

Note that in the second page, instead of the inequality

$$\Pr[A_{STV}] \leq 2^{-(2n-1)}p^v,$$

we have

$$\Pr[A_{STV}] \leq 2^{-(2n-1)}p^{v+1}.$$

$E[Y_e] = p^2$  as for  $e$  to be inside  $S$  two vertices must be chosen. As

$$Y = \sum_{e \in E} Y_e, \quad E(Y) = \sum_{e \in E} E(Y_e) = \left(\frac{nk}{2}\right)p^2,$$

then

$$E(X - Y) = E(X) - E(Y) = np - (nk/2)p^2.$$

Let us choose  $p = 1/k$  to maximize the above expression:

$$E(X - Y) = n/k.$$

There is a point in the probability set for which  $X - Y$  is at least  $n/k$ . That is, there is a set  $S$  which has at least  $n/k$  more vertices than edges. Delete one point from each edge from  $S$  leaving a set  $S^*$ . Then  $S^*$  is independent and has at least  $n/k$  points.

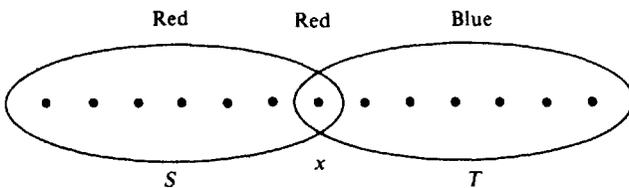
In a formal proof the variable  $p$  would not appear;  $S$  would be defined by  $\Pr[x \in S] = 1/k$ . The neophyte, reading such a definition in the opening line of a proof in a research paper, might be somewhat mystified as to where the “ $1/k$ ” term came from. Rest assured, this value was a variable when the result was being found. One way to understand a probabilistic proof is to reset all the probabilities to variables and see that the author has, indeed, selected the optimal values.

**Property B.** Let us return to the Property B function  $m(n)$  of Lecture 1. Suppose  $m = 2^{n-1}k$  and  $F$  is a family of  $m$   $n$ -sets with  $\Omega$  the underlying point set. We give a recoloring argument of J. Beck that shows  $\Omega$  may be two-colored without monochromatic  $S \in F$  as long as  $k < n^{1/3 - o(1)}$ .

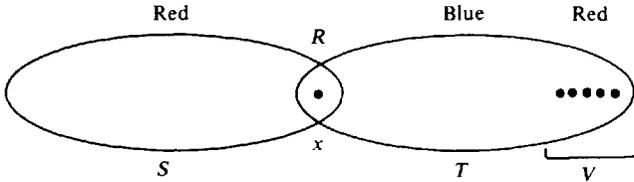
First we color  $\Omega$  randomly. This gives  $X$  monochromatic  $S \in F$  where  $E(X) = k$ . Now we *recolor*. For every  $x \in \Omega$  which lies in some monochromatic  $S \in F$  we change the color of  $x$  with probability  $p = [(1/k)/n](1 + \epsilon)$ . We call these the First and the Second Coloring or Stage. To be precise, even if  $x$  lies in many monochromatic  $S \in F$  the probability of its color changing is just  $p$ .

Given that  $S$  was monochromatic at the First Stage the probability that it remained so was  $(1 - p)^n + p^n \sim (1 - p)^n \sim e^{-pn} = k^{-1-\epsilon}$ . The expected number of  $S$  monochromatic at both stages is then  $k(k^{-1-\epsilon}) = k^{-\epsilon}$ , which is negligible. Of course,  $p$  was selected just large enough to destroy the monochromatic  $S$ . Has the cure been too strong, so that new monochromatic  $T$  have appeared?

For each  $S, T \in F$  with  $S \cap T \neq \emptyset$  let  $A_{ST}$  be the event that  $S$  was Red at Stage 1 and  $T$  became Blue at Stage 2. That is, in curing  $S$  we have created  $T$ . We will bound  $\Pr[A_{ST}]$  in the case  $|S \cap T| = 1$ , say  $S \cap T = \{x\}$ . It can be shown (exercise) that  $\Pr[A_{ST}]$  is even smaller when  $|S \cap T|$  is larger.  $A_{ST}$  can occur if, for instance, the following conditions hold:



This occurs with probability  $2^{-(2n-1)}p$  since the First Coloring of  $S \cup T$  is determined and then  $x$  must change color. More generally, though, for  $V \subseteq T - S$  with  $|V|=v$ , let  $A_{STV}$  be the following event:



$S \cup V$  is Red at Stage 1, the rest of  $T$  is Blue at Stage 2, and  $V \cup \{x\}$  changes color at Stage 2. As the color of  $S \cup T$  is determined,

$$\Pr [A_{STV}] = 2^{-(2n-1)} \Pr [V \cup \{x\} \text{ becomes Blue} \mid \text{First Coloring of } S \cup T].$$

This conditional probability is at most  $p^{v+1}$  as each of the  $v+1$  points  $V \cup \{x\}$  must turn Blue. (Perhaps it is much less than that, as each  $y \in V$  must also lie in a Red set. I feel that, if we could take full advantage of this additional criterion, the bound on  $m(n)$  could be improved.) Thus

$$\Pr [A_{STV}] \leq 2^{-(2n-1)} p^v.$$

Hence

$$\begin{aligned} \Pr [A_{ST}] &\leq \sum_v \Pr [A_{STV}] \leq \sum_{v=0}^{n-1} \binom{n-1}{v} 2^{-(2n-1)} p^{v+1} \\ &= p 2^{1-2n} (1+p)^{n-1} \quad (\text{Binomial Theorem}) \\ &\sim cp 2^{-2n} e^{pn} \sim cp 2^{-2n} k^{1+\epsilon}. \end{aligned}$$

(We can calculate that the main contribution to the sum occurs not at  $v=0$  but rather near  $v = \ln k$ . Can we use that these  $\ln k$  points all lie in Red sets at Stage 1?) There are at most  $(2^{n-1}k)^2 = c2^{2n}k^2$  choices of  $S, T$  so

$$\begin{aligned} \Pr [\forall A_{ST}] &\leq c(2^{2n}k^2)(2^{-2n}k^{1+\epsilon}p) \\ &= ck^{3+\epsilon}p = ck^{3+\epsilon}(\ln k)/n \ll 1 \end{aligned}$$

if  $k = n^{1/3-o(1)}$ . That is, for this  $k$  the expected number of monochromatic sets at Stage 2 is much less than one so with positive probability there are no monochromatic sets. Thus there exists a coloring of  $\Omega$  with no monochromatic sets. Thus  $m(n) > c2^n n^{1/3-o(1)}$ . In fact, with a bit more care,  $m(n) > c2^n n^{1/3}$  may be shown.

Erdős has shown the upper bound  $m(n) < c2^n n^2$ . It may appear then that the bounds on  $m(n)$  are close together. But from a probabilistic standpoint a factor of  $2^{n-1}$  may be considered as a unit. We could rewrite the problem as follows. Given a family  $F$  let  $X$  denote the number of monochromatic sets under a random coloring. What is the maximal  $k = k(n)$  so that, if  $F$  is a family of  $n$ -sets with  $E(X) \leq k$ , then  $\Pr [X = 0] > 0$ ? In this formulation  $cn^{1/3} < k(n) < cn^2$  and the problem clearly deserves more attention.