Asymptotic properties of random subsets of projective spaces

Douglas G. Kelly and James G. Oxley

Departments of Statistics and Mathematics
University of North Carolina
Chapel Hill, NC 27514

Abstract

A random graph on n vertices is a random subgraph of the complete graph on n vertices. By analogy with this, the present paper studies the asymptotic properties of a random submatroid $\omega_{\mathbf{r}}$ of the projective geometry PG(r-1,q). The main result concerns $K_{\mathbf{r}}$, the rank of the largest projective geometry occurring as a submatroid of $\omega_{\mathbf{r}}$. We show that with probability one, for sufficiently large \mathbf{r} , $K_{\mathbf{r}}$ takes one of at most two values depending on \mathbf{r} . This theorem is analogous to a result of Bollobás and Erdős on the clique number of a random graph. However, whereas from the matroid theorem one can essentially determine the critical exponent of $\omega_{\mathbf{r}}$, the graph theorem gives only a lower bound on the chromatic number of a random graph.

Keywords: random graph, random submatroid, critical exponent.

*Partially supported by ONR Grant No. N00014-76-C-0550.

Partially supported by a Fulbright Postdoctoral Fellowship. Current address: Mathematics Department, IAS, Australian National University, Canberra.



Approved for public release;
Distribution Unlimited

A. Introduction

A random submatroid of a matroid M is obtained from M by performing a set of independent trials, one for each element of M, at which the element is deleted with probability 1-p and retained with probability p. In the study of random graphs such a process is used starting with the complete graph on n vertices: every simple graph on n vertices is a possible outcome of the experiment. There are no matroids which are analogous to complete graphs in this sense and so we choose to begin with projective geometries, the random submatroids of which can be thought of as random simple matroids representable over a given finite field. A more complicated model for generating random matroids was proposed by Knuth [7] and implemented by Cravetz [4]. However, this approach does not seem easily amenable to probabilistic analysis.

The theorems of this paper may be informally summarized as follows. Fix a prime power q and for r = 1, 2, ..., let M_r denote PG(r-1,q), the projective geometry of rank $\, r \,$ over $\, \text{CF}(q)$. Our analysis is unaffected by whether we assume the matroids M_r to be nested or disjoint. Let $\omega_1, \omega_2, \dots$ be the random submatroids of M_1, M_2, \ldots obtained by performing sets of independent trials as described above, p being the fixed probability of retention of an element. We shall assume that $0 . For any sequence <math>k_1, k_2, \ldots$, we derive the expected values in $\omega_{\mathbf{r}}$ of the numbers of circuits of size $\mathbf{k}_{\mathbf{r}}$, independent sets of size k_r , flats of rank k_r , and bases (Proposition 1 and Section D). In the cases of the numbers of circuits and independent sets, we show that with probability one these random variables are asymptotic to their expected values (Theorem 3). A consequence of this is Theorem 4 which implies that with probability one there is r_0 such that each ω_r for $r \geq r_0$ has a circuit of size r + 1, and therefore has rank r and is connected. In the last section we consider the random variable L_r , the rank of the largest

les

subspace of M_r all of whose elements are deleted. We show that with probability one, for all sufficiently large r, L_r takes its value in a set V_r which contains either a single integer or a pair of consecutive integers. Since the critical exponent c_r of ω_r is just $r-L_r$, a similar statement can be made about c_r (Theorem 7). Curiously, the asymptotic value of c_r is $r-\log_q r+o(\log_q r)$, and only lower-order terms in the asymptotic expansion involve the value of p.

The proofs in the last section parallel those of Grimmett and McDiarmid [6], Matula [8,9], and Bollobás and Erdős [3] for analogous results on random graphs. A summary of many of these graph-theoretic results appears in Bollobás's book [2]. It should be noted that in the area of random graphs the tempology used in limiting results is not uniform. In particular, if A_1, A_2, \ldots is a sequence of events, some authors use the term " A_n occurs almost surely" to mean merely that $1 - P(A_n)$ approaches zero as an approaches infinity. We have stated our theorems using the term "with probability one"; such theorems are true strong laws in the probabilistic sense.

In general we shall follow Welsh [11] for all matroid terminology which is otherwise unexplained. Some notation and a few simple inequalities will be useful. Remembering that q is fixed, we define

$$\begin{aligned} h_r &= \left| M_r \right| = \frac{q^r - 1}{q - 1}; \\ \left[r \right]_k &= (q^r - 1)(q^{r-1} - 1)\dots(q^{r-k+1} - 1), \quad k = 1, 2, \dots, r; \\ \left[r \right]_0 &= 1; \quad \left[r \right]_k = 0 \quad \text{if} \quad k < 0 \quad \text{or} \quad k > r; \\ \left[\frac{r}{k} \right] &= \frac{\left[r \right]_k}{\left[k \right]_k} \end{aligned}.$$

Evidently, $h_r = \begin{bmatrix} r \\ 1 \end{bmatrix}$.

We will be concerned with the asymptotic growth of the above quantities as r increases, for various choices of k depending on r. The obvious

inequalities

$$q^{j-1} \leq q^{j} - 1 \leq q^{j} \quad \text{for} \quad j = 1, 2, \dots$$

and

$$\frac{q^{m}-1}{q^{n}-1} \geq q^{m-n} \quad \text{if} \quad m \geq n \tag{1}$$

imply that

$$q^{k(r-k)} \leq {r \brack k} \leq q^{k(r-k+1)} . \tag{2}$$

We also have

$$q^{kr-\binom{k}{2}} \ge [r]_{k} \ge q^{kr-\binom{k}{2}-k}$$
 (3)

To sharpen these bounds we notice that

where

$$H_{r,k} = (1 - q^{-r})(1 - q^{-r+1})...(1 - q^{-r+k-1})$$
.

Obviously $H_{r,k} \leq 1$. For lower bounds we observe first that

$$H_{r,k} \ge (1 - q^{-r+k})^k$$

which approaches 1 as r tends to infinity if kq^{-r+k} approaches 0. Regardless of the growth of k, we can obtain a lower bound by using the inequality $\prod (1-a_n) \geq 1- \{a_n \pmod 0 \leq a_n+1\}$:

$$H_{r,k} \ge \prod_{n=1}^{\infty} (1 - q^{-n}) \ge 1 - \sum_{n=1}^{\infty} q^{-n} = \frac{q-2}{q-1}$$
.

Even though the simpler bound $\frac{q-2}{q-1}$ is zero for q=2, the infinite product is never zero.

Combining the above for later reference:

$$q \xrightarrow{kr-\binom{k}{2}} = [r]_{k} \xrightarrow{\geq q} q \xrightarrow{kr-\binom{k}{2}} \xrightarrow{m=1} (1-q^{-n}) \xrightarrow{\geq q-2} q \xrightarrow{kr-\binom{k}{2}}, \qquad (4)$$

and

We will use two standard theorems from probability:

<u>Chebyshev's Inequality</u>. If X is a random variable with finite variance VX and expected value EX, then for any $\varepsilon > 0$,

$$P(|X - EX| \ge \epsilon |EX|) \le \frac{1}{\epsilon^2} \frac{VX}{(EX)^2} = \frac{1}{\epsilon^2} \frac{(EX)^2}{(EX)^2} - 1) .$$

The First Borel-Cantelli Lemma. If $\{A_1,A_2,\ldots\}$ is a sequence of events and $\sum\limits_{n=1}^{\infty}P(A_n)$ is a convergent series, then with probability 1 there exists n_0 such that none of the A_n with $n\geq n_0$ occurs. (That is,

$$P(\bigcup_{N=1}^{\infty}\bigcap_{n=N}^{\infty}A_{n}^{c})=1.)$$

As easy consequence of these theorems we have the following lemmas, which we will use repeatedly.

Lemma A. Let $(X_1, X_2, ...)$ be a sequence of random variables, and suppose $\frac{\infty}{2} \frac{VX}{n}$ is a convergent series. Then $\lim_{n \to \infty} \frac{X}{EX_n} = 1$ with probability 1.

If $\displaystyle \lim_{n\to\infty}\inf \ \text{EX}_n$ is positive, then with probability 1 there is $\ n_0$ such that

 x_n is positive for all $n \ge n_0$.

 $\frac{\text{Proof:}}{|X_n|} |\text{For } k = 1, 2, \dots, \text{ let } \Lambda_k \text{ be the event that there exists } n_k$ such that $\left|\frac{X_n}{EX_n} - 1\right| < \frac{1}{k} \text{ for } n \geq n_k. \text{ By Chebyshev's Inequality, the}$

Borel-Cantelli Lemma, and the hypothesis, $PA_{k} = 1$. Therefore

 $1 = P(\bigcap_{k=1}^{\infty} A_k) = P(\lim_{n \to \infty} \frac{X_n}{EX_n} = 1)$. To prove the second assertion we note

that if EX_n is positive, then $\mathrm{P}(\mathrm{X}_n \le 0) \le \mathrm{P}(\left|\mathrm{X}_n - \mathrm{EX}_n\right| \ge \frac{1}{2}\left|\mathrm{EX}_n\right|)$. []

<u>Lemma B.</u> If VX is finite, then $P(X = 0) \le \frac{VX}{(EX)^2} = \frac{EX^2}{(EX)^2} - 1$.

Finally, the definition of expectation obviously implies

<u>Lemma C</u>. If X is a nonnegative integer-valued random variable, then $P(X \neq 0) \leq EX. \quad \square$

B. Some quantities associated with projective spaces

It is well-known (see, for example, [5]) that $[r]_k$ equals the number of rank-k subspaces of M_r. In this section we shall determine the other numerical invariants of M_r that will be used in the remainder of the paper. We shall need the following

Lemma D. If B is a basis of M_r , then there are precisely $(q-1)^{r-1}$ elements x of M_r such that B \cup x is a circuit.

<u>Proof:</u> We view the projective space M_r as the submatroid of the vector space V(r,q) consisting of those non-zero vectors whose first non-zero coordinate is one. Then, by symmetry, we may assume that B is the natural basis of V(r,q). It is clear that $B \cup x$ is a circuit of M_r if and only if the vector x has no zero coordinates. Hence if $B \cup x$ is a circuit, the first coordinate of x is 1, while each of the remaining r-1 coordinates can be chosen in q-1 ways from among the non-zero elements of CF(q).

We now count the members of $I_{r,k}$ and $C_{r,k}$ which are respectively the collections of k-element independent sets and k-element circuits of M_r .

A k-element independent set I of $\rm M_r$ lies in precisely one flat of rank k, namely its closure, $\bar{\rm I}$. Therefore

$$I_{r,k} = {r \brack k} |I_{k,k}|$$
.

But $I_{k,k}$ is the set of bases of M_k and it is not difficult to show (see, for example, [11, Exercise 16.1.4]) that

$$I_{k,k} = \frac{1}{k!} (h_k - h_0) (h_k - h_1) \dots (h_k - h_{k-1}) .$$
 (6)

It follows that

$$|I_{r,k}| = \frac{1}{(q-1)^k} \frac{1}{k!} q^{\binom{k}{2}} [r]_k$$
 (7)

To determine $|C_{r,k}|$, we note first that $|C_{r,k}| = 0$ for k < 3. Thus suppose $k \ge 3$. Then

$$|C_{r,k}| = {r \brack k-1} |C_{k-1,k}|$$
.

Now, in M_{k-1} , consider the set of ordered pairs (B,C) where B is a basis and C is a circuit containing B. By counting the number of such pairs in two different ways, first over circuits and then over bases, we get, using Lemma D, that

$$k|C_{k-1,k}| = (q-1)^{k-2}|I_{k-1,k-1}|$$
.

Thus, by (6),

$$|C_{k-1,k}| = \frac{1}{k!} (h_{k-1} - h_0) (h_{k-1} - h_1) \dots (h_{k-1} - h_{k-2}) (q-1)^{k-2}$$

and so

$$|\mathcal{C}_{r,k}| = \frac{1}{q-1} \frac{1}{k!} q^{\binom{k-1}{2}} [r]_{k-1} \text{ for } k \ge 3.$$
 (8)

Now suppose that $\mathcal D$ equals $\mathcal C_{r,k}$ or $\mathcal I_{r,k}$. Then for i in $\{0,1,2,\ldots,k\}$ and $\mathcal D$ in $\mathcal D$, the number of members of $\mathcal D$ which meet $\mathcal D$ in exactly i elements does not depend on the choice of $\mathcal D$. We shall call this number $\mathcal P_i$ when $\mathcal P=\mathcal C_{r,k}$ and $\mathcal P_i$ when $\mathcal P=\mathcal P_{r,k}$. These numbers arise in second moment calculations in the next section and the following result bounds them above.

$$\frac{1}{1} \leq \begin{cases} \frac{1}{(k-i)!} {k \choose i} q^{\binom{k-1}{2} - \binom{i}{2}} (q-1)^{i-1} [r-i]_{k-i-1}, & \text{if } 0 \leq i \leq k-1, \\ 1, & \text{if } i = k, \end{cases}$$

and

$$6i \le \frac{1}{(k-i)!} {k \choose i} q^{(\frac{k}{2})-(\frac{i}{2})} \frac{1}{(q-1)^{k-i}} [r-i]_{k-i}$$
 for all i in $\{0,1,2,\ldots,k\}$.

<u>Proof:</u> Clearly $\alpha_k = 1$. We now assume that i < k and let X be a fixed k-element circuit of M_r . It is clear that α_i is equal to the product of the number of ways to choose an i-element subset Y of X and the number of ways to add a (k-i)-element set Z to Y so that $Y \cup Z$ is a k-element circuit meeting X in Y. Now Y can be chosen in $\binom{k}{i}$ ways. Moreover, if N_1 is the number of **Choices** for Z, then

$$N_1 \leq \frac{1}{(k-i)!} N_2$$

where N_2 is the number of (k-i)-tuples $(p_1, p_2, \dots, p_{k-1})$ such that

- (i) for all j in $\{1,2,\ldots,k-i-1\},$ the element p_j is not in $\overline{Y\cup\{p_1,p_2,\ldots,p_i\}}; \text{ and }$
- (ii) Y \cup { $p_1, p_2, \dots, p_{k-i-1}$ } \cup { p_{k-i} } is a circuit.

On using Lemma D, we obtain that

$$N_2 = (h_r - h_i)(h_r - h_{i+1})...(h_r - h_{k-2})(q-1)^{k-2}$$

Therefore

$$N_1 \le \frac{1}{(k-i)!} (h_r - h_i) (h_r - h_{i+1}) \dots (h_r - h_{k-2}) (q-1)^{k-2}$$

and thus

$$\alpha_{i} \leq \frac{1}{(k-i)!} {k \choose i} (h_{r} - h_{i}) (h_{r} - h_{i+1}) \dots (h_{r} - h_{k-2}) (q-1)^{k-2}$$

$$= \frac{1}{(k-i)!} {k \choose i} q^{\binom{k-1}{2} - {i \choose 2}} (q-1)^{i-1} [r - i]_{k-i-1} .$$

The last expression is the stated bound on ti.

To obtain the bound on $\beta_{\hat{\mathbf{1}}}$ we use an argument similar to the above to get

$$\beta_{i} \leq \frac{1}{(k-i)!} {k \choose i} (h_{r} - h_{i}) (h_{r} - h_{i+1}) \dots (h_{r} - h_{k-1}),$$

and rewriting the right-hand side of this, we obtain the required bound. \Box

The last result of this section specifies one further quantity which will be needed in a second moment calculation. Define γ_i to be the number of rank-k subspaces of M which meet a fixed rank-k subspace in a subspace of rank i. Then it is not difficult to show (see, for example, [1, p. 225]) that

$$\gamma_{i} = {k \choose i} {r-k \choose k-i} q^{(k-i)}^{2} \qquad . \tag{9}$$

C. Existence of circuits and independent sets

Let $\{k_r\}$ be an arbitrary sequence of positive integers which we will regard as fixed. For simplicity we denote the families C_{r,k_r} and I_{r,k_r} by C_r and I_r . We also define the random variables C_r and I_r to be the numbers of k_r -element circuits and k_r -element independent sets in r.

Notice that a k_r -set J is a circuit (resp. independent set) in k_r if and only if J is a circuit (resp. independent set) in M_r and none of the elements of J is deleted. So if we define, for each k_r -set J in M_r ,

$$X_{J} = \begin{cases} I, & \text{if none of the elements of } J & \text{is deleted,} \\ 0, & \text{otherwise,} \end{cases}$$
 (10)

then

$$C_{\mathbf{r}} = \frac{V}{J_0} \frac{X_J}{C_{\mathbf{r}}}$$
 and $I_{\mathbf{r}} = \frac{1}{J_0} \frac{X_J}{I_{\mathbf{r}}}$.

Moreover, $EX_J = P(X_J = 1) = p^{\lfloor J \rfloor}$. Therefore we have by (8) and (7)

Proposition 1. $EC_{\mathbf{r}} = \frac{\mathbf{k}}{\mathbf{p}} \mathbf{r} \left[C_{\mathbf{r}} \right] = \frac{1}{\mathbf{q} - 1} - \frac{\mathbf{p}}{\mathbf{k}_{\mathbf{r}}!} \mathbf{r} \left[\frac{\mathbf{k}_{\mathbf{r}} - 1}{2} \right] \mathbf{r} \mathbf{k}_{\mathbf{r}} - 1 \quad \text{provided } \mathbf{k}_{\mathbf{r}} \geq 3 \quad (11)$

and

$$EI_{r} = p^{\frac{k}{r+1}}I_{r}^{\frac{1}{r}} = \frac{1}{(q-1)} \frac{p^{\frac{k}{r}}}{k_{r}!} \frac{q^{\frac{k}{r}}}{q^{\frac{k}{r}}!} [r]_{k_{r}}.$$
 (12)

The central result of this section is

The proof is given below. As a corollary of Proposition 2 we get, using Lemma A,

Theorem 3. For every choice of the sequence {k,},

if $3 \le k_r \le r+1$ for all r, then, with probability one, $\lim_{r \to r} \frac{C_r}{EC_r} = 1$; if $0 \le k_r \le r$ for all r, then, with probability one, $\lim_{r \to r} \frac{I_r}{EI_r} = 1$.

Proposition 1 together with (4) and (5) provide asymptotic expressions for $^{\rm EC}_{\rm r}$ and $^{\rm EI}_{\rm r}$, which are almost-sure asymptotic values of $^{\rm C}_{\rm r}$ and $^{\rm I}_{\rm r}$.

Since EC_{r} and EI_{r} are bounded away from zero, we also have from Lemma A:

Theorem 4. For every choice of the sequence {k,}.

if $3 \le k_r \le r+1$ for all r, then with probability 1 there exists $r_0 \quad \text{such that} \quad r_n \quad \text{has a} \quad k_r \text{-circuit for all} \quad r \ge r_0 \ ;$

if $1 \le k_r \le r$ for all r, then with probability 1 there exists $r_0 \quad \text{such that} \quad \omega_r \quad \text{has a} \quad k_r \text{-independent set for all} \quad r \ge r_0.$

In particular, if we choose $k_r=r+1$ for circuits we see that with probability 1 there exists r_0 such that for all $r\geq r_0$, ω_r has a circuit of size r+1 and thus is connected and has rank r.

Proof of Proposition 2.

$$\begin{aligned} & \operatorname{EC}_{\mathbf{r}}^{2} = \sum_{\mathbf{J}_{1} \in C_{\mathbf{r}}} \sum_{\mathbf{J}_{2} \in C_{\mathbf{r}}} P(\mathbf{X}_{\mathbf{J}_{1}} \mathbf{X}_{\mathbf{J}_{2}} = 1) = \sum_{\mathbf{J}_{1} \in C_{\mathbf{r}}} \sum_{\mathbf{J}_{2} \in C_{\mathbf{r}}} p^{2k_{\mathbf{r}}^{-1} \mathbf{J}_{1} \cap \mathbf{J}_{2}^{-1}} \\ & = |C_{\mathbf{r}}| \sum_{\mathbf{J}_{2} \in C_{\mathbf{r}}} p^{2k_{\mathbf{r}}^{-1} \mathbf{J}_{1} \cap \mathbf{J}_{2}^{-1}} & \text{(for any fixed } \mathbf{J}_{1} \in C_{\mathbf{r}}) \\ & = |C_{\mathbf{r}}| p^{2k_{\mathbf{r}}} \sum_{i=0}^{k_{\mathbf{r}}} p^{-i} \alpha_{i} , \end{aligned}$$

where $\alpha_{\mbox{\scriptsize i}}$ is the number of $\mbox{\scriptsize k-circuits}$ intersecting a fixed $\mbox{\scriptsize k-circuit}$ in points.

Therefore, by Lemma E and (8),

$$\frac{EC_{\mathbf{r}}^{2}}{(EC_{\mathbf{r}})^{2}} = \frac{EC_{\mathbf{r}}^{2}}{2^{k}r_{|C_{\mathbf{r}}|^{2}}} \le \frac{1}{|C_{\mathbf{r}}|} \left[\sum_{i=0}^{k_{\mathbf{r}}-1} \frac{p^{-i}}{(k_{\mathbf{r}}-i)!} {r \choose i} q^{\binom{k_{\mathbf{r}}-1}{2} - {i \choose 2}} (q-1)^{i-1} [r^{-i}]_{k_{\mathbf{r}}-i-1} + p^{-k_{\mathbf{r}}} \right] \\
= 1 + \sum_{i=1}^{k_{\mathbf{r}}-1} p^{-i} \frac{k_{\mathbf{r}}!}{(k_{\mathbf{r}}-i)!} {r \choose i} q^{-\binom{i}{2}} \frac{(q-1)^{i}}{[r]_{i}} + \frac{k_{\mathbf{r}}!}{k_{\mathbf{r}}} q^{-\binom{k_{\mathbf{r}}-1}{2}} \frac{(q-1)}{[r]_{k_{\mathbf{r}}-1}} \\
\le 1 + \sum_{i=1}^{k_{\mathbf{r}}-1} p^{-i} \frac{k_{\mathbf{r}}!}{(k_{\mathbf{r}}-i)!} {r \choose i} q^{-\binom{i}{2}} \frac{q^{i}}{ir^{-\binom{i}{2}-i}} + \frac{k_{\mathbf{r}}!}{p^{k_{\mathbf{r}}}} \frac{q}{(k_{\mathbf{r}}-1)(r-1)} \\
= 1 + \sum_{i=1}^{k_{\mathbf{r}}-1} p^{-i} \frac{k_{\mathbf{r}}!}{(k_{\mathbf{r}}-i)!} {r \choose i} q^{-\binom{i}{2}} \frac{q^{i}}{ir^{-\binom{i}{2}-i}} + \frac{k_{\mathbf{r}}!}{p^{k_{\mathbf{r}}}} \frac{q}{(k_{\mathbf{r}}-1)(r-1)}$$

where the last step follows by (3). Therefore

$$\frac{VC_{r}}{(EC_{r})^{2}} \leq \sum_{i=1}^{k_{r}-1} t_{i} + \frac{qk_{r}}{p} \left(\frac{k_{r}}{pq^{r-1}}\right)^{k_{r}-1},$$

where

$$t_i = p^{-i} \frac{k_r!}{(k_r^{-i})!} {k \choose i} q^{-i(r-2)}$$
.

Now

$$\frac{t_{i+1}}{t_i} = \frac{1}{p} \frac{(k_r - i)^2}{i+1} q^{-(r-2)} < \frac{r^2}{pq^{r-2}},$$

and thus $t_{i+1}/t_i < 1$ for sufficiently large r. So for sufficiently large r,

$$\frac{VC_{r}}{(EC_{r})^{2}} \leq k_{r}t_{1} + \frac{qk_{r}}{p} \left(\frac{k_{r}}{pq^{r-1}}\right)^{k_{r}-1} \leq \frac{(r+1)^{3}}{pq^{r-2}} + \frac{q(r+1)}{p} \left(\frac{r+1}{pq^{r-1}}\right)^{2}.$$

This is the rth term in a convergent series.

Turning now to independent sets, we proceed almost exactly as for circuits.

$$EI_r^2 = |I_r|_p^{2k} r \sum_{i=0}^{k} p^{-i} \beta_i$$

where $\beta_{\dot{1}}$ is the number of $k_{\dot{r}}\text{-independent}$ sets intersecting a fixed $k_{\dot{r}}\text{-independent}$ set in i points.

Therefore, by Lemma E and (7),

$$\frac{\text{EI}_{\mathbf{r}}^{2}}{(\text{EI}_{\mathbf{r}})^{2}} = \frac{\text{EI}_{\mathbf{r}}^{2}}{p^{2}k_{\mathbf{r}|\mathbf{I}_{\mathbf{r}}|^{2}}} \le \frac{1}{|\mathbf{I}_{\mathbf{r}}|} \sum_{i=0}^{k_{\mathbf{r}}} \frac{p^{-i}}{(k_{\mathbf{r}}^{-i})!} \binom{k_{\mathbf{r}}}{i} q^{\binom{k_{\mathbf{r}}}{2} - \binom{i}{2}} \frac{1}{(q-1)^{i}} \frac{1}{(q-1)^{i}}$$

$$= 1 + \sum_{i=1}^{k_{\mathbf{r}}} p^{-i} \frac{k_{\mathbf{r}}!}{(k_{\mathbf{r}}^{-i})!} q^{-\binom{i}{2}} \frac{(q-1)^{i}}{[\mathbf{r}]_{i}}$$

This differs only slightly from the upper bound obtained on $\frac{EC_r^2}{(EC_r)^2}$ in the argument above. A straightforward modification of that argument shows that $\frac{VI_r}{(EI_r)^2}$ is the r^{th} term in a convergent series. []

D. Expected numbers of bases and flats.

Again we consider as fixed a given sequence $\{k_r\}$ of positive integers;

and we define the families \mathcal{B}_r and \mathcal{F}_r of bases and k_r -flats (flats of rank k_r) in M_r , and the random variables B_r and \mathcal{F}_r , the numbers of bases and k_r -flats in ω_r .

Notice that the results of the previous section imply the existence with probability 1 of an r_0 such that ω_r has full rank for all $r \in r_0$, and therefore B_r almost surely equals $|I_{r,r}|$ for large r. In this section we find the expected values of B_r and F_r in terms of the Tutte polynomials (see [11, Chapter 15]) of the underlying projective geometries M_i . We do not obtain asymptotic results. The expected values are given in (16) and (17).

Bases.

$$EB_{r} = \sum_{i=0}^{r} E(B_{r} \mid rank(\omega_{r}) = i)P(rank(\omega_{r}) = i) ,$$

and

$$\begin{split} & E(B_{\mathbf{r}} \mid \operatorname{rank}(\omega_{\mathbf{r}}) = \mathbf{i}) \\ & = \sum_{\mathbf{J} \in M_{\mathbf{i}}} E(B_{\mathbf{r}} \mid \operatorname{rank}(\omega_{\mathbf{r}}) = \mathbf{i} \quad \text{and} \quad \omega_{\mathbf{r}} \subseteq \mathbf{J}) P(\omega_{\mathbf{r}} \subseteq \mathbf{J} \mid \operatorname{rank}(\omega_{\mathbf{r}}) = \mathbf{i}) \\ & \quad \text{(where } M_{\mathbf{i}} \quad \text{is the family of rank-i subspaces of } M_{\mathbf{r}}) \\ & = E(B_{\mathbf{r}} \mid \operatorname{rank}(\omega_{\mathbf{r}}) = \mathbf{i} \quad \text{and} \quad \omega_{\mathbf{r}} \subseteq \mathbf{J}_{\mathbf{0}}) \end{split}$$

for any fixed rank-i subspace J_0 of M_r . Now such a J_0 is isomorphic to M_i , so an argument similar to that used for Proposition 1 shows that this last quantity equals p^i times the number of i-independent sets in M_i ; that is,

$$E(B_r \mid rank(\omega_r) = i) = \frac{p^i}{i!} q^{(\frac{i}{2})} \frac{[i]_i}{(q-1)^i}.$$
 (13)

To find $P(rank(w_r) = i)$ we use the following theorem of Oxley and Welsh [10]. If M is a matroid of rank i on h elements and w is

a random submatroid of M, then

$$P(rank(a) = i) = p^{i}(1 - p)^{h-i} T(M; 1, (1-p)^{-1}),$$
 (14)

where T(M;x,y) is the Tutte polynomial of M. Using this theorem:

$$\frac{P(\text{rank}(\cdot,r) = i) = \int\limits_{J \in M_i} P(\text{all elements of } M_r = J \text{ are deleted and } \frac{1}{r} + \frac{1}{r} = \frac{1}{r} + \frac{1}{r} = \frac{1}{r$$

=
$$|M_i|P(M_r - J_0 \text{ is deleted})P(\text{s. random submatroid of } |M_i|)$$
 has full rank) .

Here \mathbf{M}_0 can be any fixed member of \mathbf{M}_i . It follows that

$$P(\operatorname{rank}(x_{r}) = i) = {r \choose i}(1-p)^{h_{r}-h_{i}} p^{i}(1-p)^{h_{i}-i} T(M_{i};1,(1-p)^{-1})$$

$$= {r \choose i} p^{i}(1-p)^{h_{r}-i} T(M_{i};1,(1-p)^{-1}) . \tag{15}$$

Combining (13) and (15) gives

$$EB_{r} = \sum_{i=0}^{r} \frac{P_{i}^{2i}}{i!} (1-p)^{h_{r}^{-i}} q^{(\frac{i}{2})} \frac{[r]_{i}}{(q-1)^{i}} T(M_{i}; 1, (1-p)^{-1}).$$
 (16)

Notice that the term corresponding to i = r dominates this sum because ω_r almost surely has rank r for sufficiently large r.

Flats. EF equals the number of k_r -flats in M times the probability that a given such flat has full rank in ω_r . By (14),

$$EF_{r} = {r \choose k_{r}} (1-p)^{h_{k_{r}}} r^{-k_{r}} p^{k_{r}} T(M_{k_{r}}; 1, (1-p)^{-1}).$$
(17)

E. Largest full subspace.

For $r=1,2,\ldots$, let K_r be the rank of the largest <u>full</u> subspace of ω_r ; that is, the largest subspace of M_r with no deleted elements. Our main result in this section is Theorem 6, which implies that with probability 1 there is r_0 such that for all $r \geq r_0$ the random variable K_r has at most two possible values. Symmetry gives a similar result (Theorem 7) for the rank of the largest subspace of M_r with no retained elements, and hence for the critical exponent of ω_r . (It is merely for convenience of notation that our results are proved for full rather than empty subspaces.)

For an arbitrary integer $\,k$, let $\,F_{r,k}\,$ be the family of rank-k subspaces of $\,M_r;$ then

$$|F_{r,k}| = {r \choose k}$$
.

Let $N_{r,k}$ be the number of full rank-k subspaces of ω_r . As with circuits and independent sets,

$$N_{r,k} = \sum_{J \in F_{r,k}} X_J$$

where X_J is defined by (10). Therefore, for any J in $F_{r,k}$,

$$EN_{r,k} = |F_{r,k}|P(X_J = 1) = {r \choose k}p^{h_k}$$
.

Moreover, $K_r \le k$ if and only if $N_{r,k} = 0$.

In this section "log" will denote base-q logarithms and "ln" natural logarithms. We also let

$$b = (\frac{1}{p})^{\frac{1}{q-1}}$$
,

so that

$$b > 1$$
 and $p^{h}k = b^{-q^{k}+1}$

For any $\varepsilon \geq 0$, define

$$d_{r,r} = \left[\log \frac{r \log r}{\log b} + \epsilon\right].$$

Notice that if $0 \le r \le 1$, then either $d_{r,0}$ and $d_{r,r}$ are equal or they differ by 1. It can also be checked that if $r = r \le n$ given positive number and $r \ge n$ and $r \ge n$, then for sufficiently large $r \ge n$, $r \ge$

Proposition 5. For any \cdot 0, $\int\limits_{r=1}^{\infty} P(K_r \geq d_{r,\epsilon})$ and $\int\limits_{r=1}^{\infty} P(K_r \leq d_{r,0})$ are convergent series.

The proof is given below. As a corollary we get from the Borel-Cantelli Lemma.

Theorem 6. Suppose $0 < \epsilon < 1$. Then with probability 1 there exists r_0 such that for every $r \ge r_0$, K_r has its value in the set $\{d_{r,0}, d_{r,\epsilon}\}$ (which may be a singleton or a pair).

This theorem translates immediately by symmetry to a result on the rank L_r of the largest subspace of M_r with no retained elements and on the critical exponent c_r of w_r , where $c_r = r - L_r$. For r > 0 let

$$d_{r,\ell}^{\dagger} = \left[\log \frac{r \log r}{\log b} + \epsilon \right]$$

where

$$b' = (\frac{1}{1-p})^{\frac{1}{q-1}}$$

Theorem 7. Suppose $0 < \varepsilon < 1$. Then with probability 1 there exists r_0 such that for every $r \ge r_0$, L_r and c_r have their values in the sets $\{d_{r,0}^i, d_{r,\varepsilon}^i\}$ and $\{r - d_{r,\varepsilon}^i, r - d_{r,0}^i\}$, respectively.

We note two more consequences of the above before proving Proposition 5. Firstly, the asymptotic expressions for K_r , L_r , and c_r have high-order terms that are independent of p:

$$K_r \sim L_r \sim d_{r,0} \sim \log r + o(\log r)$$
, and $c_r \sim r - \log r + o(\log r)$.

This is in contrast to the growth of the size of the largest clique in a random graph as found in [6,9,2]. Secondly, with probability one, K_r is eventually greater than two and hence for sufficiently large r, ω_r is representable only over fields containing GF(q).

Proof of Proposition 5. We prove that

$$r^{2}P(K_{r} \geq d_{r+1} + 1) \rightarrow 0 \text{ as } r \rightarrow \infty$$
 (18)

and

$$r^{2}P(K_{r} < d_{r,0}) \rightarrow 0 \text{ as } r \rightarrow \alpha, \qquad (19)$$

and the proposition follows.

To prove (18) we notice that for any k, by Lemma C,

$$P(K_r \ge k) = P(N_{r,k} \ne 0) \le EN_{r,k} = {r \brack k} b^{-q^k+1}$$
,

and so, by (2),

$$P(K_r \ge k) \le q^{k(r-k+1)} b^{-q^k+1}$$

Now if $k = d_{r,i} + 1$, then

$$\frac{r - \log |r|}{\log |b|} |q^r| \le q^k \le \frac{r - \log |r|}{\log |b|} |q|^{1 + |\epsilon|}$$

and

$$b^{q^k} \ge q^{r(\log r)q'} = \varepsilon^{rq'} .$$

So

$$r^{2}P(K_{r} \geq d_{r,r} + 1) \leq r^{2} \left(\frac{r \log r}{\log b} q^{1+r}\right)^{r-d} r, \quad r^{-rq^{r}} b$$

$$= \left(\frac{\log r}{r^{q^{r}-1} \log b} q^{1+r}\right)^{r-d} r, \quad \frac{b r^{2}}{q^{r} d_{r,r}}$$

which tends to 0 as $r \rightarrow \infty$. Thus (18) is proved.

Next we prove (19). For any k, by Lemma B,

$$P(K_r \le k) = P(N_{r,k} = 0) \le -1 + \frac{EN_{r,k}^2}{(EN_{r,k})^2}$$
.

Now

$$EN_{r,k}^{2} = \int_{J_{1} \in \tilde{F}_{r,k}} \int_{J_{2} \in \tilde{F}_{r,k}} P(X_{J_{1}} X_{J_{2}} = 1) = \int_{J_{1} \in \tilde{F}_{r,k}} \int_{J_{2} \in \tilde{F}_{r,k}} p^{2h_{k} - |J_{1} \cap J_{2}|}$$

$$= |F_{r,k}| \int_{J_{2} \in \tilde{F}_{r,k}} p^{2h_{k} - |J_{1} \cap J_{2}|} \qquad \text{(for any fixed } J_{1} \in F_{r,k})$$

$$= |f_{k}| p^{2h_{k}} \int_{i=0}^{\infty} p^{-h_{i}}$$

where γ_i is the number of rank-k subspaces intersecting a fixed rank-k subspace in a rank-i subspace. Now, because of (9),

$$-1 + \frac{\text{EN}_{r,k}^2}{(\text{EX}_{r,k})^2} \le -1 + \sum_{i=0}^{k} T_i$$

where

$$T_{i} = \frac{{\binom{k}{i}} {\binom{r-k}{k-i}}}{{\binom{r}{k}}} q^{(k-i)^{2}} b^{q^{i}-1}, \qquad i = 0, 1, \dots, k.$$

Now, by (1), $T_0 \le 1$; and (2) implies that

$$T_{i} \le b^{q^{i}-1} q^{k-i(r-2k+i)}$$
 (i = 1,2,...,k).

Therefore

$$P(K_r < k) \leq \sum_{i=1}^{k} s_i$$

where

$$s_i = b^{q^{i}-1}q^{k-i(r-2k+i)}$$
.

Now we show that if $k = d_{r,0}$, then for sufficiently large r the function

$$f(x) = b^{q^{X}-1} q^{k-x(r-2k+x)}$$

first decreases and then increases and has exactly one critical point in the interval $-1 \le x \le k$. It will follow that

$$P(K_r \le k) \le \frac{k}{2}(s_1 + s_k)$$
 for $k = d_{r,0}$ and sufficiently large r. (20)

We use the fact that if $k = d_{r,0}$, then

$$\frac{r \log r}{q \log b} \le q^k \le \frac{r \log r}{\log b} \text{ and } b^{q^k} \le r^r.$$
 (21)

We can rewrite f(x) as

$$k_{q}(q^{x}-1)\log b - x(r-2k+x)$$

and it suffices to show that the nonconstant part of the exponent,

$$g(x) = q^{x} \log b - x^{2} - (r - 2k)x$$
,

has the properties claimed above for f(x). But

$$g'(x) = q^{x} \ln b - 2x - r + 2d_{r,0}$$
;

so

$$g'(1) = q1nb - 2 - r + 2d_{r,0}$$
,

which is obviously negative for large r. Moreover,

$$g'(k) = q^{k} \ln b - r > \frac{r \log r}{q \log b} \ln b - r$$
$$= r(\log r) \ln q - r$$

which is positive for large r. Thus g(x) first decreases and then increases for $1 \le x \le k$, and so g'(x), being continuous, has an odd number of zeros in [1,k]. But g'(x) has at most two zeros, since it is the difference between the convex function q^x lnb and the linear function 2x + (r - 2k). So g'(x) has exactly one zero in [1,k], the assertion about f(x) is proved, and (20) follows. We get

$$P(K_{r} < k) \le \frac{k}{2} (b^{q-1} q^{k-r+2k-1} + b^{q^{k}-1} q^{k-k(r-k)})$$

$$= \frac{b^{q}}{2bq} kq^{3k-r} + \frac{1}{2b} kb^{q^{k}} q^{k^{2}+k-kr} .$$

But we can use (21) to show that each of these terms is $o(r^{-2})$:

$$r^2 \frac{b^q}{2bq} kq^{3k-r} \le r^2 \frac{b^q}{2bq} \log(\frac{r \log r}{\log b}) \frac{1}{q^{r-3k}} \to 0 \text{ as } r \to \infty,$$

and

$$\log(r^{2} \frac{1}{2b} kb^{q} q^{k}^{2} + k - kr) \leq 2 \log r - \log 2b + \log\log(\frac{r \log r}{\log b}) + r \log r + k^{2} + k - kr$$

$$= r(\log r - k) + o((\log r)^{4})$$

$$\leq r(\log r - \log(\frac{r \log r}{\log b}) + 1) + o((\log r)^{4})$$

$$\Rightarrow -\infty \text{ as } r \to \infty.$$

References

- George E. Andrews, <u>The Theory of Partitions</u>, Encyclopedia of Mathematics and its Applications, Volume 2 (Addison-Wesley, Reading, Massachusetts, 1976).
- 2. Bela Bollobás, <u>Graph Theory</u>. <u>An Introductory Course</u>, <u>Graduate Texts in Mathematics No. 63 (Springer-Verlag, New York, Heidelberg, Berlin, 1979)</u>.
- 3. B. Bollobás and P. Erdős, Cliques in random graphs, Math. Proc. Camb. Phil. Soc. 80 (1976), 419-427.
- 4. Allan E. Cravetz, Essentials for Matroid Erection (M.S. Thesis, Department of Mathematics, University of North Carolina, Chapel Hill, 1978).
- 5. Jay Goldman and Gian-Carlo Rota, The number of subspaces of a vector space, Recent Progress in Combinatorics, Editor: W. T. Tutte (Academic Press, New York, London, 1969) pp. 75-83.
- 6. G. R. Grimmett and C. J. H. McDiarmid, On colouring random graphs, Math. Proc. Camb. Phil. Soc. 77 (1975), 313-324.
- 7. Donald E. Knuth, Random matroids, Discrete Math. 12 (1975), 341-358.
- 8. David W. Matula, On the complete subgraphs of a random graph, Proc.

 Second Chapel Hill Conf. on Combinatorial Mathematics and its Applications

 (U.N.C. Press, Chapel Hill, 1970) pp. 356-369.
- 9. ______, Graph-theoretic cluster analysis, Classification and Clustering, Editor: J. Van Ryzin (Academic Press, New York, San Francisco, London, 1977) pp. 95-129.
- 10. J. G. Oxley and D. J. A. Welsh, The Tutte polynomial and percolation, Graph Theory and Related Topics, Editors: J. A. Bondy and U.S.R. Murty (Academic Press, New York, San Francisco, London, 1979) pp. 329-339.
- 11. D. J. A. Welsh, <u>Matroid Theory</u>, London Math. Soc. Monographs No. 8 (Academic Press, London, New York, San Francisco, 1976).