Convergence of graphons and the weak* topology

(joint work with J. Grebík, J. Hladký, I. Rocha, V. Rozhoň)

Institute of Mathematics of the Czech Academy of Sciences

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But huge networks are never completely known, often not even well defined.

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Our plan: Let (G_n) be a sequence of graphs whose number of vertices tends to infinity. When is such a sequence convergent? What is the limit object?

A graphon is a symmetric Lebesgue measurable function $W \colon [0,1]^2 \to [0,1].$

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For every measurable function $V : [0,1]^2 \rightarrow [-1,1]$ we define the cut norm of V by

$$\|V\|_{\Box} := \sup_{S,T \subseteq [0,1]} \int_{S \times T} V(x,y)$$

where the supremum ranges over all measurable sets $S, T \subseteq [0, 1]$.

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where the supremum ranges over all measurable sets $S, T \subseteq [0, 1]$. For graphons U, W we define the cut distance of U and W by

$$\delta_{\Box}(U,W) := \inf_{arphi \colon [0,1] o [0,1]} \| U^{arphi} - W \|_{\Box}$$

where the infimum ranges over all invertible measure preserving maps $\varphi \colon [0,1] \to [0,1]$ and U^{φ} is defined by

$$U^{\varphi}(x,y) = U(\varphi(x),\varphi(y)).$$

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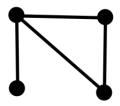
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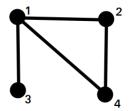
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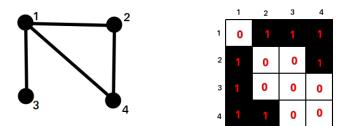


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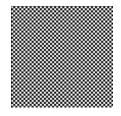
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Compactness of the cut-distance

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weak* topology of $L^{\infty}([0,1]^2)$

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We consider the restriction of the weak \ast topology to the space of all graphons.

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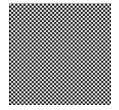
Then we have that...

...a sequence $(W_n)_n$ of graphons weak* converges to a graphon W iff for every measurable set $S \subseteq [0, 1]$ it holds

$$\lim_{n\to\infty}\int_{S\times S}W_n(x,y)=\int_{S\times S}W(x,y).$$

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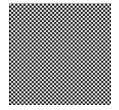
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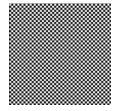


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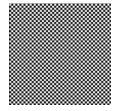
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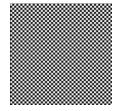


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- all these graphons belong to the same equivalence class
- ► therefore these graphons <u>do not</u> converge to C_{1/2} in the cut distance

Let $(W_n)_n$ be a sequence of graphons.

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$$W^{\varphi}(x,y) = W(\varphi(x),\varphi(y)).$$

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We define

$$\begin{split} \mathsf{LIM}_{w*}((W_n)_n) &:= \{ W: \text{ there are invertible measure preserving} \\ & \text{maps } \varphi_n \colon [0,1] \to [0,1] \text{ such that } W \\ & \text{ is a weak* limit of } (W_n^{\varphi_n})_n \} \end{split}$$

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 $\begin{aligned} \mathsf{ACC}_{w*}((W_n)_n) &:= \{ W: \text{ there are invertible measure preserving} \\ & \text{maps } \varphi_n \colon [0,1] \to [0,1] \text{ such that } W \\ & \text{ is a weak* accumulation point of } (W_n^{\varphi_n})_n \}. \end{aligned}$

We want to take the 'most structured' element of either $LIM_{w*}((W_n)_n)$ or $ACC_{w*}((W_n)_n)$ and prove that it is an accumulation point of $(W_n)_n$ in the cut distance δ_{\Box} .

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- ► the set ACC_{w*}((W_n)_n) is nonempty (by Banach-Alaoglu theorem)

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- the set $LIM_{w*}((W_n)_n)$ may be empty
- ► the set ACC_{w*}((W_n)_n) is nonempty (by Banach-Alaoglu theorem) but the 'most structured' element of ACC_{w*}((W_n)_n) may not exist

Key Theorem A

For every sequence $(W_n)_n$ of graphons there is a subsequence $(W_{n_k})_k$ of $(W_n)_n$ such that

$$\mathsf{ACC}_{w*}((W_{n_k})_k) = \mathsf{LIM}_{w*}((W_{n_k})_k).$$

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If one of these conditions holds then $(W_k)_k$ converges in the cut distance δ_{\Box} to the 'most structured' element of $\text{LIM}_{w*}((W_k)_k)$.

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We say that U is at most as structured as W, $U \leq W$, if $\langle U \rangle \subseteq \langle W \rangle$.

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- ▶ defined on the space of all (equivalence classes of) graphons equipped by the cut distance δ_{\Box}
- ▶ with values in the hyperspace of all weak* compact subsets of L[∞]([0, 1]²) equipped by the Vietoris topology.

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- ▶ with values in the hyperspace of all weak* compact subsets of L[∞]([0, 1]²) equipped by the Vietoris topology.

It turns out that it is a homeomorphism onto a closed subset of the hyperspace.

What does it mean to be the 'most structured' element of $LIM_{w*}((W_k)_k)$?

For every graphon W we define the envelope of W as $\langle W \rangle := \text{LIM}_{w*}((W)_n).$

We say that U is at most as structured as W, $U \leq W$, if $\langle U \rangle \subseteq \langle W \rangle$.

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It turns out that it is a homeomorphism onto a closed subset of the hyperspace. As the hyperspace is compact, the space of all (equivalence classes of) graphons is compact as well.

Suppose that $ACC_{w*}((W_n)_n) = LIM_{w*}((W_n)_n)$.

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- Fix an arbitrary strictly convex function $f : [0,1] \rightarrow \mathbb{R}$.
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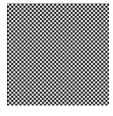
In particular, if we choose choose $f(z) = z^2$ then we have that...

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In particular, if we choose choose $f(z) = z^2$ then we have that...

...the most structured W in $LIM_{w*}((W_n)_n)$ is that one which maximizes $||W||_{L^2}$.

A representation of $K_{n,n}$ (for large n):

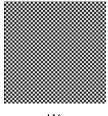


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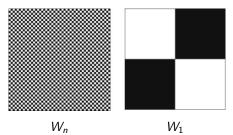
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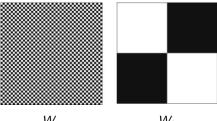
A representation of $K_{n,n}$ (for large n):



Then ACC_{w*}((W_n)_n) = LIM_{w*}((W_n)_n). The constant graphon $C_{\frac{1}{2}} \equiv \frac{1}{2}$ and the graphon W_1 are both elements of LIM_{w*}((W_n)_n).

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A representation of $K_{n,n}$ (for large *n*):







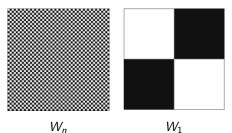
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The graphon W_1 is more structured than $C_{\frac{1}{2}}$ as

$$\int_{[0,1]^2} f(C_{\frac{1}{2}}(x,y)) = f\left(\frac{1}{2}\right) < \frac{1}{2} \left(f(0) + f(1)\right) = \int_{[0,1]^2} f(W_1(x,y)).$$

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In fact, W_1 is the most structured element of $\lim_{M \to \infty} ((W_n)_n)_{\mathbb{R}}$, \mathbb{R}

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