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Second Moment Method

12.1 Chebyshev's inequality

Markov's inequality is an important tool when bounding probability. It states that $\Pr[X \geq t] \leq \frac{\mathbb{E}[X]}{t}$ for $a > 0$. However, can we do better? We sometimes need a sharper bound to control the concentration of random variables.

Theorem 12.1 (Chebyshev's inequality). $\Pr[|X - \mathbb{E}[X]| \geq t] \leq \frac{\text{Var}[X]}{t^2}$.

Notation 12.2. Variance $\text{Var}[X] = \mathbb{E}[(X - \mathbb{E}[X])^2] = \mathbb{E}[X^2] - \mathbb{E}[X]^2$, which is usually denoted σ^2 . $\mathbb{E}[X]$ is usually denoted μ .

Proof.

$$\begin{aligned} \sigma^2 &= \mathbb{E}[(X - \mu)^2] = \Pr[|X - \mu| \geq t] \cdot \mathbb{E}[(X - \mu)^2 \mid |X - \mu| \geq t] \\ &\quad + \Pr[|X - \mu| \leq t] \cdot \mathbb{E}[(X - \mu)^2 \mid |X - \mu| \leq t] \\ &\geq \Pr[|X - \mu| \geq t] \cdot t^2. \end{aligned} \quad \square$$

The use of Chebyshev's inequality is called the second moment method. Now, we will introduce two applications.

Question 12.3. Let S be a positive integer set of size k of which all 2^k subset sums are distinct. What is the minimum possible value of the largest element in S ?

A simple argument shows that $\max S \geq 2^k/k$ since all subset sums are at most $k \max S$. However, we can bound $\max S$ in a more clever way, because most subset sums "concentrate" to the mean value by the Chebyshev's inequality.

Theorem 12.4. $\max S \gtrsim \frac{2^k}{\sqrt{k}}$.

Proof. Let $S = \{x_1, \dots, x_k\}$ and $n = \max S$. For $1 \leq i \leq k$, choose $\varepsilon_i \in \{0, 1\}$ independently and uniformly at random. Let $X = \sum \varepsilon_i x_i$. Thus, we have $\mu = \mathbf{E}[X] = \frac{\sum x_i}{2}$. Also, the variance $\sigma^2 = \mathbf{Var}[X] = \frac{\sum x_i^2}{4} \leq \frac{nk^2}{4}$.

By Chebyshev's inequality, $\Pr[|X - \mu| < n\sqrt{k}] \geq \frac{3}{4}$. Since X takes distinct values for distinct $(\varepsilon_1, \dots, \varepsilon_k) \in \{0, 1\}^k$, we have $\Pr[X = r] \leq 2^{-k}$ for all r . Thus, we have $\Pr[|X - \mu| < n\sqrt{k}] \leq 2^{-k} \cdot 2n\sqrt{k}$, which implies that $2^{-k} \cdot 2n\sqrt{k} \leq \frac{3}{4}$. This completes the proof. $\square$

Remark 12.5. In 2020, Dubroff, Fox and Xu showed that

$$\max S \gtrsim \left(\sqrt{\frac{2}{\pi}} + o(1) \right) \frac{2^k}{\sqrt{k}}.$$

Now, we introduce an application of the second moment method to analysis.

Theorem 12.6 (Weierstrass approximation theorem). *Suppose $f : [0, 1] \rightarrow \mathbb{R}$ is a continuous function. For every $\varepsilon > 0$, there exists a polynomial $p(x)$ such that*

$$\forall x \in [0, 1], \quad |p(x) - f(x)| \leq \varepsilon.$$

Proof. (by Bernstein, 1912) Since $[0, 1]$ is compact, f is uniformly continuous and bounded. Without loss of generality, assume $|f(x)| \leq 1$. There exists $\delta > 0$ such that $|f(x) - f(y)| \leq \frac{\varepsilon}{2}$ for all $|x - y| \leq \delta$.

Now, we approximate f by

$$P_n(x) = \sum_{i=0}^n E_i(x) f\left(\frac{i}{n}\right),$$

where

$$E_i(x) = \Pr[\text{Bin}(n, x) = i] = \binom{n}{i} x^i (1-x)^{n-i}.$$

Note that $E_i(x)$ peaks at $\frac{i}{n}$ and decays away from $\frac{i}{n}$. Since $\text{Bin}(n, x)$ has expectation nx and variance $nx(1-x) \leq \frac{n}{4}$, with Chebyshev's inequality we have

$$\sum_{i: |i-nx| > n^{2/3}} E_i(x) = \Pr[|\text{Bin}(n, x) - nx| > n^{2/3}] \leq n^{-1/3}.$$

Note that $\sum_{i=0}^n E_i(x) = 1$. Taking $n > \max\{64\varepsilon^{-3}, \delta^{-3}\}$, we have

$$\begin{aligned} |P_n(x) - f(x)| &\leq \sum_{i=0}^n E_i(x) \left| f\left(\frac{i}{n}\right) - f(x) \right| \\ &\leq \sum_{|i-nx| \leq n^{2/3}} E_i(x) \cdot \frac{\varepsilon}{2} + 2n^{-1/3} < \varepsilon, \end{aligned}$$

which completes the proof. $\square$

12.2 Threshold function for graph properties

We now study the properties of random graphs $\mathcal{G}(n, p)$.

Definition 12.7. A graph property $\mathcal{P}$ is a subset of all graphs.

We say a graph property $\mathcal{P}$ is monotone increasing/decreasing if for any $G \in \mathcal{P}$, any graph we obtain through adding/deleting edges in G always belongs to $\mathcal{P}$. For instance, for a fixed graph H , the graph property $\mathcal{P}_1 = \{G \mid H \text{ is an induced sub-graph of } G\}$ is monotone increasing. The graph property $\mathcal{P}_2 = \{G \mid G \text{ is a connected planar graph}\}$ is monotone decreasing. However, $\mathcal{P}_3 = \{G \mid G \text{ contains a vertex of degree 1}\}$ is not monotone.

A graph property $\mathcal{P}$ is non-trivial if for any sufficiently large n , there always exists a graph with n vertices in $\mathcal{P}$ and another graph not in $\mathcal{P}$.

What we want to discuss is the following natural problem.

Question 12.8. Given a graph property $\mathcal{P}$, for which $p = p_n$ is $\mathcal{P}$ true for $\mathcal{G}(n, p)$ with high probability?

Notation 12.9. We will use $f \ll g$ to denote $f = o(g)$, and use $f \gg g$ to denote $g = o(f)$.

Let's start from the easiest case. Suppose $\mathcal{P} = \{G : K_3 \subseteq G\}$. Now, consider $G \sim \mathcal{G}(n, p_n)$. Let X be the number of K_3 in graph G , which is a random variable. Clearly, $\mathbb{E}[X] = \binom{n}{3} p^3$.

If $p \ll \frac{1}{n}$, then $\Pr[X \geq 1] = o(1)$ by Markov's inequality. If $p \gg \frac{1}{n}$, let's first prove that $\text{Var}[X] = o(\mathbb{E}[X]^2)$. Denote S as the set of all subsets of vertices in G of size 3, and denote X_T the indicator variable of the set T inducing a triangle in G . Obviously, $X = \sum_{T \in S} X_T$. Notice that

$$\begin{aligned} \text{Cov}[X_{T_1}, X_{T_2}] &= \mathbb{E}[X_{T_1} X_{T_2}] - \mathbb{E}[X_{T_1}] \cdot \mathbb{E}[X_{T_2}] \\ &= p^{|E(T_1 \cup T_2)|} - p^{|E(T_1)| + |E(T_2)|} \\ &= \begin{cases} 0 & |V(T_1 \cap T_2)| \leq 1 \\ p^5 - p^6 & |V(T_1 \cap T_2)| = 2 \end{cases}. \end{aligned}$$

Also, we have

$$\text{Var}[X_T] = \mathbb{E}[X_T^2] - \mathbb{E}[X_T]^2 = p^3 - p^6.$$

Therefore,

$$\begin{aligned}
\mathbf{Var}[X] &= \sum_{T \in \mathcal{S}} \mathbf{Var}[X_T] + \sum_{\substack{T_1, T_2 \in \mathcal{S} \\ T_1 \neq T_2}} \mathbf{Cov}[X_{T_1}, X_{T_2}] \\
&= \binom{n}{3} (p^3 - p^6) + \sum_{\substack{T_1, T_2 \in \mathcal{S} \\ T_1 \neq T_2 \\ |V(T_1 \cap T_2)|=2}} (p^5 - p^6) \\
&= \binom{n}{3} (p^3 - p^6) + \binom{n}{2} (n-2)(n-3) (p^5 - p^6) \\
&\lesssim n^3 p^3 + n^4 p^5 \\
&= o(n^6 p^6).
\end{aligned}$$

The last equality above holds as $p \gg \frac{1}{n}$. This implies that $\mathbf{Var}[X] = o(\mathbf{E}[X]^2)$. Based on Chebyshev's inequality, we can see that $\Pr[X = 0] = o(1)$.

Here, we give the definition of the threshold function as follows.

Definition 12.10. We say r_n is a threshold function for some graph property $\mathcal{P}$ if

$$\Pr[\mathcal{G}(n, p_n) \in \mathcal{P}] \rightarrow \begin{cases} 0 & \text{if } p_n/r_n \rightarrow 0 \\ 1 & \text{if } p_n/r_n \rightarrow \infty \end{cases}.$$

From above, we are able to show the following theorem.

Theorem 12.11. A threshold function for containing a K_3 is $\frac{1}{n}$.

Exercise 12.12. Show that $p = n^{-2/3}$ is a threshold for containing a K_4 .

We now consider some general cases. Suppose we have a random variable $X = X_1 + \dots + X_m$, where X_i is the indicator of event E_i . By Markov's inequality, it is easy to show that $X = 0$ with high probability if $\mathbf{E}[X] = o(1)$. However, it is difficult to show $X > 0$ with high probability if $\mathbf{E}[X] \neq o(1)$. To apply Chebyshev's inequality, we need to bound the variance first.

We say $i \sim j$ if $i \neq j$ and E_i, E_j are not independent. If $i \neq j$ and $i \not\sim j$, we clearly have $\mathbf{Cov}[X_i, X_j] = 0$. Otherwise,

$$\mathbf{Cov}[X_i, X_j] = \mathbf{E}[X_i X_j] - \mathbf{E}[X_i] \mathbf{E}[X_j] \leq \mathbf{E}[X_i X_j] = \Pr[E_i \wedge E_j].$$

Also note that $\mathbf{Var}[X_i] \leq \mathbf{E}[X_i^2] = \mathbf{E}[X_i]$, which implies that

$$\mathbf{Var}[X] \leq \mathbf{E}[X] + \sum_{i \sim j} \Pr[E_i \wedge E_j].$$

Define $\Delta := \sum_{i \sim j} \Pr[E_i \wedge E_j]$. We hope $\text{Var}[X] = o(\mathbb{E}[X])^2$, so if $\mathbb{E}[X] \rightarrow \infty$, $\Delta = o(\mathbb{E}[X])^2$ suffices. Moreover,

$$\sum_{i \sim j} \Pr[E_i \wedge E_j] = \sum_i \Pr[E_i] \sum_{j \sim i} \Pr[E_j | E_i].$$

In many symmetric cases, $\sum_{j \sim i} \Pr[E_j | E_i]$ does not depend on i . Denote Δ^* this value. Therefore, $\Delta = \sum_i \Pr[E_i] \Delta^* = \mathbb{E}[X] \Delta^*$. This gives us the following lemma.

Lemma 12.13. *If $\mathbb{E}[X] \rightarrow \infty$ and $\Delta^* = o(\mathbb{E}[X])$, then $X > 0$ with high probability.*

In fact, by Chebyshev's inequality, we have

$$\Pr((1 - \varepsilon)\mathbb{E}[X] \leq X \leq (1 + \varepsilon)\mathbb{E}[X]) \geq 1 - \frac{\text{Var}[X]}{\varepsilon^2 \mathbb{E}[X]^2} = 1 - o(1)$$

for any constant $0 < \varepsilon < 1$.

Now consider the property of containing K_4 . For any set S consisting of exactly four vertices, let E_S be the event that S forms a K_4 in the random graph. For any S, T of size 4, $S \sim T$ if and only if $|S \cap T| \geq 2$. There are two cases:

- $|S \cap T| = 2$:

$$\sum_T \Pr[E_T | E_S] \leq 6 \binom{n}{2} \Pr[E_T | E_S] = 6 \binom{n}{2} p^5 \approx n^2 p^5;$$

- $|S \cap T| = 3$:

$$\sum_T \Pr[E_T | E_S] = 4(n - 4) \Pr[E_T | E_S] \leq 4np^3 \approx np^3.$$

Therefore, $\Delta^* \approx n^2 p^5 + np^3 = o(n^4 p^6) = o(\mathbb{E}[X])$ if $n^2 p \gg 1$ and $np \gg 1$.

One may ask letting X be the number of a general graph H , can we still say that $X > 0$ with high probability if $\mathbb{E}[X] \rightarrow \infty$? This is actually not correct. Suppose H is the graph obtained by adding an edge to K_4 . Then, $\mathbb{E}[X] \approx n^5 p^7 \rightarrow \infty$ if $p \gg n^{-5/7}$. However, there is no K_4 in $\mathcal{G}(n, p)$ if $p \ll n^{-2/3}$.

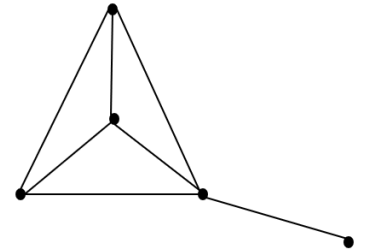
So, can we find a threshold function for containing a general graph? The following theorem tells us the answer.

Definition 12.14. The edge-vertex ratio of $G = (V, E)$ is defined as $\rho(G) = |E|/|V|$. The maximum sub-graph ratio is given by $m(G) = \max_{H \subseteq G} \rho(H)$.

Or we may set

$$\Delta^* = \max_i \sum_{j \sim i} \Pr[E_j | E_i]$$

in asymmetric cases.



Theorem 12.15 (Bollobás, 1981). Let $H = (V, E)$ be a fixed graph. Then $p = n^{-1/m(H)}$ is a threshold function for containing H as a subgraph. Furthermore, if $p \gg n^{-1/m(H)}$, then X_H (number of copies of H in $\mathcal{G}(n, p)$) with high probability satisfies

$$X_H \approx \mathbf{E}[X] = \binom{n}{|V|} \frac{|V|!}{|Aut(H)|} p^{|E|} \approx \frac{n^{|V|} p^{|E|}}{|Aut(H)|}.$$

Proof. Let H' be the sub-graph of H achieving the maximum edge-vertex ratio, i.e., $m(H) = \rho(H')$. If $p \ll n^{-1/m(H)}$, then $\mathbf{E}[X_{H'}] = o(1)$, which implies that $X_{H'} = 0$ with high probability.

Now assume that $p \gg n^{-1/m(H)}$. Count the labelled copies of H in $\mathcal{G}(n, p)$. Let L be a labelled copy of H in K_n . A_L be the event of $L \subseteq \mathcal{G}(n, p)$. For fixed L , we have

$$\Delta^* = \sum_{L' \sim L} \Pr[A_{L'} | A_L] = \sum_{L' \sim L} p^{|E(L') \setminus E(L)|}.$$

Note that the number of L' such that $L' \sim L$ is approximately $n^{|V(L') \setminus V(L)|}$, and

$$p \gg n^{-1/m(H)} \gg n^{-1/\rho(L' \cap L)} = n^{-|V(L') \cap V(L)|/|E(L') \cap E(L)|}.$$

So, we have

$$\Delta^* \approx \sum n^{|V(L') \setminus V(L)|} p^{|E(L') \setminus E(L)|} \ll n^{|V(L)|} p^{|E(L)|},$$

which implies that $\Delta^* \ll \mathbf{E}[X_H]$. Therefore, $\mathbf{Var}[X] = \mathbf{E}[X_H] + o(\mathbf{E}[X_H])^2$, which completes the proof. $\square$

12.3 Existence of thresholds

In this section, we consider for which graph property $\mathcal{P}$ does a threshold function exist?

Let's start from a simpler question. Assume that $\mathcal{P}$ is monotone increasing, is $f(p) = \Pr[\mathcal{G}(n, p) \in \mathcal{P}]$ increasing? We first discuss the question on upward closed sets.

Let $\mathcal{F}$ be a family of subsets of $[n]$. We call $\mathcal{F}$ an upward closed set (or up-set) if for any $S \subseteq T$ and $S \in \mathcal{F}$, we have $T \in \mathcal{F}$. We have the following theorem.

Theorem 12.16. Suppose $\mathcal{F}$ is a non-trivial ($\mathcal{F} \neq \emptyset$ or $2^{[n]}$) up-set of $[n]$. Let $\text{Bin}([n], p)$ be a random set where each number in $[n]$ is chosen independently with probability p . Then $f(p) = \Pr[\text{Bin}([n], p) \in \mathcal{F}]$ is a strictly increasing function.

Proof. We prove it by *coupling*. For any $0 \leq p < q < 1$, construct a coupling as follows. Pick a uniform random vector $(x_1, \dots, x_n) \in [0, 1]^n$. Let $A = \{i : x_i \leq p\}$ and $B = \{j : x_j \leq q\}$. Clearly, A has the same distribution as $\text{Bin}([n], p)$ and B has the same distribution as $\text{Bin}([n], q)$. Notice that $A \subseteq B$. Thus, we have

$$f(p) = \Pr[A \in \mathcal{F}] < \Pr[B \in \mathcal{F}] = f(q),$$

which completes the proof. $\square$

Here, we give another proof, which is based on two-round exposure coupling.

Proof. Let $0 \leq p < q \leq 1$. Construct A, B as follows:

- For any $i \in [n]$, add i into A with probability p .
- If $i \in A$, add i into B . Otherwise, add it into B with probability $1 - \frac{1-q}{1-p}$.

Notice that $\Pr[i \in B] = p + (1-p) \cdot (1 - \frac{1-q}{1-p}) = q$. Therefore, A has the same distribution as $\text{Bin}([n], p)$ and B has the same distribution as $\text{Bin}([n], q)$. The rest of the proof is the same. $\square$

Now, let's prove that every non-trivial monotone increasing graph property has a threshold function.

Theorem 12.17 (Bollobás & Thomason, 1987). *Every non-trivial monotone increasing graph property has a threshold function.*

Proof. Consider k independent copies $G_1, G_2, \dots, G_k$ of $\mathcal{G}(n, p)$. Their union $G_1 \cup \dots \cup G_k$ has the same distribution of $\mathcal{G}(n, 1 - (1-p)^k)$. According to the monotonicity of $\mathcal{P}$, if $G_1 \cup \dots \cup G_k \notin \mathcal{P}$, then $G_i \notin \mathcal{P}$ for all $1 \leq i \leq k$. Note that these k copies are independent, we have

$$\Pr[\mathcal{G}(n, 1 - (1-p)^k) \notin \mathcal{P}] \leq \Pr[G(n, p) \notin \mathcal{P}]^k.$$

Let $f(p) = f_n(p) = \Pr[G(n, p) \in \mathcal{P}]$. Note that $(1-p)^k \geq 1 - kp$. For any monotone increasing property $\mathcal{P}$ and any positive integer $k \leq \frac{1}{p}$, we have

$$1 - f(kp) \leq 1 - f(1 - (1-p)^k) \leq (1 - f(p))^k.$$

For any sufficiently large n , define a function as follows. Since $f(p)$ is a continuous strictly increasing function from 0 to 1 as p goes from 0 to 1, there is some critical $p_c = p_c(n)$ such that $f(p_c) = \frac{1}{2}$. We claim that p_c is a threshold function.

If $p = p(n) \gg p_c$, then letting $k = \lceil p/p_c \rceil \rightarrow \infty$, we have $1 - f(p) \leq (1 - f(p_c))^k = 2^{-k} \rightarrow 0$. Therefore, $f(p) \rightarrow 1$.

Analogously, if $p \ll p_c$, then letting $\ell = \lceil p/p_c \rceil \rightarrow \infty$, we have $\frac{1}{2} = 1 - f(p_c) \leq (1 - f(p))^\ell$. Thus, $f(p) \rightarrow 0$ as $n \rightarrow \infty$. This completes the proof. $\square$

12.4 Sharp thresholds

In fact, using the method of moments, the number of triangles in a random graph converges to a Poisson distribution. We have

$$\Pr[\text{A triangle exists in } \mathcal{G}(n, c_n/n)] \rightarrow \begin{cases} 0 & \text{if } c_n \rightarrow -\infty \\ 1 - e^{-c^3/6} & \text{if } c_n \rightarrow c \\ 1 & \text{if } c_n \rightarrow \infty \end{cases}.$$

However, consider some other properties, such as “no isolated vertex”. We have

$$\Pr[\mathcal{G}(n, p) \text{ has no isolated vertex}] = e^{-e^{-c}}$$

if $c_n \rightarrow c$, where $p = \frac{\log n + c_n}{n}$ and $c \in \mathbb{R} \cup \{-\infty, \infty\}$. (We leave it as an exercise.) Note that if $c_n \rightarrow -\infty$, even though $c_n = -o(\log n)$, we have the probability goes to $e^{-e^{-c}} = 0$. Analogously, $e^{-e^{-c}} = 1$ if $c_n \rightarrow \infty$, even though $c_n = o(\log n)$. So this property shows a stronger notion of threshold: *sharp threshold*.

Definition 12.18. We say r_n is a *sharp threshold* for some graph property $\mathcal{P}$ if for any $\delta > 0$, we have

$$\Pr[\mathcal{G}(n, p_n) \in \mathcal{P}] \rightarrow \begin{cases} 0 & \text{if } p_n \leq (1 - \delta)r_n \\ 1 & \text{if } p_n \geq (1 + \delta)r_n \end{cases}.$$

Roughly speaking, any monotone graph property with a coarse threshold may be approximated by a local property (having some H as a sub-graph). This is the famous Friedgut’s sharp threshold theorem, which was proved in 1999.

A well-known conjecture is if the property of not being k -colorable has a sharp threshold for some constant (only depending on k) threshold d_k . Namely, we are interested in whether a constant d_k exists, such that

$$\Pr[\mathcal{G}(n, p_n) \text{ is } k\text{-colorable}] \rightarrow \begin{cases} 1 & \text{if } d(n) < d_k \\ 0 & \text{if } d(n) > d_k \end{cases}.$$

The following theorem shows that the property of being k -colorable indeed has a sharp threshold.

Theorem 12.19 (Achlioptas & Friedgut, 2000). *For any $k \geq 3$, there exists a function $d_k(n)$ such that for any $\varepsilon > 0$, we have*

$$\Pr[\mathcal{G}(n, p_n) \text{ is } k\text{-colorable}] \rightarrow \begin{cases} 1 & d(n) < d_k(n) - \varepsilon \\ 0 & d(n) > d_k(n) + \varepsilon \end{cases}.$$

However, it still remains an open question whether $d_k(n)$ has a limit d_k .

Example 12.20. We now concern the clique numbers of $\mathcal{G}(n, 1/2)$. Let X be the number of k -cliques in $\mathcal{G}(n, 1/2)$. Then we have

$$\mathbb{E}[X] = \binom{n}{k} 2^{-\binom{k}{2}}.$$

Denote it $f(k)$. Clearly $\omega < k$ if $f(k) \rightarrow 0$. Now assume $f(k) \rightarrow \infty$. Let A_S be the event that S forms a clique in $\mathcal{G}(n, 1/2)$. Fix S, T of size k . Then $S \sim T$ if $|S \cap T| \geq 2$. So we have

$$\Delta^* = \sum_{T \sim S} \Pr(A_T \mid A_S) = \sum_{\ell=2}^{k-1} \binom{k}{\ell} \binom{n-k}{k-\ell} 2^{\binom{\ell}{2} - \binom{k}{2}}.$$

We claim that $\Delta^* = o(f(k))$ if $f(k) \rightarrow \infty$. Thus we have $X > 0$ (i.e., $\omega \geq k$) with high probability. Overall, we showed that

$$\omega(\mathcal{G}(n, 1/2)) \approx 2 \log_2 n$$

with high probability.

In fact, we can show that it is a sharp threshold. For $k = (1 \pm o(1))2 \log_2(n)$, we have

$$\frac{f(k+1)}{f(k)} = \frac{n-k}{k+1} \cdot 2^{-k} = n^{-1+o(1)}.$$

So $f(k)$ decreases rapidly when $k \approx 2 \log_2 n$.

Let $k_0 = k_0(n)$ be the value such that $f(k_0) \geq 1 > f(k_0 + 1)$. For n such that $f(k_0) \rightarrow \infty$ and $f(k_0 + 1) \rightarrow 0$, it is known that

$$\omega(\mathcal{G}(n, 1/2)) = k_0$$

with high probability.

If $f(k_0) = O(1)$ (or $f(k_0 + 1) = O(1)$), then we increase k_0 by 1, we have $f(k_0 - 1) \rightarrow \infty$ and $f(k_0 + 1) \rightarrow 0$. Thus,

$$\omega(\mathcal{G}(n, 1/2)) \in \{k_0 - 1, k_0\}$$

with high probability. This completes the proof.

