

# The Probabilistic Method

**Goal:** show that there exists an object of value at least  $v$ .

**Proof strategy:**

- Define distribution  $D$  over objects.
- Define a RV  $X$ :  
 $X(\text{object}) = \text{value of object}$ .
- Show  $E[X] \geq v$ . Conclude it must be possible to have  $X \geq v$ .

# The Probabilistic Method

**Joel H. Spencer**



## **The Probabilistic Method:**

The Probabilistic Method Noga Alon, Joel H. Spencer, 2004-03-22 The leading reference on probabilistic methods in combinatorics now expanded and updated When it was first published in 1991 The Probabilistic Method became instantly the standard reference on one of the most powerful and widely used tools in combinatorics Still without competition nearly a decade later this new edition brings you up to speed on recent developments while adding useful exercises and over 30% new material It continues to emphasize the basic elements of the methodology discussing in a remarkably clear and informal style both algorithmic and classical methods as well as modern applications The Probabilistic Method Second Edition begins with basic techniques that use expectation and variance as well as the more recent martingales and correlation inequalities then explores areas where probabilistic techniques proved successful including discrepancy and random graphs as well as cutting edge topics in theoretical computer science A series of proofs or probabilistic lenses are interspersed throughout the book offering added insight into the application of the probabilistic approach New and revised coverage includes Several improved as well as new results A continuous approach to discrete probabilistic problems Talagrand's Inequality and other novel concentration results A discussion of the connection between discrepancy and VC dimension Several combinatorial applications of the entropy function and its properties A new section on the life and work of Paul Erdős the developer of the probabilistic method

*The Probabilistic Method* Noga Alon, Joel H. Spencer, 2011-09-20 Praise for the Second Edition Serious researchers in combinatorics or algorithm design will wish to read the book in its entirety the book may also be enjoyed on a lighter level since the different chapters are largely independent and so it is possible to pick out gems in one's own area Formal Aspects of Computing This Third Edition of The Probabilistic Method reflects the most recent developments in the field while maintaining the standard of excellence that established this book as the leading reference on probabilistic methods in combinatorics Maintaining its clear writing style illustrative examples and practical exercises this new edition emphasizes methodology enabling readers to use probabilistic techniques for solving problems in such fields as theoretical computer science mathematics and statistical physics The book begins with a description of tools applied in probabilistic arguments including basic techniques that use expectation and variance as well as the more recent applications of martingales and correlation inequalities Next the authors examine where probabilistic techniques have been applied successfully exploring such topics as discrepancy and random graphs circuit complexity computational geometry and derandomization of randomized algorithms Sections labeled The Probabilistic Lens offer additional insights into the application of the probabilistic approach and the appendix has been updated to include methodologies for finding lower bounds for Large Deviations The Third Edition also features A new chapter on graph property testing which is a current topic that incorporates combinatorial probabilistic and algorithmic techniques An elementary approach using probabilistic techniques to the powerful Szemerédi Regularity Lemma and its applications New sections devoted to percolation and liar

games A new chapter that provides a modern treatment of the Erdős-Rényi phase transition in the Random Graph Process

Written by two leading authorities in the field *The Probabilistic Method* Third Edition is an ideal reference for researchers in combinatorics and algorithm design who would like to better understand the use of probabilistic methods The book's numerous exercises and examples also make it an excellent textbook for graduate level courses in mathematics and computer science

**The Probabilistic Method** Noga Alon, Joel H. Spencer, 2015-11-02 Praise for the Third Edition Researchers of any kind of extremal combinatorics or theoretical computer science will welcome the new edition of this book MAA Reviews Maintaining a standard of excellence that establishes *The Probabilistic Method* as the leading reference on probabilistic methods in combinatorics the Fourth Edition continues to feature a clear writing style illustrative examples and illuminating exercises The new edition includes numerous updates to reflect the most recent developments and advances in discrete mathematics and the connections to other areas in mathematics theoretical computer science and statistical physics Emphasizing the methodology and techniques that enable problem solving *The Probabilistic Method* Fourth Edition begins with a description of tools applied to probabilistic arguments including basic techniques that use expectation and variance as well as the more advanced applications of martingales and correlation inequalities The authors explore where probabilistic techniques have been applied successfully and also examine topical coverage such as discrepancy and random graphs circuit complexity computational geometry and derandomization of randomized algorithms Written by two well known authorities in the field the Fourth Edition features Additional exercises throughout with hints and solutions to select problems in an appendix to help readers obtain a deeper understanding of the best methods and techniques New coverage on topics such as the Local Lemma Six Standard Deviations result in Discrepancy Theory Property B and graph limits Updated sections to reflect major developments on the newest topics discussions of the hypergraph container method and many new references and improved results *The Probabilistic Method* Fourth Edition is an ideal textbook for upper undergraduate and graduate level students majoring in mathematics computer science operations research and statistics The Fourth Edition is also an excellent reference for researchers and combinatorists who use probabilistic methods discrete mathematics and number theory Noga Alon PhD is Baumritter Professor of Mathematics and Computer Science at Tel Aviv University He is a member of the Israel National Academy of Sciences and Academia Europaea A coeditor of the journal *Random Structures and Algorithms* Dr Alon is the recipient of the Polya Prize The Gödel Prize The Israel Prize and the EMET Prize Joel H Spencer PhD is Professor of Mathematics and Computer Science at the Courant Institute of New York University He is the cofounder and coeditor of the journal *Random Structures and Algorithms* and is a Sloan Foundation Fellow Dr Spencer has written more than 200 published articles and is the coauthor of *Ramsey Theory* Second Edition also published by Wiley

*Ten Lectures on the Probabilistic Method* Joel Spencer, 1994-01-01 This update of the 1987 title of the same name is an examination of what is currently known about the probabilistic method written by one of its principal developers Based on

the notes from Spencer's 1986 series of ten lectures this new edition contains an additional lecture The Janson Inequalities These inequalities allow accurate approximation of extremely small probabilities A new algorithmic approach to the Lovasz Local Lemma attributed to Jozsef Beck has been added to Lecture 8 as well Ten Lectures on the Probabilistic Method Joel H. Spencer, 1987 *Graph Colouring and the Probabilistic Method* Michael Molloy, Bruce Reed, 2013-06-29 Over the past decade many major advances have been made in the field of graph colouring via the probabilistic method This monograph provides an accessible and unified treatment of these results using tools such as the Lovasz Local Lemma and Talagrand's concentration inequality The topics covered include Kahn's proofs that the Goldberg Seymour and List Colouring Conjectures hold asymptotically a proof that for some absolute constant  $C$  every graph of maximum degree  $\Delta$  has a  $\Delta/C$  total colouring Johansson's proof that a triangle free graph has a  $O(\Delta/\log \Delta)$  colouring algorithmic variants of the Local Lemma which permit the efficient construction of many optimal and near optimal colourings This begins with a gentle introduction to the probabilistic method and will be useful to researchers and graduate students in graph theory discrete mathematics theoretical computer science and probability The Probabilistic Method in Combinatorics Researcher in combinatorics He, 2021 The probabilistic method is the art of introducing probability to prove results that often do not involve randomness to begin with In this thesis we present four applications of this powerful technique which has become one of the cornerstones of modern combinatorics First we prove a new lower bound for online Ramsey numbers giving for the first time an exponential separation between the lower bounds for classical and online Ramsey numbers Informally this means that it is quite difficult to adaptively find a monochromatic clique in an edge coloring of a large complete graph Next we determine the growth rate of a certain off diagonal hypergraph Ramsey number answering a question of Erdős and Hajnal from 1972 This is the first nontrivial hypergraph Ramsey number whose exponential order has been determined The proof introduces a new random model for hypergraphs and relies heavily on the entropy method Third we apply the entropy method to extremal graph theory proving Tomescu's graph coloring conjecture from 1971 This determines the maximum number of proper  $k$  colorings of any graph with chromatic number  $k$  and  $n$  vertices In the proof we use an entropy inequality related to sequential importance sampling an estimation technique from statistics Finally we present a result in probabilistic combinatorics outside graph theory An  $n$  permutation is called  $k$  universal if it contains every  $k$  permutation as a pattern and it is known that the shortest  $k$  universal permutation has length  $O(k^2)$  It was suggested by Alon that actually almost all  $n$  permutations are  $k$  universal for some  $n = O(k^2)$  and he proved that a random permutation of length  $O(k^2 \log k)$  is  $k$  universal with high probability Using a structure versus randomness approach we improve this bound to  $O(k^2 \log \log k)$  almost closing the gap to the conjecture The Probabilistic Method and Random Graphs Brian Ketelboeter, 2012 *Probabilistic Methods for Algorithmic Discrete Mathematics* Michel Habib, 1998-08-19 The book gives an accessible account of modern probabilistic methods for analyzing combinatorial structures and algorithms Each topic is approached in a didactic manner but

the most recent developments are linked to the basic material Extensive lists of references and a detailed index will make this a useful guide for graduate students and researchers Special features included a simple treatment of Talagrand inequalities and their applications an overview and many carefully worked out examples of the probabilistic analysis of combinatorial algorithms a discussion of the exact simulation algorithm in the context of Markov Chain Monte Carlo Methods a general method for finding asymptotically optimal or near optimal graph colouring showing how the probabilistic method may be fine tuned to exploit the structure of the underlying graph a succinct treatment of randomized algorithms and derandomization techniques

**Graph Colouring and the Probabilistic Method** Michael Molloy, Bruce Reed, 2002 Over the past decade many major advances have been made in the field of graph colouring via the probabilistic method This monograph provides an accessible and unified treatment of these results using tools such as the Lovasz Local Lemma and Talagrand's concentration inequality The topics covered include Kahn's proofs that the Goldberg Seymour and List Colouring Conjectures hold asymptotically a proof that for some absolute constant  $C$  every graph of maximum degree  $\Delta$  has a  $\Delta/C$  total colouring Johansson's proof that a triangle free graph has a  $O(\Delta \log \Delta)$  colouring algorithmic variants of the Local Lemma which permit the efficient construction of many optimal and near optimal colourings This begins with a gentle introduction to the probabilistic method and will be useful to researchers and graduate students in graph theory discrete mathematics theoretical computer science and probability

**Probabilistic Method, The. Wiley-Interscience Series in Discrete Mathematics and Optimization** Joel Spencer, 2008 This Third Edition of The Probabilistic Method reflects the most recent developments in the field while maintaining the standard of excellence that established this book as the leading reference on probabilistic methods in combinatorics Maintaining its clear writing style illustrative examples and practical exercises this new edition emphasizes methodology enabling readers to use probabilistic techniques for solving problems in such fields as theoretical computer science mathematics and statistical physics This book begins with a description of tools applied in probabilistic arguments including basic techniques that use expectation and variance as well as the more recent applications of martingales and correlation inequalities Next the authors examine where probabilistic techniques have been applied successfully exploring such topics as discrepancy and random graphs circuit complexity computational geometry and derandomization of randomized algorithms Sections labeled The Probabilistic Lens offer additional insights into the application of the probabilistic approach and the appendix has been updated to include methodologies for finding lower bounds for Large Deviations The Third Edition also features a new chapter on graph property testing which is a current topic that incorporates combinatorial probabilistic and algorithmic techniques an elementary approach using probabilistic techniques to the powerful Szemerédi Regularity Lemma and its applications new sections devoted to percolation and liar games and a new chapter that provides a modern treatment of the Erdős-Rényi phase transition in the Random Graph Process Written by two leading authorities in the field The Probabilistic Method Third Edition

is an ideal reference for researchers in combinatorics and algorithm design who would like to better understand the use of probabilistic methods. The book's numerous exercises and examples also make it an excellent textbook for graduate level courses in mathematics and computer science.

The Probabilistic Method and the Regularity Lemma, 2004     The Probabilistic Method and Tournaments Stacie L. Smith, 1998     Some Applications of the Probabilistic Method to Design Theory David A. Grable, 1992     **The Probabilistic Method** Jiří Matoušek, Jan Vondrák, 2001     Applications of the Probabilistic Method to Random Graphs Vishal Sanwalani, 2005     **Probabilistic and Combinatorial Techniques: Advanced Problem Solving** Carson Graves, 2021-11-16

Probabilistic technique is a nonconstructive method used to prove the existence of a specified type of mathematical object. It works by showing that if one randomly selects objects from a specified class, the probability that the result is of the given kind is strictly greater than zero. The probabilistic method is applied in various areas of mathematics such as number theory, linear algebra, and real analysis, as well as computer science and information theory. It is mainly used in combinatorics, which deals primarily with counting both as a means and an end in obtaining results. It also deals with some properties of finite structures. It is used in various areas like logic, statistical physics, evolutionary biology, computer science, etc. Different approaches, evaluations, methodologies, and advanced studies on probabilistic and combinatorial techniques have been included in this book. It traces the progress of this field and highlights some of its key concepts and applications. This book aims to equip students and experts with the advanced topics and upcoming models in this area.

The Probabilistic Method for Upper Bounds in Domination Theory Anush Poghosyan, 2010

Discrete Probability Models and Methods Pierre Brémaud, 2017-01-31

The emphasis in this book is placed on general models: Markov chains, random fields, random graphs, universal methods, the probabilistic method, the coupling method, the Stein-Chen method, martingale methods, the method of types, and versatile tools. Chernoff's bound, Hoeffding's inequality, Hoeffding's inequality, whose domain of application extends far beyond the present text. Although the examples treated in the book relate to the possible applications in the communication and computing sciences, in operations research, and in physics, this book is in the first instance concerned with theory. The level of the book is that of a beginning graduate course. It is self-contained, the prerequisites consisting merely of basic calculus, series, and basic linear algebra, matrices. The reader is not assumed to be trained in probability, since the first chapters give in considerable detail the background necessary to understand the rest of the book.

Probabilistic Methods in combinatorics Paul Erdős, Joel Spencer, 1974

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