen properly then  $\mathbf{whp}$  the algorithm succeeds for m greater than the upper bound on the Achlioptas processes given in Theorem 1(d) (i.e. our goal was to establish the

separation of problems discussed in the introduction). Furthermore, we attempt to achieve this in the simplest way we can manage. The program (written in C) we used for the numerical calculations is posted at

http:/www.math.cmu.edu/~af1p/nogiant.txt.

**Remark 3.** Of course, there are other ways to solve the differential equations and bound the error. We are confident that with the investment of more time (both computer time and attention to the error analysis) results even closer to the upper bound given in Theorem 1(b) can be achieved. For example, by using a Runge-Kutta method (in the place of Euler's method) without error analysis but with excellent convergence apparent, we obtain more than 0.9760 with  $k_{\rm final} = 10^4$  and  $g(k) = 1/2 + \sqrt{1/(2k)}$ . This is pleasantly close to the upper bound in Theorem 1(c).

#### 3.1 Error bounds

For simplicity we may take k fixed, and write the differential equation (17) as

$$\dot{x}_i = F_i(\mathbf{x}), \quad 0 \le i \le k$$

where  $\mathbf{x} = (x_0, \dots, x_k)$ . This is an autonomous system, i.e.  $F_i$  does not depend on t. Our goal in this section is to establish, in the simplest way we can manage, that the error in our numerical approximation to the solution of this differential equation is small.

We begin with a simple observation.

Claim 4. For any vector y we have

$$\sum_{i=1}^{k} i F_i(\mathbf{y}) = 0$$

Proof.

$$\sum_{i=1}^{k} iF_i(\mathbf{y}) = \sum_{i=1}^{k} i \left( \sum_{j=1}^{i-1} j(i-j)y_j y_{j-i} - 2 \sum_{j=1}^{k-i} jiy_i y_j \right)$$
$$= \sum_{i=1}^{k} \sum_{j=1}^{k-i} ijy_i y_j \left( 2(i+j) - 2i - 2j \right)$$
$$= 0$$

Throughout this section we will make use of the following observation, that follows immediately from the differential equation (17) and Claim 4: For  $\tau$  in Phase k we

have

$$\sum_{i=1}^{k} ix_i(\tau) = 1. {(20)}$$

Of course, (20) expresses the simple fact that at every stage of the algorithm every vertex lies in exactly one component.

To solve the equations by Euler's method, set  $\tilde{x}_i(0) = x_i(0)$   $(0 \le i \le k)$  and then, given  $\tilde{\mathbf{x}}(\tau) = (\tilde{x}_0, \dots, \tilde{x}_k)$ , try to compute

$$\tilde{x}_i(\tau + h) = \tilde{x}_i(\tau) + hF_i(\tilde{\mathbf{x}}(\tau)), \quad 0 \le i \le k.$$

This is iterated for  $\tau = 0, h, 2h, \ldots$  When computed by machine, we actually have

$$\tilde{x}_i(\tau + h) = \tilde{x}_i(\tau) + hF_i(\tilde{\mathbf{x}}(t)) + \rho_i(\tau) \tag{21}$$

where  $\rho_i(\tau)$  is the rounding error due to floating point approximation in machine computation. Note that we have control over the step size h. By choosing h small we can control the error in one step of the computation. On the other hand, if h is too small the errors might accumulate over the many rounds of the approximation.

Let  $\eta$  be the maximum error in a single floating point computation (where we assume that we never perform computations on numbers larger than 1).

Claim 5. If  $4hk^3 \leq 1$  then  $\rho_i(\tau) \leq 3\eta$ .

*Proof.* Let  $\tilde{F}_i(\tilde{x}_i(\tau))$  be the number produced by the program in the computation of  $F_i(\tilde{x}_i(\tau))$ . Since at most  $4k^2$  operations are involved in this computation (and we may assume that no number larger than k is handled), we have

$$\left| \tilde{F}_i(\tilde{x}_i(\tau)) - F_i(\tilde{x}_i(\tau)) \right| \le 4k^3 \eta. \tag{22}$$

As we perform 2 additional calculations (one of which multiples the error in (22) by h), we have

$$|\rho_i(\tau)| \le \eta(2 + 4k^3h) \le 3\eta.$$

Of course, our goal in this section is to show that the differences

$$e_i(\tau) = x_i(\tau) - \tilde{x}_i(\tau), \quad 0 \le i \le k$$

remain small throughout the numerical computations. We have

$$e_{i}(\tau + h) = x_{i}(\tau + h) - \tilde{x}_{i}(\tau + h)$$

$$= x_{i}(\tau) + hF_{i}(\mathbf{x}(\tau)) + \gamma_{i}(\tau) - (\tilde{x}_{i}(\tau) + hF_{i}(\tilde{\mathbf{x}}(\tau)) + \rho_{i}(\tau))$$

$$= e_{i}(\tau) + h(F_{i}(\mathbf{x}(\tau)) - F_{i}(\tilde{\mathbf{x}}(\tau))) + \gamma_{i}(\tau) - \rho_{i}(\tau)$$
(23)

where  $\gamma_i$  is the truncation error, i.e.

$$\gamma_i(\tau) = x_i(\tau + h) - x_i(\tau) - hF_i(\mathbf{x}(\tau)).$$

Thus, our main tasks are in bounding  $\gamma_i(\tau)$  and the difference  $F_i(\mathbf{x}(\tau)) - F_i(\tilde{\mathbf{x}}(\tau))$ . We begin with the truncation error. By Taylor's theorem,

$$\gamma_i(\tau) = \frac{h^2}{2} \ddot{x}_i(\xi)$$

for some  $\tau \leq \xi_i \leq \tau + h$ .

Claim 6. If  $\xi$  lies in phase k and  $0 \le i \le k$  then

$$|\ddot{x}_i(\xi)| \le 8k.$$

*Proof.* The key observation here is that the sum of the absolute values of the first derivatives is at most a constant.

$$\sum_{i=1}^{k} |\dot{x}_{i}(\xi)| \leq \sum_{i=1}^{k} \left( \sum_{j=1}^{i-1} j(i-j)x_{j}(\xi)x_{i-j}(\xi) + 2 \sum_{j=1}^{k-i} ijx_{i}(\xi)x_{j}(\xi) \right)$$

$$= \sum_{j=1}^{k-1} \sum_{\ell=1}^{k-j} 3j\ell x_{j}(\xi)x_{\ell}(\xi)$$

$$\leq 3 \left( \sum_{j=1}^{k} jx_{j}(\xi) \right) \left( \sum_{\ell=1}^{k} \ell x_{\ell}(\xi) \right)$$

$$= 3.$$

Now, we consider the second derivatives.

$$|\ddot{x}_{0}(\xi)| \leq \sum_{\ell=1}^{k-1} \sum_{j=1}^{k-\ell} \left( j\ell |\dot{x}_{j}(\xi)| x_{\ell}(\xi) + j\ell x_{j}(\xi) |\dot{x}_{\ell}(\xi)| \right)$$

$$\leq 2 \left( \sum_{j=1}^{k} jx_{j}(\xi) \right) \left( \sum_{\ell=1}^{k} \ell |\dot{x}_{\ell}(\xi)| \right)$$

$$\leq 6k.$$

For  $1 \le i \le k$  we have

$$|\ddot{x}_{i}(\xi)| \leq \sum_{j=1}^{i-1} \left( j(i-j) |\dot{x}_{j}(\xi)| x_{i-j}(\xi) + j(i-j)x_{j}(\xi) |\dot{x}_{i-j}(\xi)| \right)$$

$$+ 2 \sum_{j=1}^{k-i} \left( ij |\dot{x}_{i}(\xi)| x_{j}(\xi) + ijx_{i}(\xi) |\dot{x}_{j}(\xi)| \right)$$

$$\leq 2 \left( \sum_{j=1}^{k} jx_{j}(\xi) \right) \left( \sum_{\ell=1}^{k} \ell |\dot{x}_{\ell}(\xi)| \right) + 2i^{2}x_{i}(\xi) |\dot{x}_{i}(\xi)| \delta_{i \leq k/2}$$

$$\leq 8k.$$

where

$$\delta_{i \le k/2} = \begin{cases} 1 & \text{if } i \le k/2\\ 0 & \text{otherwise.} \end{cases}$$

Note that we use the easily verified fact that  $|\dot{x}_i(\xi)| \leq 2$  in the last inequality.

It follows from Claim 6 that for  $\tau$  in phase k we have

$$|\gamma_i(\tau)| \le 4h^2k. \tag{24}$$

Now we consider  $F_i(\mathbf{x}(\tau)) - F_i(\tilde{\mathbf{x}}(\tau))$ . Here we resort to the numerical computation itself to verify that the error remains small (i.e. we are actually doing interval arithmetic). We first define

$$f(\tau) = \sum_{i=1}^{k} ie_i(\tau) = \sum_{i=1}^{k} ix_i(\tau) - i\tilde{x}_i(\tau) = 1 - \sum_{i=1}^{k} i\tilde{x}_i(\tau)$$

for  $\tau$  in Phase k. We shall see that during the course of our simulations  $f(\tau)$  is small (this is verified numerically). To show that  $F_i(\mathbf{x}(\tau)) - F_i(\tilde{\mathbf{x}}(\tau))$  is small we take advantage of all possible cancellation in the sum  $e_i(\tau) + h(F_i(\mathbf{x}(\tau))) - F_i(\tilde{\mathbf{x}}(\tau))$ . We have

$$e_{i}(\tau) + h(F_{i}(\mathbf{x}(\tau))) - F_{i}(\tilde{\mathbf{x}}(\tau))) = e_{i} + h\left(\sum_{j=1}^{i-1} j(i-j)(\tilde{x}_{j}e_{i-j} + \tilde{x}_{i-j}e_{j} + e_{j}e_{i-j})\right)$$

$$-2\sum_{j=1}^{k-i} ij(\tilde{x}_{i}e_{j} + \tilde{x}_{j}e_{i} + e_{i}e_{j})$$

$$= e_{i}\left(1 - 2hi\sum_{j=1}^{k-i} j\tilde{x}_{j}\right)$$

$$+2h\sum_{j=1}^{i-1} j(i-j)e_{j}\tilde{x}_{i-j} - 2h\sum_{j=1}^{k-i} ij\tilde{x}_{i}e_{j}$$

$$+h\sum_{j=1}^{i-1} j(i-j)e_{j}e_{i-j} - 2h\sum_{j=1}^{k-i} ije_{i}e_{j}.$$

$$(25)$$

In our computations, we simply add in the absolute values of the errors in lines (25) and (27) (note that line (25) will actually give a decrease in the error). We do something slightly more sophisticated with the error in line (26). First note

that

$$\left| \sum_{j=1}^{i-1} j(i-j)e_{j}\tilde{x}_{i-j} - \sum_{j=1}^{k-i} ij\tilde{x}_{i}e_{j} \right| \\
\leq \sum_{j=1}^{\min\{k-i,i-1\}} |je_{j}||(i-j)\tilde{x}_{i-j} - i\tilde{x}_{i}| + \sum_{j=\min\{k-i,i-1\}+1}^{i-1} j(i-j)|e_{j}|\tilde{x}_{i-j} \\
+ \sum_{j=\min\{k-i,i-1\}+1}^{k-i} ij\tilde{x}_{i}|e_{j}|. (28)$$

This gives us some cancellation when k is small with respect to i. When k is large with respect to i, we invoke the fact that  $f(\tau)$  is small:

$$\left| \sum_{j=1}^{i-1} j(i-j)e_{j}\tilde{x}_{i-j} - \sum_{j=1}^{k-i} ij\tilde{x}_{i}e_{j} \right|$$

$$\leq \sum_{j=1}^{i-1} j(i-j)|e_{j}|\tilde{x}_{i-j} + i\tilde{x}_{i} \left| \sum_{j=1}^{k} je_{j} - \sum_{j=k-i+1}^{k} je_{j} \right|$$

$$\leq \sum_{j=1}^{i-1} j(i-j)|e_{j}|\tilde{x}_{i-j} + i\tilde{x}_{i} \left( f(\tau) + \sum_{j=k-i+1}^{k} j|e_{j}| \right). \quad (29)$$

The only remaining issue is the error in the  $\tilde{x}_0(\tau)$ . Note that this error has no impact on the errors in  $\tilde{x}_1(\tau), \ldots, \tilde{x}_k(\tau)$ . It only has an impact on the termination time of the process. As above, we use the fact that f remains small here:

$$\begin{split} |F_{0}(\mathbf{x}(\tau)) - F_{0}(\tilde{\mathbf{x}}(\tau))| &\leq \sum_{j=1}^{k} \sum_{i=1}^{k-j} ij \left( \tilde{x}_{i} \left| e_{j} \right| + \tilde{x}_{j} \left| e_{i} \right| + \left| e_{i} e_{j} \right| \right) \\ &\leq \sum_{j=1}^{k} \sum_{i=1}^{k-i} ij \left| e_{i} e_{j} \right| + 2 \sum_{j=1}^{k} j \tilde{x}_{j} \min \left\{ \sum_{i=1}^{k-j} i \left| e_{i} \right|, f + \sum_{i=k-j+1}^{k} i \left| e_{i} \right| \right\}. \end{split}$$

We terminate the algorithm when

$$\frac{\tilde{x}_0(\tau) - e_0(t)}{\tau} \le \frac{1}{2}.$$

By stopping when the error in  $x_0$  could take the proportion of accepted edges below 1/2 we get a rigorous lower bound on how long the actual process lasts.

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