

# THE METAMATHEMATICS OF RANDOM GRAPHS

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## EVENTUAL BEHAVIOR

**Definition 1** A (round robin) tournament is a directed graph with an edge between every pair of points.

Fix  $k$ . Is there a tournament such that for each set of  $k$ -players there is another who beats each of them?

Let  $S_n$  be the set of all tournaments with  $n$  players.

$$|S_n| = 2^{\binom{n}{2}}.$$

Each of these is equally likely.

Call a  $k$ -set  $X$  *bad* if no element dominates each member of  $X$ .

If  $Y(T)$  is the number of bad  $k$ -sets in a tournament  $T$  then

$$E(Y) = \binom{n}{k} (1 - (1/2)^k)^{n-k}.$$

Then  $E(Y) \rightarrow 0$  and by Markov's inequality  $P(Y \geq 1) \rightarrow 0$ . So a.a., there is such a tournament.

## WHAT IS A ZERO-ONE LAW?

Let  $\Omega_n$  denote the set of graphs on the vertex set  $\{0, \dots, n-1\}$ .

Let  $P_n$  be a probability measure assigning an element of  $[0, 1]$  to each subset of  $\Omega_n$ .

Let  $X$  be a family of sequences  $X_n$  of events in  $\Omega_n$ . Then  $(\Omega_n, P_n, X)$  *satisfies a zero-one law* if for each sequence  $X_n$ ,

$$\lim_{n \rightarrow \infty} P_n(X_n) = 0$$

or

$$\lim_{n \rightarrow \infty} P_n(X_n) = 1.$$

In the example:

$P_n$  is the uniform probability

$X_n$  is the set of tournaments on  $n$  vertices such that every set of  $k$  players is dominated by one single player.

## EDGE PROBABILITY

We will consider measures that are determined by the ‘edge probability’  $p(n)$  of two vertices being connected.

**Definition 2** *Let  $B$  be a graph with  $|B| = n$  and  $0 < p = p(n) < 1$ .*

1. *Let  $P_n^p(B) = p^{|e(B)|} \cdot (1 - p)^{\binom{n}{2} - e(B)}$ .*
2. *For any  $X \subset \Omega_n$ ,*

$$P_n^p(X) = \sum \{P_n^p(B) : B \in X\}.$$

### 3 PROBABILITY MEASURES

1.  $p(n)$  is constant.
2.  $p(n)$  is  $n^{-\alpha}$  for  $0 < \alpha < 1$  and often irrational
3.  $p(n) = p_n^l$  is

$$\frac{\ln(n)}{n} + \frac{l \cdot \ln(\ln(n))}{n} + \frac{c}{n}$$

where  $l$  is an arbitrary fixed nonnegative integer, and  $c$  is a positive constant.

## MOTTO

A Logician is a self-conscious mathematician!

## LOGIC

$$(\forall x_1), \dots (\forall x_k)(\exists y) \bigwedge y R x_i$$

First order logic is built up from atomic formulas by Boolean operations and quantification over individuals.

$k$ -connected is expressible; connected is not.

**Definition 3** Let  $B$  be a graph with  $|B| = n$  and  $0 < p = p(n) < 1$ .

1. Let  $P_n^p(B) = p^{|e(B)|} \cdot (1-p)^{\binom{n}{2}-e(B)}$ .
2. For any formula  $\phi$ , let

$$P_n^p(\phi) = \sum \{P_n^p(B) : B \models \phi, |B| = n\}.$$

[Fagin and (Glebski, Y. and Kogan, V. and Liogon'kii, M.I. and Taimanov, V.A.)]

**Theorem 4** If  $p(n) = 1/2$  for each formula  $\phi$ ,  $\lim_{n \rightarrow \infty} P_n^p(\phi)$  is 0 or 1.

Let  $T^p$  denote the collection of almost surely true sentences. That is, the sentences  $\phi$  such that:

$$\lim_{n \rightarrow \infty} P_n^p(\phi) = 1.$$

# EVENTS

FAMILIES of SEQUENCES of events.

We consider random graphs on finite sets with different background structure.

Two parameters:

1. logic
  - (a) first order
  - (b)  $L_{\omega_1, \omega}$
  - (c) the Ramsey quantifier:  $L_{\omega, \omega}(Q_{ram, f})$
2. ambient vocabulary:  $L'$ 
  - (a) equality
  - (b) successor
  - (c) order
  - (d) vector space?

$$L = L' \cup \{E\}$$



## ALMOST SURE THEORIES

We consider a family  $(\Omega_n, P_n)$  and let  $L$  represent the first order sentences in a vocabulary  $\tau$ .

The *almost sure* theory of  $(\Omega_n, P_n, L)$  is the collection of  $L$ -sentences  $\phi$  such that

$$\lim_{n \rightarrow \infty} P_n(\phi) = 1.$$

A theory  $T$  is complete if for every  $L(\tau)$ -sentence  $\psi$  either  $\psi \in T$  or  $\neg\psi \in T$ .

Thus there is a first order zero-one law for  $(\Omega_n, P_n)$  just if the almost sure theory is complete.

STRATEGY: Find a collection  $\Sigma$  of axioms that are

1. almost surely true
2. complete

## PROVING COMPLETENESS

TECHNIQUES:

1. categoricity
2. 'quantifier elimination'
3. Ehrenfeucht-Games
4. Determined Theories

## THE RANDOM GRAPH

The Rado universal graph is the unique countable model of the following extension axioms.

Axioms  $\phi_k$  :

$$(\forall v_0 \dots v_{k-1} w_0 \dots w_{k-1})(\exists z) \wedge_{i < k} (Rz v_i \wedge \neg Rz w_i)$$

A variant on our initial probability arguments shows each extension axiom has probability 1.

And a back and forth argument shows the theory is categorical in  $\aleph_0$ ; hence complete.

# ALMOST EVERYWHERE EQUIVALENCE

Definition. The logics  $L$  and  $L'$  are *almost everywhere equivalent* with respect to the probability measure  $P$  if there exists a collection  $C$  of finite models such that  $P(C) = 1$  and for every sentence  $\theta$  of  $L$  there is a sentence  $\theta'$  of  $L'$  such that  $\theta$  and  $\theta'$  are equivalent on  $C$  (and conversely).

Theorem. (Hella, Kolaitis, Luosto)  $FO$  and  $L_{\infty, \omega}^{\omega}$  are almost everywhere equivalent with respect to the uniform distribution.

## THE RAMSEY QUANTIFIER

Consider the quantifier  $(Q_{ram,f})$  defined by  $Q_f^n \mathbf{x} \phi(\mathbf{x}, \mathbf{y})$  which holds in a finite model  $|A|$  if there is a homogeneous subset for  $\phi$  of cardinality at least  $f(|A|)$ .

Theorem. If  $f$  is unbounded, the logic  $L_{\omega,\omega}(Q_{ram,f})$  is almost everywhere equivalent to first order logic on graphs with respect to either the uniform distribution or edge probability  $n^{-\alpha}$ .

Proof Sketch.

1. Baldwin-Kueker: The Ramsey quantifier is eliminable from  $T$  in the  $\aleph_0$  interpretation if  $T$  is either  $\aleph_0$ -categorical or does not have the finite cover property.

2. Baldwin-Shelah: The almost sure theory  $T^\alpha$  does not have the finite cover property.

But I am ahead of myself, what is  $T^\alpha$  and why is it complete?

## THE GREAT COINCIDENCE?

**Theorem 5 (Spencer-Shelah-1988)** *If  $\alpha$  is irrational, for each formula  $\phi$ ,  $\lim_{n \rightarrow \infty} P_n^\alpha(\phi)$  is 0 or 1.*

**Theorem 6 (Hrushovski late 80's)** *1. There is an  $\aleph_0$  categorical strictly stable theory.*  
*2. There is a strongly minimal set which is neither 'trivial', nor 'vector-space like' nor 'field-like'.*

These results depend on the same fundamental ideas.

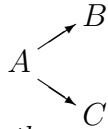
## RETHINKING THE RANDOM GRAPH

The Rado random graph is the unique countable model of  $T^p$ .

**Definition 7** Let  $\mathbf{K}_0^p$  be the collection of all finite graphs (including the empty graph) and write  $A \prec_{\mathbf{K}} B$  if  $A$  is subgraph of  $B$ .

Note:

**Definition 8** The class  $(\mathbf{K}_0, \prec_{\mathbf{K}})$  satisfies the amalgamation property **(AP)** if for any situation:



there exist a  $D \in \mathbf{K}_0$  and strong embeddings, such that the fol-

lowing diagram is commutative. 

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graph LR; A --> B; A --> C; B --> D; C --> D;
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# GENERIC STRUCTURES

**Definition 9** *The countable model  $M$  is  $(\mathbf{K}_0, \prec_{\mathbf{K}})$ -generic if*

1. *If  $A \leq M, A \leq B \in \mathbf{K}_0$ , then there exists  $B' \leq M$  such that  $B \cong_A B'$ ,*
2. *For every finite  $A \subseteq M$  there is a finite  $B$  with  $A \subseteq B \prec_{\mathbf{K}} N$ .*

The Rado graph is  $(\mathbf{K}_0^5, \prec_{\mathbf{K}})$ -generic.

**Theorem 10** *Any two countable  $(\mathbf{K}_0, \prec_{\mathbf{K}})$ -generic structures are isomorphic.*



## PREDIMENSIONS

Fix a base language  $L$  and expand it by a new binary relation,  $R$ . Call the new language  $L^+$ .

$R$  is symmetric and irreflexive. For any finite  $B$ ,  $e(B)$  is number of ‘edges’ of  $B$ .

**Definition 11** *Define predimensions on finite structures as follows.*

1. Fix an real number  $\alpha$ ,  $0 < \alpha < 1$  and let

$$\delta_\alpha(B) = |B| - \alpha e(B).$$

2. Let  $\mathbf{K}_\alpha$  be all finite graphs  $B$  such that for all  $A \subseteq B$ ,  $\delta_\alpha(A) \geq 0$ .
3. For any  $M$ , and finite  $A \subseteq M$ ,  $d_M(A) = \inf(\delta_\alpha(B))$  for  $A \subseteq B \subseteq_\omega M$ .

**Definition 12** *For  $M \subseteq N$ , we say that  $M$  is **strong** in  $N$ , and write  $M \leq N$ , if for all finite  $X \subseteq M$ ,*

$$d_N(X) = d_M(X).$$

## STRONG SUBSTRUCTURES

**Axiom Group A** Let  $A, B, C \in \mathbf{K}$ .

**A1.**  $A \leq A$ .

**A2.** If  $A \leq B$  then  $A \subseteq B$ .

**A3.** If  $A, B, C \in \mathbf{K}_0$ , then

$$A \leq B \leq C \implies A \leq C.$$

**A4.** If  $A, B, C \in \mathbf{K}_0$ ,  $A \prec_{\mathbf{K}} C$ ,  $B \prec_{\mathbf{K}} C$  and  $A \subseteq B$  then  $A \prec_{\mathbf{K}} B$ .

**A5.**  $\emptyset \in \mathbf{K}$  and  $\emptyset \leq A$  for all  $A \in \mathbf{K}$ .

## THE FIRST EXPLANATION

**Theorem 13** *If  $(\mathbf{K}_0, \prec_{\mathbf{K}})$  is a collection of finite relational structures that satisfies A1-A5 and has the amalgamation property then there is a countable  $\mathbf{K}_0$ -generic model  $M$ .*

**Lemma 14** *The class  $\mathbf{K}_\alpha$  satisfies A1-A5 and has the amalgamation property.*

1. *If  $\alpha = .5$  the generic model is an  $\aleph_1$ -categorical non-Desarguesian projective plane (Baldwin).*
2. *If  $\alpha$  is irrational the theory  $T_\alpha$  of the generic model is a strictly stable first order theory (Baldwin-Shi).*

**Problem:** (A La Cameron) What are the automorphisms of the generic structure?

But emphasis on the ‘generic’ model is misplaced. In order to prove 0-1 laws we must identify  $T_\alpha$  as an almost sure theory.

## DETERMINED THEORIES

The theory  $T$  is *determined* if there is a family of functions  $F_M^n$  with the following property. For any formula  $\phi(x_1 \dots x_r)$  there is an integer  $\ell_\phi$ , such that for any  $M, M' \models T$  and any  $r$ -tuples  $\mathbf{a} \in \mathbf{M}$  and  $\mathbf{a}' \in \mathbf{M}'$  if  $F_M^{\ell_\phi}(\mathbf{a}) \approx F_{M'}^{\ell_\phi}(\mathbf{a}')$  by an isomorphism taking  $\mathbf{a}$  to  $\mathbf{a}'$ , then  $M \models \phi(\mathbf{a})$  if and only if  $M' \models \phi(\mathbf{a}')$ .

Theorem. If  $T$  is determined and for each  $M, M' \models T$  and each  $n$ ,  $F_M^n(\emptyset) \approx F_{M'}^n(\emptyset)$  then  $T$  is complete.

## SOME DETERMINED THEORIES

We will describe in a moment the notion of a semigeneric structure. The following theories are determined:

1. The semigeneric structures with respect to the class  $\mathbf{K}_\alpha$ . (Expansions of equality)
2. The semigeneric structures with respect to the class  $\mathbf{K}_\alpha^S$ . (Expansions of successor)
3. The semigeneric structures with respect to the class  $\mathbf{K}_\alpha^V$ . (Expansions of vector spaces over finite fields)
4. The theory  $T^\ell$  of Spencer and Thoma.

The axioms of 1,2, and 4 can be proved to be almost surely true (for the appropriate probability measure).

## INTRINSIC CLOSURE

**Definition 15** For  $A, B \in S(\mathbf{K}_0)$ , we say  $B$  is an intrinsic extension of  $A$  and write  $A \leq_i B$  if  $\delta(B/A') < 0$  for any  $A \subseteq A' \subset B$ .

**Definition 16** For any  $M \in \mathbf{K}$ , any  $m \in \omega$ , and any  $A \subseteq M$ ,

$$\text{cl}_M^m(A) = \cup\{B : A \leq_i B \subseteq M \& |B - A| < m\}.$$

**Definition 17** If  $B \cap C = A$  we write  $B \otimes_A C$  for the structure with universe  $B \cup C$  and no relations other than those on  $B$  or  $C$ .

# SEMIGENERICITY

**Definition 18** *The countable model  $M$  is  $(\mathbf{K}_0, \prec_{\mathbf{K}})$ -semigeneric, or just semigeneric, if*

1.  $M \in \mathbf{K}$
2. *If  $A \prec_{\mathbf{K}} B \in \mathbf{K}_0$  and  $g : A \mapsto M$ , then for each finite  $m$  there exists an embedding  $\hat{g}$  of  $B$  into  $M$  which extends  $g$  such that*
  - (a)  $\text{cl}_M^m(\hat{g}B) = \hat{g}B \cup \text{cl}^m(A)$
  - (b)  $M|\text{cl}_M^m(gA)\hat{g}B = \text{cl}_M^m(gA) \otimes_A \hat{g}B$

**Lemma 19** *There exist formulas  $\phi_{A,B,C}^m$  such that the structure  $N \in \mathbf{K}$  is semigeneric, if and only if for each  $A \prec_{\mathbf{K}} B$  and  $C \in \mathcal{D}_A$  and each  $m < \omega$ ,  $N \models \phi_{A,B,C}^m$*

**Theorem 20** *If  $A \prec_{\mathbf{K}} B$  and  $A \leq_i C$  with  $|\hat{C}| < m$  then*

$$\lim_{n \rightarrow \infty} P_n(\phi_{A,B,C}^m) = 1.$$

Under appropriate hypotheses we can prove all the semigeneric models are elementarily equivalent.

# MAIN THEOREM

**Definition 21** We denote by  $\Sigma_\alpha$  the conjunction of a) the sentences axiomatizing  $(\mathbf{K}_{0, \leq_s})$ -semigenericity and b) the sentences asserting that if  $\mathbf{a} \in \text{icl}_M(\emptyset)$  then  $\neg R(\mathbf{a})$  (for any  $R \in L-L'$ ) and describing the  $L'$ -structure of  $\text{icl}_M(\emptyset)$ .

**Theorem 22** If  $T_\alpha$  is the theory of the semigeneric models of  $\Sigma_\alpha$  then  $T_\alpha$  is a complete theory, axiomatized by  $\Sigma_\alpha$ . Moreover,  $T_\alpha$  is nearly model complete and stable. And  $T_\alpha$  is not finitely axiomatizable.

Two cases:

1.  $L'$  has only equality.
2.  $L'$  has successor.

The first case gives the 0-1 law for  $n^{-\alpha}$   $\alpha$  irrational.

The second gives the same laws for the random graph over successor.



# QUANTIFIER COMPLEXITY

Nearly model complete means every formula is equivalent to a Boolean combination of existential formulas.

As given, the axioms for semigenericity are  $\forall\exists\forall$ .

**Lemma 23** (*Baldwin-Laskowski*) *The theory  $T_\alpha$  is not  $\pi_2$ -axiomatizable.*

# THE FUNDAMENTAL CONNECTION

$L'$  is the ambient vocabulary: successor

$L$  includes the graph relation  $R$ .

$\delta(B)$  is the number of components of  $(B, S) - \alpha e$  where  $e$  is the number of edges in the graph.

**Definition 24** *Let  $A \subseteq B$  be  $L$ -structures. Fix an  $L'$ -isomorphism  $f$  from  $A$  into the  $L'$ -structure  $(n, S, I, F)$ , and  $M \in \Omega_n$ , i.e.  $M$  is an  $L$ -structure expanding  $(n, S, I, F)$ . Let  $N_f$  be a random variable such that  $N_f(M)$  is the number of extensions of  $f$  to  $(L-L')$ -homomorphism over  $A$  mapping  $B$  onto  $M$ .*

**Lemma 25** *For all sufficiently large  $n$  and all  $f : A \rightarrow n$ , the expectation*

$$\mu_f = E(N_f) \sim n^{\delta(B/A)}.$$

## TECHNICAL GOAL

**Theorem 26** *Fix  $L$ -structures  $A \subseteq B$  with  $A \leq_s B$ . Let  $V$  be the event (which depends on  $c_1$ ): for every  $L'$ -isomorphism  $f: A \rightarrow n$ ,*

$$n^{v-r}(\ln n)^{-(v+1)} < N_f < c_1 n^{v-r}. \quad (1)$$

*Then, for some choice of  $c_1$*

$$\lim_{n \rightarrow \infty} P_n(V) = 1.$$

The upper bound is proved exactly as in Spencer-Shelah; the lower bound is a new argument avoiding the second moment method.

# LIMIT LAWS

Consider a family  $(\Omega_n, P_n)$  and let  $L$  represent the first order sentences in a vocabulary  $\tau$ .

$(\Omega_n, P_n, L)$  obeys limit laws if for each  $L$ -sentences  $\phi$

$$\lim_{n \rightarrow \infty} P_n(\phi)$$

exists.

Spence and Thoma consider:

$p^*(n) = p_n^l$  is

$$\frac{\ln(n)}{n} + \frac{l \cdot \ln(\ln(n))}{n} + \frac{c}{n}$$

where  $l$  is an arbitrary fixed nonnegative integer, and  $c$  is a positive constant.

They prove limit laws for this probability by Ehrenfeucht games.

# DETERMINED THEORIES AND LIMIT LAWS

Baldwin and Mazzucco prove the almost sure theory for  $p^*$  is determined for an appropriate notion of closure. In contrast to the  $T_\alpha$  case the closure of the empty set is not empty. Using determined theories we obtain:

**Theorem 27** *There are a family of easily described sentences  $\sigma_s^l$ . Let  $\lim_{n \rightarrow \infty} p_n^l(\sigma_s^l) = q_s^l$ . For any  $L$ -sentence  $\theta$ , there exists a finite set  $I$  of nonnegative integers such that  $\lim_{n \rightarrow \infty} p_n^l(\theta) = \sum_{i \in I} q_i^l$  or  $\lim_{n \rightarrow \infty} p_n^l(\theta) = 1 - \sum_{i \in I} q_i^l$ .*

## TWO ALMOST SURE THEORIES

THE RANDOM GRAPH –uniform distribution

1. unstable; prototypical theory with independence property
2.  $\aleph_0$ -categorical
3. has the finite cover property
4. elimination of quantifiers
5.  $L_{\infty,\omega}^\omega$  almost equivalent to first order.
6.  $\forall\exists$ -axiomatizable

THE RANDOM GRAPH –edge probability  $n^{-\alpha}$ ,  $\alpha$  irrational.

1. stable
2. not  $\aleph_0$ -categorical; not small
3. does not have the finite cover property
4. nearly model complete, not model complete
5.  $L_{\infty,\omega}^\omega$  is not almost equivalent to first order (McArthur-Spencer).
6.  $\forall\exists\forall$  axiomatizable.

## Urysohn Space

Let  $\mathbf{K}_0$  be the set of finite metric spaces in the language containing binary relations  $R_q$  for each positive rational  $q$ . Cameron pointed out that if  $\mathbb{Q}$  is the homogeneous universal (i.e. Fraïssé limit) for  $\mathbf{K}_0$  then the completion of  $\mathbb{Q}$  is the Urysohn space.

Vershik's version specifies a set of constant  $a_i$  and the distances between  $a_i$  and  $a_j$ .

Note that in either case, we need the *prime* model of the theory of the generic. So the infinitary logic of the model theory talks enters again – by omitting all nonprincipal types.

## A PROBABILITY MODEL

Fix a slow growing (Blass) function  $f(n)$  and let  $L_n$  contain the  $R_q$  with the denominator of  $q$  less than  $f(n)$  and  $0 \leq q \leq 1$ .

Let  $\Omega_n$  be the set of  $L_n$  structures with universe  $n$  that satisfy the universal axioms of metric spaces.

Let  $P_n$  be the uniform measure on  $\Omega_n$ .

Let  $\mathbf{K}_0$  be the class of substructures of models in  $\bigcup \Omega_n$ .

**Claim 28**  $\mathbb{Q}$  is the Fraïssé limit of  $\mathbf{K}_0$  under substructure.

**Conjecture 29** *The extension axioms for finite metric spaces are almost surely true with respect to  $(\Omega_n, P_n)$ .*



# SUMMARY

## I. Model Theory

**A.**  $(\mathbf{K}_0, \prec_{\mathbf{K}})$  generic structures

**B.** Applications

1. New Strongly Minimal Set (Hrushovski)
2.  $\aleph_0$ -categorical strictly stable theory (Hrushovski)
3.  $\aleph_1$ -categorical nonDesarguesian projective plane (Baldwin)
4. Strictly stable theories  $T^\alpha$  (Baldwin-Shi)
5. Algebraic Constructions: Baudish, Baldwin-Holland, Chapuis, Nesin, Poizat, Tent, Zilber
6. Other model theoretic phenomena, Ikeda, Pourmahdian-Wagner

## II. Random Graphs

A. 0 – 1 laws

B. 0 – 1 laws for  $p(n) = n^{-\alpha}$ :  $T_\alpha$

1. Graphs (Spencer-Shelah; Baldwin-Shelah)
2. Arbitrary finite relational language imposed on successor (Baldwin and Shelah independently)

**III.** The theory  $T_\alpha$  is complete, stable, nearly model complete, and decidable but not finitely axiomatizable. This has consequences for 0-1 laws in extended logics.

**IV.** The method of determined theories works for limit laws as well as 0-1 laws.

A few relevant references follow.

[1] [3] [2] [4] [5]

Most papers are on my homepage:  
<http://www2.math.uic.edu/jbaldwin/model.html>

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