Enumeration of Graphs on Surfaces

Mihyun Kang

Institute of Discrete Mathematics



Workshop on Enumerative Combinatorics, ESI, 16-20 October 2017

Part I

- Decomposition along connectivity
 - Recursive method
 - Singularity analysis
 - Saddle-point method

Part II

- Core-Kernel approach
 - Combinatorial Laplace's method
- Gaussian matrix integral method

Graphs on Surfaces

- Let S_g be the orientable surface of genus g
- Graphs on \mathbb{S}_g
 - = Graphs that are *embeddable* on \mathbb{S}_g
 - = Graphs that can be drawn on S_g without crossing edges

Examples include

- ▷ Forests = acyclic graphs
- \triangleright Planar graphs = graphs that are embeddable on the sphere \mathbb{S}_0

.

Graphs on Surfaces

- Let S_g be the orientable surface of genus g
- Graphs on S_g
 - = Graphs that are *embeddable* on \mathbb{S}_g
 - = Graphs that can be drawn on S_g without crossing edges

Examples include

▷ Forests = acyclic graphs

 $\triangleright~$ Planar graphs = graphs that are embeddable on the sphere \mathbb{S}_0

• Vertex-labelled graphs on \mathbb{S}_g with vertex set $[n] := \{1, \dots, n\}$

How many trees (= acyclic connected graphs) are there?



How many trees (= acyclic connected graphs) are there?



How many trees (= acyclic connected graphs) are there?



How many trees (= acyclic connected graphs) are there?



Let t(n) be the number of rooted trees with vertex set [n]

How many trees (= acyclic connected graphs) are there?



Let t(n) be the number of rooted trees with vertex set [n]

$$\frac{t(n)}{n} = \sum_{i} {n-2 \choose i-1} t(i)$$

How many trees (= acyclic connected graphs) are there?



Let *t*(*n*) be the number of rooted trees with vertex set [*n*]

$$\frac{t(n)}{n} = \sum_{i} {n-2 \choose i-1} t(i) \frac{t(n-i)}{n-i}$$

How many trees (= acyclic connected graphs) are there?



Let t(n) be the number of rooted trees with vertex set [n]

$$\frac{t(n)}{n} = \sum_{i} {n-2 \choose i-1} t(i) \frac{t(n-i)}{n-i}$$

> Polynomial time algorithm to compute the exact number

• planar graphs

[BODIRSKY-GRÖPL-K. 07]

Uniform sampling algorithm

[FLAJOLET-ZIMMERMAN-VAN CUTSEM 94]

```
Generate(n): returns a random tree on [n]
      choose a root vertex r with probability \frac{1}{n}
      return Generate(n, r)
Generate(n, r): returns a random tree on [n] with the root vertex r
     choose the order i of the subtree with prob. \frac{n}{t(n)} \binom{n-2}{i-1} t(i) \frac{t(n-i)}{(n-i)}
      let s = \min([n] \setminus \{r\})
     choose a random subset \{s\} \subseteq \{w_1, \ldots, w_i\} \subseteq [n] \setminus \{r\} (with rel. order)
      let \{v_1, \ldots, v_{n-i}\} = [n] \setminus \{w_1, \ldots, w_i\} (with relative order)
      T_1 = \text{Generate}(i); relabel vertex j in T_1 with w_i (r' = \text{root} vertex of T_1)
      T_2 = \text{Generate}(n - i, r); relabel vertex j \neq r in T_2 with v_i
     return T_1 \cup T_2 \cup \{(r, w_{r'})\} with marked r
```



Generating Function for Rooted Trees



Let T(z) be the exponential generating function for rooted trees:

$$T(z) = \sum_{n} \frac{t(n)}{n!} z^{n}$$

Generating Function for Rooted Trees



Let T(z) be the exponential generating function for rooted trees:

$$T(z) = \sum_{n} \frac{t(n)}{n!} z^{n}$$

Then

$$T(z) = z \left(\frac{T(z)^3}{3!} \right)$$

Generating Function for Rooted Trees



Let T(z) be the exponential generating function for rooted trees:

$$T(z) = \sum_{n} \frac{t(n)}{n!} z^{n}$$

Then

$$T(z) = z \left(1 + T(z) + \frac{T(z)^2}{2!} + \frac{T(z)^3}{3!} + \cdots \right) = z e^{T(z)}$$

[FLAJOLET-SEDGEWICK 09]

View $T : z \to T(z)$ as a complex-valued function (which is analytic at z = 0).

Let $z = \psi(u)$ be the functional inverse of u = T(z), i.e.

$$\psi \circ T = T \circ \psi = \text{Id}.$$

Then we have $\psi(u) = ue^{-u}$, since $T(z) = z e^{T(z)}$, and

$$\exists u_0 \in (0,\infty)$$
 with $\psi'(u_0) = 0, \, \psi''(u_0) \neq 0,$

in fact, $u_0 = 1$, $z_0 = \psi(1) = e^{-1}$, $\psi'(1) = 0$, $\psi''(1) = -e^{-1}$.

[FLAJOLET-SEDGEWICK 09]

View $T : z \to T(z)$ as a complex-valued function (which is analytic at z = 0).

Let $z = \psi(u)$ be the functional inverse of u = T(z), i.e.

$$\psi \circ T = T \circ \psi = \text{Id}.$$

Then we have $\psi(u) = ue^{-u}$, since $T(z) = z e^{T(z)}$, and

$$\exists u_0 \in (0,\infty)$$
 with $\psi'(u_0) = 0, \, \psi''(u_0) \neq 0,$

in fact, $u_0 = 1$, $z_0 = \psi(1) = e^{-1}$, $\psi'(1) = 0$, $\psi''(1) = -e^{-1}$.

The Taylor expansion of the function $\psi: u \rightarrow ue^{-u}$ at $u_0 = 1$

$$\psi(u) = \psi(u_0) + \frac{1}{2}\psi''(u_0)(u-u_0)^2 + \cdots = \frac{1}{e} - \frac{1}{2e}(u-1)^2 + \cdots$$

From local quadratic dependency between $z = \psi(u)$ and u = T(z)

$$(u-1)^2 \sim -2e\left(\psi(u)-\frac{1}{e}\right)$$

From local quadratic dependency between $z = \psi(u)$ and u = T(z)

$$(T(z)-1)^2 = (u-1)^2 \sim -2e(\psi(u)-\frac{1}{e}) = 2(1-ez)$$

and the property that T(z) is increasing along the real axis, we obtain

$$T(z)-1 ~\sim~ -\sqrt{2 \left(1-ez
ight)}.$$

From local quadratic dependency between $z = \psi(u)$ and u = T(z)

$$(T(z)-1)^2 = (u-1)^2 \sim -2e(\psi(u)-\frac{1}{e}) = 2(1-ez)$$

and the property that T(z) is increasing along the real axis, we obtain

$$T(z)-1 ~\sim~ -\sqrt{2 ~(1-ez)}.$$

Applying Transfer Theorem to Δ -analytic function T(z), we obtain

$$\frac{t(n)}{n!} = [z^n] T(z) \sim -[z^n] \left(2(1-ez) \right)^{1/2} = \frac{1}{\sqrt{2\pi}} n^{-3/2} e^n$$

and the number t(n) of rooted trees with vertex set [n] satisfies

$$t(n) \sim \frac{1}{\sqrt{2\pi}} n^{-3/2} e^n n!$$

Generating Functions for Planar Graphs

Graphs = set of connected components

 $G(z) = \exp(C(z))$

Connected graphs \iff block structure $zC'(z) = z \exp(B'(zC'(z)))$

[HARARY-PALMER 78]

2-connected graphs \iff networks

[TRAKHTENBROT 58; TUTTE 63; WALSH 82]





 $\frac{\partial B(z,y)}{\partial y} = \frac{z^2(1+N(z,y))}{2(1+y)}$ $\frac{zN^2}{1+zN} - \log \frac{1+N}{1+v} + \frac{M(z,N)}{2zN^2} = 0$

3-conn. planar graphs \iff *c*-nets

[MULLIN-SCHELLENBERG 68]

$$M(z, y) = z^2 y^2 \left(\frac{1}{1+zy} + \frac{1}{1+y} - 1 - \frac{(1+u)^2(1+v)^2}{(1+u+v)^3} \right)$$
$$u = zy(1+v)^2, \quad v = y(1+u)^2$$

Singularity Analysis

Difficulty: analytic integration of implicitly defined function

$$B(z,y) = \frac{z^2}{2} \int_0^y \frac{1+N(z,t)}{1+t} dt, \qquad \frac{zN^2}{1+zN} - \log \frac{1+N}{1+y} + \frac{M(z,N)}{2z^2N} = 0$$

$$N(z,y) = \text{analytic part} + g(y)(1-z/\rho(y))^{3/2}$$

Singularity Analysis

Difficulty: analytic integration of implicitly defined function

$$B(z,y) = \frac{z^2}{2} \int_0^y \frac{1+N(z,t)}{1+t} dt, \qquad \frac{zN^2}{1+zN} - \log \frac{1+N}{1+y} + \frac{M(z,N)}{2z^2N} = 0$$

$$N(z,y) = \text{analytic part} + g(y)(1-z/\rho(y))^{3/2}$$

▷ inverse function of *y* [BODIRSKY-GIMÉNEZ-K.-NOY 07 (SP); GIMÉNEZ-NOY 09 (PLANAR)]

$$y = y(z, N) := -1 + (1 + N) \exp\left(\frac{zN^2}{1 + zN} + \frac{M(z, N)}{2z^2N}\right)$$

B(z, y) = analytic part + h(y) $\left(1 - z/\rho(y)\right)^{5/2}$

'meta-theorem' with help of implicit functions [DRMOTA 09]

▷ dissymmetry theorem for tree-like structures [CHAPUY-FUSY-K.-SHOILEKOVA 08] $C(z) = C_{\circ}(z) + C_{\circ-\circ}(z) - C_{\circ\to\circ}(z)$

'combinatorial' integration instead of analytic one $C(z) = \int_0^z C'(t) dt$

Asymptotic Number of Graphs on Surfaces

[Giménez-Noy 09]

The number p(n) of planar graphs with vertex set [n] satisfies

$$p(n) \sim \alpha n^{-rac{7}{2}} \gamma^n n!$$

where $\alpha > 0$ and $\gamma \doteq 27.23$ are analytic constants.

Asymptotic Number of Graphs on Surfaces

[Giménez-Noy 09]

The number p(n) of planar graphs with vertex set [n] satisfies

$$p(n) \sim \alpha n^{-rac{7}{2}} \gamma^n n!$$

where $\alpha > 0$ and $\gamma \doteq 27.23$ are analytic constants.

[Chapuy-Fusy-Giménez-Mohar-Noy 11]

The number $s_q(n)$ of graphs on \mathbb{S}_q with vertex set [n] satisfies

$$s_g(n) \sim \alpha_g n^{\frac{5g}{2}-\frac{7}{2}} \gamma^n n!$$

where $\alpha_q > 0$ is an analytic constant and γ is the same as for the planar case.

Part I

Decomposition along connectivity

- Recursive method
- Singularity analysis
- Saddle-point method

Block-Stable Graphs

- A block of a graph G is a maximal 2-connected subgraph of G.
- A class \mathcal{G} of graphs is block-stable if it
 - (1) contains a graph consisting of one edge and its two end vertices
 (2) satisfies property that *G* belongs to *G* iff all its blocks belong to *G*
- Examples of classes of block-stable graphs include classes of graphs specified by a finite list of forbidden 2-conn. minors
 - \triangleright Forests = class of graphs with K_3 as a forbidden minor
 - ▷ Planar graphs = class of graphs with K_5 , $K_{3,3}$ as forbidden minors

.

Block-Stable Graphs

- A block of a graph G is a maximal 2-connected subgraph of G.
- A class *G* of graphs is block-stable if it

.

- (1) contains a graph consisting of one edge and its two end vertices
 (2) satisfies property that *G* belongs to *G* iff all its blocks belong to *G*
- Examples of classes of block-stable graphs include classes of graphs specified by a finite list of forbidden 2-conn. minors
 - \triangleright Forests = class of graphs with K_3 as a forbidden minor
 - $\triangleright~$ Planar graphs ~ = class of graphs with ${\it K}_5,~{\it K}_{3,3}$ as forbidden minors

• Classes of vertex-labelled block-stable graphs with vertex set [n]

Generating Functions for Block-Stable Graphs

Let S(n) denote a class of block-stable graphs with vertex set [n] and let $S(z) = \sum_{n} \frac{|S(n)|}{n!} z^{n}$ be its exponential generating function.

Then S(z) features a universal behaviour

$$S(z) = G(\phi(z))$$

$$G(z) = \exp(z - zB'(z) + B(z))$$

$$f(z) = \exp(B'(z))$$

$$\phi(z) = z f(\phi(z))$$

where B(z) = generating function for 2-connected ones

Generating Functions for Block-Stable Graphs

Let S(n) denote a class of block-stable graphs with vertex set [n] and let $S(z) = \sum_{n} \frac{|S(n)|}{n!} z^{n}$ be its exponential generating function.

Then S(z) features a universal behaviour

$$S(z) = G(\phi(z))$$

$$G(z) = \exp(z - zB'(z) + B(z))$$

$$f(z) = \exp(B'(z))$$

$$\phi(z) = z f(\phi(z))$$

where B(z) = generating function for 2-connected ones

 \triangleright Forests: $B(z) = \frac{z^2}{2}$

Planar graphs:

$$B(z) = B_0 + B_2 \left(1 - \frac{z}{\rho}\right) + B_4 \left(1 - \frac{z}{\rho}\right)^2 + B_5 \left(1 - \frac{z}{\rho}\right)^{5/2} + \cdots$$

Generating Functions for Block-Stable Graphs

Let S(n) denote a class of block-stable graphs with vertex set [n] and let $S(z) = \sum_{n} \frac{|S(n)|}{n!} z^{n}$ be its exponential generating function.

Then S(z) features a universal behaviour

$$S(z) = G(\phi(z))$$

$$G(z) = \exp(z - zB'(z) + B(z))$$

$$f(z) = \exp(B'(z))$$

$$\phi(z) = z f(\phi(z))$$

where B(z) = generating function for 2-connected ones

 \triangleright Forests: $B(z) = \frac{z^2}{2}$

Planar graphs:

$$B(z) = B_0 + B_2 \left(1 - \frac{z}{\rho}\right) + B_4 \left(1 - \frac{z}{\rho}\right)^2 + B_5 \left(1 - \frac{z}{\rho}\right)^{5/2} + \cdots$$

Lagrange Inversion and Cauchy's Coefficient Formula

Let f(z), $\phi(z)$ and G(z) be power series with $f_0 \neq 0$ that satisfy

 $\phi = z f(\phi(z)).$

By Lagrange Inversion Formula we have

$$[z^{n}] \phi(z) = \frac{1}{n} [z^{n-1}] f(z)^{n}$$
$$[z^{n}] G(\phi(z)) = \frac{1}{n} [z^{n-1}] G'(z) f(z)^{n}.$$

Lagrange Inversion and Cauchy's Coefficient Formula

Let f(z), $\phi(z)$ and G(z) be power series with $f_0 \neq 0$ that satisfy

 $\phi = z f(\phi(z)).$

By Lagrange Inversion Formula we have

$$[z^{n}] \phi(z) = \frac{1}{n} [z^{n-1}] f(z)^{n}$$
$$[z^{n}] G(\phi(z)) = \frac{1}{n} [z^{n-1}] G'(z) f(z)^{n}.$$

Furthermore, by Cauchy's coefficient formula we have

$$[z^{n}] \phi(z) = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} z^{-n} f(z)^{n} dz$$
$$[z^{n}] G(\phi(z)) = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} G'(z) z^{-n} f(z)^{n} dz$$

for r > 0 smaller than the radii of convergence of f(z) and G(z).

Saddle-Point Method I

From $\phi = z f(\phi(z))$ we have

$$[z^{n}]\phi(z) = \frac{1}{n} [z^{n-1}] f(z)^{n} = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} z^{-n} f(z)^{n} dz$$
$$= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp(n (-\log z + \log f(z))) dz$$

Saddle-Point Method I

From $\phi = z f(\phi(z))$ we have

$$[z^{n}]\phi(z) = \frac{1}{n} [z^{n-1}] f(z)^{n} = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} z^{-n} f(z)^{n} dz$$
$$= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp(n (-\log z + \log f(z))) dz$$

we let r > 0 be a simple saddle-point of $a(z) = -\log z + \log f(z)$, i.e.

$$a'(r)=0, \quad a''(r)\neq 0$$

Then we have

$$[z^{n}] \phi(z) = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp(n a(z)) dz$$

= $\frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp\left(n a(r) + \frac{n a''(r)}{2} (z-r)^{2} + \cdots\right) dz$
 $\sim \frac{1}{\sqrt{2\pi a''(r)}} n^{-3/2} \exp(n a(r))$

Saddle-Point Method I

From $\phi = z f(\phi(z))$ we have

$$[z^{n}]\phi(z) = \frac{1}{n} [z^{n-1}] f(z)^{n} = \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} z^{-n} f(z)^{n} dz$$
$$= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp(n (-\log z + \log f(z))) dz$$

we let r > 0 be a simple saddle-point of $a(z) = -\log z + \log f(z)$, i.e.

$$a'(r) = 0, \quad a''(r) \neq 0 \quad \Longleftrightarrow \quad f(r) = r f'(r), \quad f''(r) \neq 0$$

Then we have

$$\begin{aligned} [z^n] \phi(z) &= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp(n \, a(z)) \, dz \\ &= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} \exp\left(n \, a(r) + \frac{n \, a''(r)}{2} (z-r)^2 + \cdots\right) \, dz \\ &\sim \frac{1}{\sqrt{2\pi a''(r)}} \, n^{-3/2} \, \exp(n \, a(r)) \, = \, \frac{1}{\sqrt{2\pi \, f''(r)/f(r)}} \, n^{-3/2} \, (r^{-1} \, f(r))^n \end{aligned}$$
Application to Rooted Trees

The generating function $T(z) = \sum_{n \in I} \frac{t(n)}{n!} z^n$ for rooted trees satisfies

$$T(z) = z e^{T(z)}$$

By Lagrange Inversion Formula we have

$$\frac{t(n)}{n!} = [z^n] T(z) = \frac{1}{n} [z^{n-1}] e^{nz} = \frac{1}{n} [z^{n-1}] \sum_k \frac{(nz)^k}{k!} = \frac{1}{n} \frac{n^{n-1}}{(n-1)!}$$

and so we obtain Cayley's formula for rooted trees

$$t(n) = n^{n-1}$$

Applying the saddle-point method we obtain

$$\frac{t(n)}{n!} = [z^n] T(z) \sim \frac{1}{\sqrt{2\pi f''(r)/f(r)}} n^{-3/2} (r^{-1} f(r))^n = \frac{1}{\sqrt{2\pi}} n^{-3/2} e^n$$

because $f(z) = e^z$ and r = 1, and thus

$$t(n) \sim \frac{1}{\sqrt{2\pi}} n^{-3/2} e^n n!$$

Saddle-Point Method II

By Lagrange inversion formula and Cauchy's coefficient formula, we have

$$\begin{aligned} [z^n]G(\phi(z)) &= \frac{1}{n} [z^{n-1}] G'(z) f(z)^n \\ &= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} G'(z) z^{-n} f(z)^n dz \\ &= \frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} G'(z) \exp(n (-\log z + \log f(z))) dz. \end{aligned}$$

Saddle-Point Method II

By Lagrange inversion formula and Cauchy's coefficient formula, we have

$$[z^{n}]G(\phi(z)) = \frac{1}{n} [z^{n-1}] G'(z) f(z)^{n}$$

= $\frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} G'(z) z^{-n} f(z)^{n} dz$
= $\frac{1}{n} \frac{1}{2\pi i} \oint_{|z|=r} G'(z) \exp(n (-\log z + \log f(z))) dz.$

If
$$f(r) = r f'(r), \quad f''(r) \neq 0, \quad G'(r) = 0 \text{ and } G''(r) \neq 0,$$

then

$$[z^{n}]G(\phi(z)) = \frac{1}{n^{2}} \frac{1}{2\pi i} \oint_{|z|=r} h(z) z^{-n} f(z)^{n} dz$$

$$\sim \frac{h(r)}{\sqrt{2\pi f''(r)/f(r)}} n^{-5/2} (r^{-1}f(r))^{n}$$

where $h(z) = \frac{d}{dz} \frac{z G'(z)}{1 - zf'(z)/f(z)}$

Generating Functions for Block-Stable Graphs

For the generating function S(z) for a class of block-stable graphs we have

$$S(z) = G(\phi(z))$$

$$G(z) = \exp(z - zB'(z) + B(z))$$

$$f(z) = \exp(B'(z))$$

$$\phi(z) = z f(\phi(z))$$

where B(z) = generating ftn for 2-conn. ones (with dominant singularity ρ)

Generating Functions for Block-Stable Graphs

For the generating function S(z) for a class of block-stable graphs we have

$$S(z) = G(\phi(z))$$

$$G(z) = \exp(z - zB'(z) + B(z))$$

$$f(z) = \exp(B'(z))$$

$$\phi(z) = z f(\phi(z))$$

where B(z) = generating ftn for 2-conn. ones (with dominant singularity ρ)

subcritical class

▷ $\rho B''(\rho) > 1 \implies \exists r \in (0, \rho) \text{ s.t. } r B''(r) = 1, \ 1 + r^2 B'''(r) > 0$

▷ forests, series-parallel graphs, ...

the other class

$$\triangleright \quad \rho \, B''(\rho) \leq 1 \implies \forall \, r \in (0,\rho), \ r \, B''(r) \neq 1$$

planar graphs

Saddle-Point Method for Subcritical Classes

[Hwang-K. 17+]

Subcritical class

$$\implies \exists r \in (0, \rho) \text{ s.t. } r B''(r) = 1, \ 1 + r^2 B'''(r) > 0$$
$$\implies \exists r \in (0, \rho) \text{ s.t. } f(r) = r f'(r), \ f''(r) \neq 0, \ G'(r) = 0, \ G''(r) \neq 0$$

$$\implies [z^n]G(\phi(z)) \sim \frac{h(r)}{\sqrt{2\pi f''(r)/f(r)}} n^{-5/2} \left(r^{-1}f(r)\right)^n,$$

where
$$h(z) = (1 + z (1 - zB''(z))) \exp (z - zB'(z) + B(z))$$

For any subcritical class of block-stable graphs

$$[z^{n}]G(\phi(z)) \sim \frac{r \exp(r - rB'(r) + B(r))}{\sqrt{2\pi (1 + r^{2}B'''(r))}} n^{-5/2} \left(r^{-1} \exp(B'(r))\right)^{n}$$

Saddle-Point Method for Subcritical Classes

[Hwang–K. 17+]

Subcritical class

$$\implies \exists r \in (0, \rho) \text{ s.t. } r B''(r) = 1, \ 1 + r^2 B'''(r) > 0$$
$$\implies \exists r \in (0, \rho) \text{ s.t. } f(r) = r f'(r), \ f''(r) \neq 0, \ G'(r) = 0, \ G''(r) \neq 0$$

$$\implies [z^n]G(\phi(z)) \sim \frac{h(r)}{\sqrt{2\pi f''(r)/f(r)}} n^{-5/2} \left(r^{-1}f(r)\right)^n,$$

where
$$h(z) = (1 + z (1 - zB''(z))) \exp (z - zB'(z) + B(z))$$

For any subcritical class of block-stable graphs

$$[z^{n}]G(\phi(z)) \sim \frac{r \exp(r - rB'(r) + B(r))}{\sqrt{2\pi (1 + r^{2}B'''(r))}} n^{-5/2} \left(r^{-1} \exp(B'(r))\right)^{n}$$

e.g. for forests,

$$f(n) ~\sim~ rac{e^{-1/2}}{\sqrt{2\pi}} ~n^{-5/2} ~e^n ~n!$$

Saddle-Point Method for Planar Graphs

The class of planar graphs does not belong to the subcritical class, i.e.

 $\rho B''(\rho) < 1 \implies \forall r \in (0, \rho), r B''(r) \neq 1$

Saddle-Point Method for Planar Graphs

The class of planar graphs does not belong to the subcritical class, i.e.

$$\rho B''(\rho) < 1 \implies \forall r \in (0, \rho), r B''(r) \neq 1$$

Applying the singular expansion of B(z)

[Hwang-K. 17+]

$$B(z) = B_0 + B_2 \left(1 - \frac{z}{\rho}\right) + B_4 \left(1 - \frac{z}{\rho}\right)^2 + B_5 \left(1 - \frac{z}{\rho}\right)^{5/2} + \cdots$$

we obtain that the number of planar graphs with vertex set [n] satisfies

$$\begin{aligned} &[z^n]G(\phi(z)) \\ &= \frac{1}{n^2} \frac{1}{2\pi i} \oint_{|z|=r} h(z) \, z^{-n} \, f(z)^n \, dz \\ &= \frac{1}{n^2} \frac{1}{2\pi i} \oint_{|z|=r} \left(1 + z \left(1 - zB''(z) \right) \right) e^{z - zB'(z) + B(z)} \, z^{-n} \, e^{B'(z)n} \, dz \\ &\sim \frac{B_5 e^{\rho + B_0 + B_2}}{\Gamma(-5/2)} \left(1 - \frac{2B_4}{\rho} \right)^{-5/2} n^{-7/2} \left(\rho e^{\rho^{-1} B_2} \right)^{-n} \\ &\sim \alpha \, n^{-7/2} \, \gamma^n \end{aligned}$$

Part I

- Decomposition along connectivity
 - Recursive method
 - Singularity analysis
 - Saddle-point method

Part II

- Core-Kernel approach
 - Combinatorial Laplace's method
- Gaussian matrix integral method

Graphs on Surfaces

$$\mathbb{S}_g \;\;=\;\;$$
 the orientable surface of genus $g \geq 0$

 $S_g(n, m) = \{ \text{graphs embeddable on } \mathbb{S}_g \text{ with vertex set } [n] \text{ and } m \text{ edges } \}$ where $m = d \frac{n}{2}$ for the average degree $d \in (0, 6)$

Dense Graphs on \mathbb{S}_g

Let $d \in (2, 6)$ be a constant (independent of *n*).

[Giménez–Noy 09] for g = 0

[Chapuy–Fusy–Giménez–Mohar–Noy 11] for $g \ge 1$

The number of graphs on \mathbb{S}_g with vertex set [n] and $m = d \frac{n}{2}$ edges satisfies

$$\left|\mathcal{S}_{g}\left(n,d\;\frac{n}{2}
ight)\right| \sim lpha_{g}(d)\;n^{\frac{5}{2}g-4}\;\gamma(d)^{n}\;n!$$

where $\alpha_g(d) > 0$ and $\gamma(d)$ is the same as the planar case



Sparse Graphs on \mathbb{S}_g

Let $\mathcal{F}(n,m) = \{ \text{ acylic graphs with vertex set } [n] \text{ and } m \text{ edges } \}$

 $S_g(n,m) = \{ \text{graphs on } \mathbb{S}_g \text{ with vertex set } [n] \text{ and } m \text{ edges } \}$

 $\mathcal{G}(n,m) = \{ \text{ graphs with vertex set } [n] \text{ and } m \text{ edges } \}$

Note that

$$\mathcal{F}(n,m) \subset \mathcal{S}_g(n,m) \subset \mathcal{G}(n,m)$$

For $d \in (0, 1)$ we have

$$\left|\mathcal{G}\left(n,d\,\frac{n}{2}\right)\right| \sim \left|\mathcal{F}\left(n,d\,\frac{n}{2}\right)\right| \sim c(d)\,n^{-3}\,\beta(d)^n\,n!$$

and therefore

$$\left|S_g\left(n,d\;\frac{n}{2}\right)\right|\;\sim\;c(d)\;n^{-3}\;\beta(d)^n\;n!$$

Sparse Graphs on \mathbb{S}_g

[K.-Luczak 12] for g=0; [K.-Moßhammer-Sprüssel 17+] for $g\geq 0$

Let $d = d(n) \in (1 - \epsilon, 2 + \epsilon)$ for $\epsilon = \epsilon(n) > 0$ with $\epsilon = o(1)$.

• (1) If
$$(d-1)n^{1/3} \to -\infty$$
, then ...
(2) If $(d-1)n^{1/3} \to c \in \mathbb{R}$, then ...
(3) If $n^{-1/3} \ll d-1 \ll 1$, then

$$\left|S_{g}\left(n,d\,\frac{n}{2}\right)\right| = \left(\frac{e}{2-d}\right)^{(2-d)\frac{n}{2}} n^{d\frac{n}{2}-\frac{1}{2}} e^{O((d-1)n^{1/3})}$$

• (4) If *d* converges to a constant in (1,2), then

$$\left|S_{g}\left(n,d\,\frac{n}{2}\right)\right| = \left(\frac{e}{2-d}\right)^{(2-d)\frac{n}{2}} n^{d\frac{n}{2}} e^{O(n^{1/3})}.$$

• (5) If $(d-2)n^{2/5} \to -\infty$, then ... (6) If $(d-2)n^{2/5} \to c \in \mathbb{R}$, then ... (7) If $n^{-2/5} \ll d-2 \ll (\log n)^{-2/3}$, then $\left| S_g\left(n, d \ \frac{n}{2}\right) \right| = (d-2)^{-\frac{3}{4}(d-2)n} n^n e^{O((d-2)n)}.$

Component Structure of Graphs on \mathbb{S}_g

Component structure of a graph from $S_g(n, m)$







tree components

unicyclic compopnents

complex components

Component Structure of Graphs on \mathbb{S}_g

Component structure of a graph from $S_g(n, m)$



 $S_g(n,m) = \#$ graphs on S_g with vertex set [n] and m edges

$$=\sum_{k,\ell}\binom{n}{k}C_g(k,k+\ell)U(n-k,m-k-\ell)$$

 $C_g(k, k + \ell) = \#$ complex graphs with vertex set [k] and $k + \ell$ edges $U(n-k, m-k-\ell) = \#$ graphs consisting of tree or unicyclic components with vertex set [n-k] and $m-k-\ell$ edges



• Complex graph G



 \implies 2-Core = maximal subgraph of G with minimum degree at least two

• Complex graph G



 \implies 2-Core = maximal subgraph of G with minimum degree at least two



- \implies 2-Core = maximal subgraph of G with minimum degree at least two
- \implies Kernel = obtained from 2-core by replacing each path by an edge



- \implies 2-Core = maximal subgraph of G with minimum degree at least two
- \implies Kernel = obtained from 2-core by replacing each path by an edge



- \implies 2-Core = maximal subgraph of G with minimum degree at least two
- \implies Kernel = obtained from 2-core by replacing each path by an edge
- *G* is embeddable on S_g if and only if its kernel is embeddable on S_g

• Construct complex graph G on S_g

• Construct complex graph G on \mathbb{S}_g by

 \triangleright choosing the kernel of G from the set of possible candidates

$$=\sum_{i,j} K_g(2\ell-j)$$

- Construct complex graph G on \mathbb{S}_g by
 - \triangleright choosing the kernel of *G* from the set of possible candidates
 - ▷ putting on its edges vertices of degree two to obtain the 2-core of G

$$=\sum_{i,j} K_g(2\ell-j) \frac{(\kappa)_i}{(2\ell-j)!} \binom{l-d\ell-1}{3\ell-j-1}$$

- Construct complex graph G on \mathbb{S}_g by
 - \triangleright choosing the kernel of *G* from the set of possible candidates
 - ▷ putting on its edges vertices of degree two to obtain the 2-core of G
 - adding a forest rooted at vertices of the 2-core of G

$$= \sum_{i,j} K_g(2\ell - j) \frac{(k)_i}{(2\ell - j)!} \binom{i - a \, \ell - 1}{3\ell - j - 1} i \, k^{k-i-1}$$

Combinatorial Laplace's method

In order to to analyse a sum of the form

$$S(n) = \sum_{i \in I_n} Q(i) R(n-i)$$

Combinatorial Laplace's method

In order to to analyse a sum of the form

$$S(n) = \sum_{i \in I_n} Q(i) R(n-i) = \sum_{i \in I_n} \exp(\log(Q(i) R(n-i))),$$

we let $A_n(i) = \log(Q(i) R(n-i))$ and r > 0 be a simple 'saddle-point' of A(i)

$$A'_n(r) = 0, \quad A''_n(r) \neq 0$$
 (in fact $A''_n(r) < 0$)

and estimate

$$\begin{split} S(n) \ &= \ \sum_{i \in I_n} \ \exp\left(A_n(i)\right) \ &= \ \sum_{i \in I_n} \ \exp\left(A_n(r) + \frac{A''_n(r)}{2}(i-r)^2 + \cdots\right)\right) \\ &\sim \ \exp\left(A_n(r)\right) \ \sum_{i=r+O\left(\sqrt{1/|A''_n(r)|}\right)} \ \exp\left(-\frac{|A''_n(r)|}{2}(i-r)^2 + \cdots\right) \\ &\sim \ \exp\left(A_n(r)\right) \ \sqrt{\frac{2\pi}{|A''_n(r)|}} \end{split}$$

Combinatorial Laplace's method

In order to to analyse a sum of the form

$$S(n) = \sum_{i \in I_n} Q(i) R(n-i) = \sum_{i \in I_n} \exp(\log(Q(i) R(n-i))),$$

we let $A_n(i) = \log(Q(i) R(n-i))$ and r > 0 be a simple 'saddle-point' of A(i)

$$A'_n(r) = 0, \quad A''_n(r) \neq 0$$
 (in fact $A''_n(r) < 0$)

and estimate

$$\begin{split} S(n) &= \sum_{i \in I_n} \exp\left(A_n(i)\right) = \sum_{i \in I_n} \exp\left(A_n(r) + \frac{A''_n(r)}{2}(i-r)^2 + \cdots\right) \\ &\sim \exp\left(A_n(r)\right) \sum_{i=r+O\left(\sqrt{1/|A''_n(r)|}\right)} \exp\left(-\frac{|A''_n(r)|}{2}(i-r)^2 + \cdots\right) \\ &\sim \exp\left(A_n(r)\right) \sqrt{\frac{2\pi}{|A''_n(r)|}} \qquad (\ this \ would \ be \ an \ ideal \ scenario) \end{split}$$

Hunt for Optimal Main Contribution

[K.- MOSSHAMMER-SPRÜSSEL 17+]

In order to to analyse a sum of the form

$$S(n) = \sum_{i \in I_n} \exp(A_n(i))$$

we determine an *optimal* interval $J_n \subset I_n$ in the sense that it should be

▷ large enough so as to provide the main contribution to S(n), i.e.

$$\sum_{i\in I_n\setminus J_n} A_n(i) = o(S(n))$$

> as small as possible so as to yield stronger concentration results

 $C_g(k, k + \ell) = \#$ complex graphs on \mathbb{S}_g with vertex set [k] and $k + \ell$ edges

$$= \sum_{i,j} K_g(2\ell - j) \frac{(k)_i}{(2\ell - j)!} \binom{i - a \, \ell - 1}{3\ell - j - 1} \, i \, k^{k - i - 1}$$

in which the main contribution comes from the terms

core-size
$$i = (1 + O(\sqrt{\ell/k}) + O(1/\sqrt{\ell}))\sqrt{3k\ell}$$
 and $j = \Theta(\sqrt{\ell^3/k})$

Graphs on \mathbb{S}_g

 $|\mathcal{S}_g(n,m)| = \#$ graphs on \mathbb{S}_g with vertex set [n] and $m = d \frac{n}{2}$ edges for $n^{-1/3} \ll d - 1 \ll 1$

$$= \sum_{k,\ell} {n \choose k} C_g(k,k+\ell) U(n-k,m-k-\ell) \\ = \left(\frac{e}{2-d}\right)^{(2-d)\frac{n}{2}} n^{d\frac{n}{2}-\frac{1}{2}} e^{O((d-1)n^{1/3})}$$

in which the main contribution comes from the terms

complex-size k = (1 + o(1)) (d - 1) nexcess & kernel-size $\ell = \Theta((d - 1) n^{1/3})$ core-size $i = \Theta((d - 1) n^{2/3})$

Two Critical Periods in 'Evolution' of $R_g(n, m)$

L(d) = # vertices in largest component in $\mathbf{R}_g(n, m)$ with $m = d \frac{n}{2}$ where $d \in (0, 6)$

[K.–Moßhammer–Sprüssel 17+] for
$$g \ge 1$$

for a = 0



critical period: $d = 1 + O(n^{-\frac{1}{3}})$

first critical period: $d = 1 + O(n^{-\frac{1}{3}})$ second critical period: $d = 2 + O(n^{-\frac{2}{5}})$

Part I

- Decomposition along connectivity
 - Recursive method
 - Singularity analysis
 - Saddle-point method

Part II

- Core-Kernel approach
 - Combinatorial Laplace's method
- Gaussian matrix integral method

Gaussian Integral

The Gaussian integral is defined by

$$\langle f \rangle = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-\frac{x^2}{2}} dx.$$

For example, we have

$$\langle x^n \rangle = \begin{cases} (n-1)!! & \text{if } n \text{ is even} \\ 0 & \text{if } n \text{ is odd} \end{cases}$$



Gaussian Matrix Integral

Let \mathcal{H}_N = set of $N \times N$ Hermitian matrices $M = (M_{ij})$, i.e., $M_{ij} = \overline{M}_{ji}$ and $dM = \prod_i dM_{ii} \prod_{i < j} d \operatorname{Re}(M_{ij}) d \operatorname{Im}(M_{ij})$ the Haar measure on \mathcal{H}_N .

The Gaussian matrix integral is defined by

$$\langle f \rangle = \frac{\int_{\mathcal{H}_N} f(M) e^{-N \operatorname{Tr}(\frac{M^2}{2})} dM}{\int_{\mathcal{H}_N} e^{-N \operatorname{Tr}(\frac{M^2}{2})} dM}.$$
Gaussian Matrix Integral

Let \mathcal{H}_N = set of $N \times N$ Hermitian matrices $M = (M_{ij})$, i.e., $M_{ij} = \overline{M}_{ji}$ and $dM = \prod_i dM_{ii} \prod_{i < j} d \operatorname{Re}(M_{ij}) d \operatorname{Im}(M_{ij})$ the Haar measure on \mathcal{H}_N .

The Gaussian matrix integral is defined by

$$\langle f \rangle = \frac{\int_{\mathcal{H}_N} f(M) e^{-N \operatorname{Tr}(\frac{M^2}{2})} dM}{\int_{\mathcal{H}_N} e^{-N \operatorname{Tr}(\frac{M^2}{2})} dM}$$

Using the source integral $\langle e^{\operatorname{Tr}(MS)} \rangle = e^{\frac{\operatorname{Tr}(S^2)}{2N}}$, we obtain

$$\langle M_{ij}M_{kl}\rangle = \frac{\partial}{\partial S_{ji}}\frac{\partial}{\partial S_{lk}}\langle e^{\mathrm{Tr}(MS)}\rangle\Big|_{S=0} = \frac{\partial}{\partial S_{ji}}\frac{\partial}{\partial S_{lk}}e^{\frac{\mathrm{Tr}(S^2)}{2N}}\Big|_{S=0} = \frac{\delta_{il}\delta_{jk}}{N}$$

where M_{ij} are the entries of the Hermitian matrix $M = (M_{ij}) \in \mathcal{H}_N$.

Gaussian Matrix Integral and Wick's Theorem

Recall that for a Hermitian matrix $M = (M_{ij}) \in \mathcal{H}_N$ we have

$$\langle M_{ij}M_{kl}\rangle = \frac{\partial}{\partial S_{ji}}\frac{\partial}{\partial S_{lk}}\langle e^{\mathrm{Tr}(MS)}\rangle\Big|_{S=0} = \frac{\partial}{\partial S_{ji}}\frac{\partial}{\partial S_{lk}}e^{\frac{\mathrm{Tr}(S^2)}{2N}}\Big|_{S=0} = \frac{\delta_{il}\delta_{jk}}{N}$$

[WICK 50]

Let $M = (M_{ij}) \in \mathcal{H}_N$ and *I* be a multiset of elements of $N \times N$. Then

$$\langle \sum_{I} c_{I} \prod_{ij \in I} M_{ij} \rangle = \sum_{I} c_{I} \sum_{\text{pairing } P \subset I^{2}} \prod_{(ij,kl) \in P} \langle M_{ij} M_{kl} \rangle$$

$$= \sum_{I} c_{I} \sum_{\text{pairing } P \subset I^{2}} \prod_{(ij,kl) \in P} \frac{\delta_{il} \delta_{jk}}{N}$$

Pictorial Interpretation

['t HOOFT 74; BRÉZIN-ITZYKSON-PARISI-ZUBER 78; DI FRANCESCO 04 . . .]

Pictorial interpretation of $\langle M_{ij}M_{kl} \rangle = \frac{\delta_{il}\delta_{jk}}{N}$



Pictorial Interpretation for Matrix Integral of Trace

The Gaussian matrix integral of $Tr(M^n) = \sum_{1 \le i_1, i_2, \cdots, i_n \le N} M_{i_1 i_2} M_{i_2 i_3} \cdots M_{i_n i_1}$ satisfies

$$\langle \operatorname{Tr}(\boldsymbol{M}^{n}) \rangle = \langle \sum_{1 \leq i_{1}, i_{2}, \cdots, i_{n} \leq N} \boldsymbol{M}_{i_{1}i_{2}} \boldsymbol{M}_{i_{2}i_{3}} \cdots \boldsymbol{M}_{i_{n}i_{1}} \rangle$$

$$= \sum_{1 \leq i_{1}, i_{2}, \cdots, i_{n} \leq N} \sum_{P} \prod_{(i_{k}i_{k+1}, i_{1}i_{l+1}) \in P} \frac{\delta_{i_{k}i_{l+1}}\delta_{i_{l}i_{k+1}}}{N}$$

 \Leftrightarrow

where *P* is a partition of $\{i_1 i_2, i_2 i_3, \cdots, i_n i_1\}$ into pairs.

$$\langle M_{i_1i_2}M_{i_2i_3}\cdots M_{i_ni_1} \rangle$$

Fat Graphs and Maps

['t HOOFT 74; BRÉZIN-ITZYKSON-PARISI-ZUBER 78; DI FRANCESCO 04 . . .]

$$\langle \operatorname{Tr}(M^n) \rangle = \sum_{1 \le i_1, i_2, \cdots, i_n \le N} \sum_{P} \prod_{(i_k i_{k+1}, i_l i_{l+1}) \in P} \frac{\delta_{i_k i_{l+1}} \delta_{i_l i_{k+1}}}{N}$$

A pairing *P* with non-zero contribution to $\langle \operatorname{Tr}(M^n) \rangle$ \iff a fat graph with one island and *n*/2 fat edges ordered cyclically. It defines uniquely an embedding on a surface: a map!



Matrix Integral for Maps

Let F be a map with one vertex, e(F) edges, and f(F) faces.

- The edges contribute $N^{-e(F)}$, since each edge contributes N^{-1} .
- The faces contribute *N*^{*f*(*F*)}, since each face attains independently any index from 1 to *N*.



where the sum is over all maps F with one vertex.

Matrix Integral for Maps and Graphs on Surfaces

For example,

$$\langle \left[\operatorname{Tr}(M^3) Z_3\right]^4 \left[\operatorname{Tr}(M^2) Z_2\right]^3 \rangle = \sum_F N^{f(F)-e(F)} Z_3^4 Z_2^3,$$

where the sum is over all maps F with

four vertices of degree 3 and three vertices of degree 2.



[K.-LOEBL 09]

The enumeration of graphs embeddable on a surface can be formulated as the Gaussian matrix integral of an ice-type partition function.

Summary

- Decomposition along connectivity
 - Recursive method
 - Singularity analysis
 - Saddle-point method

- Core-Kernel approach
 - Combinatorial Laplace's method
- Gaussian matrix integral method