On the impossibility of detecting a late change-point in the preferential attachment random graph model

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The talk and the current work is inspired from

Gianmarco Bet et al. (2023) **"Detecting a late change-point in the preferential attachment model"**, arXiv :2310.02603

in which the authors study the feasibility of detecting a changepoint in the (affine) Preferential Attachement (PA) model.

Outline

Introduction : what is the PA model ? what is a changepoint ? Statement of main results and the conjecture

- Peasibility : how to detect a late changepoint.
- Impossibility : when is it impossible to detect a late change-point ?

Introduction : what is the PA model ? what is a changepoint ? Statement of main results and the conjecture

2 Feasibility : how to detect a late changepoint.

Impossibility : when is it impossible to detect a late change-point ?

Time 0

0



G_0

Time 1



Time 1, Edge #1



Time 1, Edge #1



Time 1, Edge #1



Time 1, Edge #2





Time 1, Edge #2





Time 1, Edge #2



Time 1, Edge #3





Time 1, Edge #3





Time 1, Edge #3





 G_1

Time 2



Time 2, Edge #4



Time 2, Edge #4



Time 2, Edge #4



Time 2, Edge #5



$$s = Deg. Pr(choose s) \propto 0$$

 $0 \quad 4 \quad 4 + \delta(2)$
 $1 \quad 3 \quad 3 + \delta(2)$
 $2 \quad 1$

Time 2, Edge #5



$$s = 0$$
 Deg. Pr(choose s) \propto
 $0 \quad 4 \quad 4 + \delta(2)$
 $1 \quad 3 \quad 3 + \delta(2)$
 $2 \quad 1$

Time 2, Edge #5



Time 2, Edge #6



$$s = \text{ Deg. } \Pr(\text{choose } s) \propto \\ 0 \quad 4 \quad 4 + \delta(2) \\ 1 \quad 4 \quad 4 + \delta(2) \\ 2 \quad 2 \quad 2 \quad \end{cases}$$

Time 2, Edge #6



$$s = 0$$
 Deg. Pr(choose s) \propto
 0 4 4 + $\delta(2)$
 1 4 4 + $\delta(2)$
 2 2

Time 2, Edge #6





 G_2

Time 3





3

Time 3, Edge #7



$$s = Deg. Pr(choose s) \propto
0 5 5 + \delta(3)
1 4 4 + \delta(3)
2 3 3 + \delta(3)
3 0$$

Time 3, Edge #7



$$\begin{array}{rrrr} s = & {\rm Deg.} & {\rm Pr}({\rm choose}\;s) \propto \\ 0 & 5 & 5+\delta(3) \\ 1 & 4 & 4+\delta(3) \\ 2 & 3 & 3+\delta(3) \\ 3 & 0 \end{array}$$

Time 3, Edge #7



Time 3, Edge #8



Time 3, Edge #8



Time 3, Edge #8



Time 3, Edge #9



$$s = \text{ Deg. Pr(choose } s) \propto \\ 0 \quad 5 \quad 5 + \delta(3) \\ 1 \quad 5 \quad 5 + \delta(3) \\ 2 \quad 4 \quad 4 + \delta(3) \\ 3 \quad 2 \quad 2 \quad 0 \\ \end{cases}$$

Time 3, Edge #9



$$s = \text{ Deg. Pr(choose } s) \propto \\ 0 \quad 5 \quad 5 + \delta(3) \\ 1 \quad 5 \quad 5 + \delta(3) \\ 2 \quad 4 \quad 4 + \delta(3) \\ 3 \quad 2 \quad 2 \quad 0 \\ \end{cases}$$

Time 3, Edge #9



Time 4






1 4



$$\begin{array}{rrrr} s = & {\rm Deg.} & {\rm Pr}({\rm choose}\;s) \propto \\ 0 & 6 & 6+\delta(4) \\ 1 & 5 & 5+\delta(4) \\ 2 & 4 & 4+\delta(4) \\ 3 & 3 & 3+\delta(4) \\ 4 & 0 \end{array}$$

1 4



$$\begin{array}{rrrr} s = & {\rm Deg.} & {\rm Pr}({\rm choose}\;s) \propto \\ 0 & 6 & 6+\delta(4) \\ 1 & 5 & 5+\delta(4) \\ 2 & 4 & 4+\delta(4) \\ 3 & 3 & 3+\delta(4) \\ 4 & 0 \end{array}$$



Time 4, Edge #11



$$\begin{array}{rrrr} s = & {\rm Deg.} & {\rm Pr}({\rm choose}\;s) \propto \\ 0 & 7 & 7+\delta(4) \\ 1 & 5 & 5+\delta(4) \\ 2 & 4 & 4+\delta(4) \\ 3 & 3 & 3+\delta(4) \\ 4 & 1 \end{array}$$

Time 4, Edge #11



 $\Pr(\text{choose } s) \propto$ Deg. s = $7 + \delta(4)$ 0 7 $5+\delta(4)$ 1 5 2 $4 + \delta(4)$ 4 3 3 $3 + \delta(4)$ 4 1

Time 4, Edge #11



Time 4, Edge #12



 $\Pr(\text{choose } s) \propto$ Deg. s = $7 + \delta(4)$ 0 7 6 $6+\delta(4)$ 1 2 $4 + \delta(4)$ 4 3 3 $3 + \delta(4)$ 4 2

Time 4, Edge #12



 $\Pr(\text{choose } s) \propto$ Deg. s = $7 + \delta(4)$ 0 7 6 $6+\delta(4)$ 1 2 $4 + \delta(4)$ 4 3 3 $3 + \delta(4)$ 4 2

Time 4, Edge #12



Deg.

Time 5



Time 5, Edge #13



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	8	$8+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4 + \delta(5)$
3	3	$3 + \delta(5)$
4	3	$3 + \delta(5)$
5	0	

Time 5, Edge #13



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	8	$8+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4 + \delta(5)$
3	3	$3 + \delta(5)$
4	3	$3 + \delta(5)$
5	0	

Time 5, Edge #13



Deg.

8

6

4

4

3

1

Time 5, Edge #14



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	8	$8+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4+\delta(5)$
3	4	$4 + \delta(5)$
4	3	$3 + \delta(5)$
Б	1	

Time 5, Edge #14



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	8	$8+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4+\delta(5)$
3	4	$4 + \delta(5)$
4	3	$3 + \delta(5)$
Б	1	

Time 5, Edge #14



Time 5, Edge #15



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	9	$9+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4 + \delta(5)$
3	4	$4 + \delta(5)$
4	3	$3 + \delta(5)$
5	2	

Time 5, Edge #15



s =	Deg.	$\Pr(\text{choose } s) \propto$
0	9	$9+\delta(5)$
1	6	$6+\delta(5)$
2	4	$4 + \delta(5)$
3	4	$4 + \delta(5)$
4	3	$3 + \delta(5)$
5	2	

Time 5, Edge #15



We build $(G_0, G_1, G_2, ...)$ sequentially. At time $t \ge 1$ the incoming vertex t "sends" m edges to previous vertices $\{0, ..., t-1\}$.

After vertex t has sent i-1 edges, the probability that the i-th edge choose vertex $s \in \{0, \dots, t-1\}$ is

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 \implies Edges of vertex t follow a Pólya urn conditional on G_{t-1} .

Basic properties

- The PA process generates almost-surely Directed Acyclic (multi)Graphs (DAG);
- Richer-get-richer phenomenon;
- Can generate graphs with power-law degree distributions;
- Allegedly model the dynamic of "real networks"
- Dynamic of the graph controlled by the function $\delta:\mathbb{N}\to(-m,+\infty)$ (constant or piecewise constant in the sequel)
 - Constant : no changepoint ;
 - Piecewise constant : existence of changepoints

Hypothesis testing problem

The change-point detection can be seen as a hypothesis testing problem :

$$\begin{array}{ll} (\mathrm{H}_{0}) & (\exists \delta_{0} > -m) & \delta(t) = \delta_{0} \\ (\mathrm{H}_{1}) & (\exists \delta_{1} \neq \delta_{0} > -m) & \delta(t) = \delta_{0} \mathbf{1}_{t \leq \tau_{n}} + \delta_{1} \mathbf{1}_{t > \tau_{n}} \end{array}$$

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Prior work focuses mainly on the case m = 1 and early detection where the change happens at a linear time O(n) or even o(n). We focus here on the case of late change-point detection, i.e.

$$au_n = n - \Delta_n$$
 and $\Delta_n = o(n)$

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Not the whole story though ! We are interested in the detection of the change-point based only on the observation of the **unlabeled** graph.





Unlabeled directed graphs

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Unlabeled directed graphs

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- s(g) ≡ [g]_≅ is the structure of the graph; namely the isomorphism class of g;
- U_n = {s(g) : g ∈ G_n} the set of unlabeled directed multigraphs on n + 1 vertices.

Formal statement of the problem

At this stage, we have two distributions over the set G_n of labeled directed graphs [aka. laws of G_n] :

$$P_0^n$$
 when $\delta(t) = \delta_0$
 P_1^n when $\delta(t) = \delta_0 \mathbf{1}_{t \leq \tau_n} + \delta_1 \mathbf{1}_{t > \tau_n}$

which induce through s two distributions over the set of unlabeled directed graphs U_n [aka. laws of $U_n = s(G_n)$]

$$P_0^{n,\cong} := s_{\sharp} P_0^n, \qquad P_1^{n,\cong} := s_{\sharp} P_1^n.$$

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We consider the hypothesis testing problem :

$$H_0: P = P_0^{n,\cong} \qquad H_1: P = P_1^{n,\cong}.$$

Bet et al. 2023's result

They consider $\Delta_n = \lfloor cn^\gamma \rfloor$ with c > 0 and $\gamma \in (0, 1)$.

Theorem (Bet et al. 2023)

There exists a sequence of test $(\psi_n)_{n\geq 0}$ with $\psi_n: \mathcal{U}_n \to [0,1]$ such that

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$$\lim_{n} E_{P_0^{n,\cong}}[\psi_n(U_n)] = 0.$$

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• $\lim_{n} E_{P_1^{n,\cong}}[\psi_n(U_n)] = \begin{cases} 1 & \text{when } \gamma > 1/2, \\ Cte & \text{when } \gamma = 1/2, \end{cases}$
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Conjecture (Bet et al. 2023)

When $\gamma \leq 1/2$ there is no sequence $(\phi_n)_{n\geq 0}$, $\phi_n: \mathcal{U}_n \to [0,1]$, such that

$$\lim_n E_{P_0^{n,\cong}}[\phi_n(U_n)] = 0, \quad \text{and}, \quad \lim_n E_{P_1^{n,\cong}}[\phi_n(U_n)] = 1.$$

Our result

Theorem (EG, I. Kaddouri, Z. Naulet 2024) Recall $\tau_n = n - \Delta_n$. If $\delta_0 > 0$ and $\Delta_n = o(n^{1/3})$ or if $\delta_0 = 0$ and $\Delta_n = o\left(\frac{n^{1/3}}{\log n}\right)$, then for every sequence $(\phi_n)_{n\geq 0}$ of tests $\phi_n : \mathcal{U}_n \to [0,1]$ $\lim_n E_{P_0^{n,\cong}}[\phi_n(\mathcal{U}_n)] = 0 \implies \lim_n E_{P_1^{n,\cong}}[\phi_n(\mathcal{U}_n)] = 0$

Another result with some interest

The problem is quite different if we observe the labeled graph

Theorem (EG, I. Kaddouri, Z. Naulet 2024) Suppose $\tau_n \to +\infty$ and $\Delta_n \to \infty$. Then, there is a sequence $(\psi_n)_{n\geq 0}, \ \psi_n : \mathcal{G}_n \to [0,1]$, such that $\lim_n E_{P_0^n}[\psi_n(\mathcal{G}_n)] = 0$, and, $\lim_n E_{P_1^n}[\psi_n(\mathcal{G}_n)] = 1$. When $\limsup_{n\to+\infty} \Delta_n < \infty$, detection of the change is not possible.

About the difficulty of the problem

Traditional path to simultaneously prove Theorem 1 and the conjecture : require to understand the *likelihood ratio*

$$\frac{\mathrm{d} P_1^{n,\cong}}{\mathrm{d} P_0^{n,\cong}}(U_n)$$

under $U_n \sim P_0^{n,\cong}$ (enough for conjecture) and $U_n \sim P_1^{n,\cong}$ (for the Theorem).

- Neyman-Pearson's Lemma guarantees that 1(dP₁^{n,≅}/dP₀^{n,≅}(U_n) > k) is uniformly most powerful amongst all the tests of its size;
- Our impossibility Theorem is equivalent to the statement

$$P_0^{n,\simeq}(A_n) \to 0 \implies P_1^{n,\simeq}(A_n) \to 0$$

usually called contiguity and written $P_1^{n,\simeq} \lhd P_0^{n,\simeq}$ (well-studied by Le Cam).

So let's try to do this.

Let μ_n (respectively λ_n) be the counting measure on \mathcal{G}_n (resp. \mathcal{U}_n). Then,

$$\frac{\mathrm{d}P_j^{n,\cong}}{\mathrm{d}\lambda_n}(u) = \sum_{\substack{g \in u \\ V(g) = [n]}} \frac{\mathrm{d}P_j^n}{\mathrm{d}\mu_n}(g)$$

Difficult to understand !!! Why?

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Difficult to understand !!! Why?

Consider the two isomorphic graphs :

$$g = 0 \longrightarrow 1 \longrightarrow 2$$
 $g' = 0 \longrightarrow 2 \longrightarrow 1$

$$\frac{\mathrm{d} P_j^3}{\mathrm{d} \mu_3}(g) > 0 \quad \mathrm{but} \quad \frac{\mathrm{d} P_j^3}{\mathrm{d} \mu_3}(g') = 0.$$

 \implies makes the above sum tricky to analyze.

 \implies need of another strategy.

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Impossibility : when is it impossible to detect a late change-point ?

Strategy from Bet et al (2023).

To prove the feasibility, it is enough to build a test. The main intuitions are the following :

• Under H_0 the degree statistics $(N_m(U_n), N_{m+1}(U_n), \dots)$ where

 $N_k(U_n) :=$ Number of vertices of degree k in U_n

is a sufficient statistic for the model (not under H_1 though). Furthermore, under both P_0^n and P_1^n

$$(N_m(s(G_n)), N_{m+1}(s(G_n)), \dots) \stackrel{law}{=} (N_m(G_n), N_{m+1}(G_n), \dots)$$

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For now : we assume δ_0 is known.

So typically we need to understand the behaviour of $N_m(U_n)$ and show that it differs under H_0 and H_1

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More precisely, defining

$$p_m(\delta_0) := \lim_{n \to \infty} \frac{E_0(N_m(U_n))}{n}$$

they show that the test statistic

$$T_n(U_n) := N_m(U_n) - np_m(\delta_0)$$

satisfies

•
$$T_n(U_n) = O_p(\sqrt{n})$$
 under $U_n \sim P_0^{n,\cong}$;
• $T_n(U_n) = C(p_m(\delta_1) - p_m(\delta_0))n^{\gamma} + O_p(\sqrt{n})$ under $U_n \sim P_1^{n,\cong}$

When δ_0 is unknown

In this case, one can simply consider an estimator $\hat{\delta}_n(U_n)$ of δ_0 and consider the plugin test

$$Q(U_n) = N_m(n) - np_m(\hat{\delta}_n(U_n))$$

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But what estimator?

Interestingly, the MLE under H_0 is easy to compute (Gao and van der Vaart, 2017). Consider a labeled graph g_n in the support of P_0^n . Then

$$\frac{\mathrm{d}P_0^n}{\mathrm{d}\mu_n}(g_n) = \frac{\prod_{k>m} \left[\prod_{j=m}^k (j+\delta_0)\right]^{N_k(g_n)}}{\prod_{t=2}^n \prod_{i=1}^m (2m(t-1)+(i-1)+t\delta_0)}$$

This only depends on $s(g_n)$!!

$$\frac{\mathrm{d}P_0^{n,\cong}}{\mathrm{d}\lambda_n}(u_n) \propto \frac{\prod_{k>m} \left[\prod_{j=m}^k (j+\delta_0)\right]^{N_k(u_n)}}{\prod_{t=2}^n \prod_{i=1}^m (2m(t-1)+(i-1)+t\delta_0)},$$

 \rightarrow analyzis of the MLE.

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$$Q(U_n) = N_m(n) - np_m(\hat{\delta}_n(U_n))$$

= $\underbrace{N_m(n) - np_m(\delta_0)}_{(1)} + \underbrace{n(p_m(\hat{\delta}_n) - p_m(\delta_0))}_{(2)}$

$$\frac{\mathrm{d}P_0^{n,\cong}}{\mathrm{d}\lambda_n}(u_n) \propto \frac{\prod_{k>m} \left[\prod_{j=m}^k (j+\delta_0)\right]^{N_k(u_n)}}{\prod_{t=2}^n \prod_{i=1}^m (2m(t-1)+(i-1)+t\delta_0)},$$

 \rightarrow analyzis of the MLE.

$$Q(U_n) = N_m(n) - np_m(\hat{\delta}_n(U_n))$$

= $\underbrace{N_m(n) - np_m(\delta_0)}_{(1)} + \underbrace{n(p_m(\hat{\delta}_n) - p_m(\delta_0))}_{(2)}$

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Under H_1 when $\gamma > 1/2$, $(1) \asymp n^{\gamma}$ and $(2) \asymp n^{\gamma}$ and $(1) + (2) \asymp n^{\gamma}$.

Introduction : what is the PA model ? what is a changepoint ? Statement of main results and the conjecture

2 Feasibility : how to detect a late changepoint.

Impossibility : when is it impossible to detect a late change-point ?

Recall our result

Theorem (EG, I. Kaddouri, Z. Naulet 2024) Recall $\tau_n = n - \Delta_n$. If $\delta_0 > 0$ and $\Delta_n = o(n^{1/3})$ or if $\delta_0 = 0$ and $\Delta_n = o\left(\frac{n^{1/3}}{\log n}\right)$, then for every sequence $(\phi_n)_{n\geq 0}$ of tests $\phi_n : \mathcal{U}_n \to [0, 1]$ $\lim_n E_{P_0^{n,\cong}}[\phi_n(\mathcal{U}_n)] = 0 \implies \lim_n E_{P_1^{n,\cong}}[\phi_n(\mathcal{U}_n)] = 0$

Le Cam's theory : equivalent to show that $P_1^{n,\cong} \triangleleft P_0^{n,\cong}$. Too difficult to establish.

Reduction

Usual approach : show that an easier problem is not feasible. Most trivial attempt : show that the change-point cannot be detected from the labeled graph G_n itself... unfortunately :

Theorem (EG, I. Kaddouri, Z. Naulet 2024)

Suppose $\tau_n \to +\infty$ and $\Delta_n \to \infty$. Then, there is a sequence $(\psi_n)_{n\geq 0}, \ \psi_n : \mathcal{G}_n \to [0, 1]$, such that

$$\lim_n E_{P_0^n}[\psi_n(G_n)] = 0, \quad \text{and}, \quad \lim_n E_{P_1^n}[\psi_n(G_n)] = 1.$$

When $\limsup_{n\to+\infty} \Delta_n < \infty$, detection of the change is not possible.

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Using MLE (and standard martingale arguments as in Gao et al. 2017). We need to find a problem that is intermediate between observing $s(G_n)$ and G_n Simpler problem : consider the observation of $\pi(G_n)$ where π is a random permutation.

- ⁿ
 ⁰
 (respectively Pⁿ₁) joint distribution of (π, G_n) under H₀
 (resp. H₁).
- $P_0^{n,\pi}$ distributions of $\pi(G_n)$ under H_0 ; idem $P_1^{n,\pi}$;
- P_0^n marginal distribution of G_n under H_0 ; idem P_1^n ;

We have to construct \mathbb{P}_i^n such that :

- A. It is easier to test $\{H_0, H_1\}$ based on the observation of $\pi(G_n)$ rather than $U_n = s(G_n)$:
- B. We can prove that $P_1^{n,\pi} \lhd P_0^{n,\pi}$.

Remark : to prove B, it is convenient to build the permutation π conditional to G_n ; *ie.* π and G_n are not independent and it is unclear if A is true.

A first lemma : hierarchy of difficulties

Lemma

Suppose the law of $\pi \mid G_n$ is the same under H_0 and H_1 and consider the following statements :

- For every sequence (ϕ_n) of G_n -measurable tests, $\lim_n E_{\mathbb{P}_0^n}(\phi_n) = 0$ implies $\lim_n E_{\mathbb{P}_1^n}(\phi_n) = 0$;
- For every sequence (ϕ_n) of $\pi(G_n)$ -measurable tests, $\lim_n E_{\mathbb{P}_0^n}(\phi_n) = 0$ implies $\lim_n E_{\mathbb{P}_1^n}(\phi_n) = 0$;
- So For every sequence (ϕ_n) of $s(G_n)$ -measurable tests, $\lim_n E_{\mathbb{P}_0^n}(\phi_n) = 0$ implies $\lim_n E_{\mathbb{P}_1^n}(\phi_n) = 0$.

Then $1 \implies 2 \implies 3$.

So now we shall investigate permutations :

- complicated enough to enable contiguity.
- tractable enough to enable computations.
- built as prescribed by the previous lemma.

Contiguity : we use a second moment bound. For any sequence $(A_n)_{n\geq 1}$ of events and with $H_n = \pi(G_n)$

$$\begin{aligned} P_{1}^{n,\pi}(A_{n}) &= P_{1}^{n,\pi}(A_{n} \cap B_{n}^{c}) + P_{1}^{n,\pi}(A_{n} \cap B_{n}) \\ &\leq P_{1}^{n,\pi}(B_{n}^{c}) + E_{P_{1}^{n,\pi}}(\mathbf{1}_{A_{n} \cap B_{n}}(H_{n})) \\ &= P_{1}^{n,\pi}(B_{n}^{c}) + E_{P_{0}^{n,\pi}}\left(\mathbf{1}_{A_{n} \cap B_{n}}(H_{n})\frac{\mathrm{d}P_{1}^{n,\pi}}{\mathrm{d}P_{0}^{n,\pi}}(H_{n})\right) \\ &\leq P_{1}^{n,\pi}(B_{n}^{c}) + P_{0}^{n,\pi}(A_{n})^{1/2}\left(E_{\mathbb{P}_{0}^{n}}\left[\left(\frac{\mathrm{d}P_{1}^{n,\pi}}{\mathrm{d}P_{0}^{n,\pi}}(H_{n})\right)^{2}\mathbf{1}_{B_{n}}(H_{n})\right]\right)^{1/2} \end{aligned}$$



- Vertices in red : Swap their labels with "compatible" vertices in $[n r_n]$;
- Vertices in blue or green : keep their labels

E.Gassiat (UPS and CNRS)

Verona

 B_n is the event that no blue or green nodes exists.

- Advantage : this event has probability 1 + o(1) as long as $r_n = o(n^{1/3})$ and on this event the likelihood ratio $\frac{\mathrm{d}P_1^{n,\pi}}{\mathrm{d}P_0^{n,\pi}}(\pi(G_n))$ behave nicely under \mathbb{P}_0^n ;
- Advantage bis : This random permutation leaves invariant P_0^n : ie. $\pi(G_n) \sim P_0^n$ when $(\pi, G_n) \sim \mathbb{P}_0^n$. This makes the study under \mathbb{P}_0^n convenient.
- Downside : this event has probability going to zero as long as $r_n \gg n^{1/3}$; so this trick cannot work to fully establish the conjecture...



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- We wanted to prove or disprove it;
- We made some progress but there is still a gap between lower and upper bound ;
- What next?

Thank you for your attention !