A min-max random game on a graph that is not a tree

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Joint with Anja Sturm and Natalia Cardona-Tobón (Göttingen) Prague, June 25, 2024

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Alice and Bob play a game. They play in turn n moves each. Alice starts and Bob plays the last move.

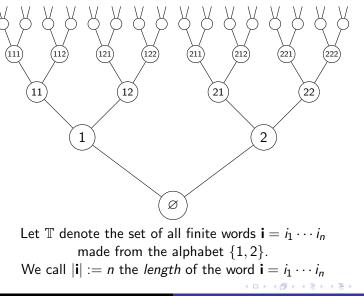
In each turn, Alice and Bob have two moves to choose from. The outcome is determined by the exact sequences of moves played by each player.

As a result, there are 2^{2n} possible outcomes of the game.

Prior to the game, we randomly assign winners to all possible outcomes in an i.i.d. way. For each possible outcome, the probability that Bob is the winner is p.

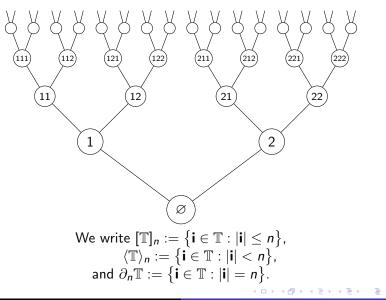
We call this game $AB_n(p)$ and let $P_n^{AB}(p)$ denote the probability that Bob has a winning strategy.

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A random game

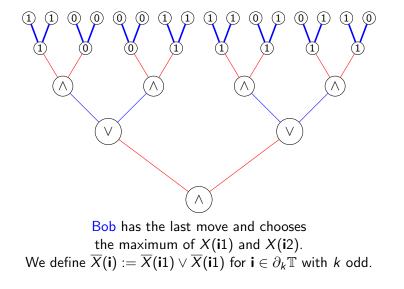


0 (0)1 $\mathbf{1}$ í٥ 0 0 \wedge Let $(X(\mathbf{i}))_{\mathbf{i}\in\partial_{2n}\mathbb{T}}$ be i.i.d. $\{0,1\}$ -valued random variables with $\mathbb{P}[X(\mathbf{i}) = 1] = p$. A 0 means a win for Alice and a 1 a win for Bob.

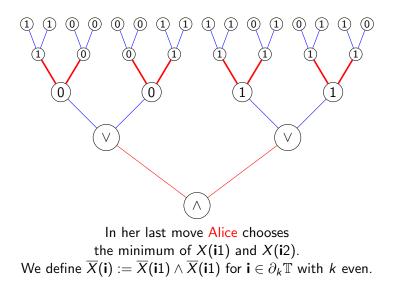
A random game

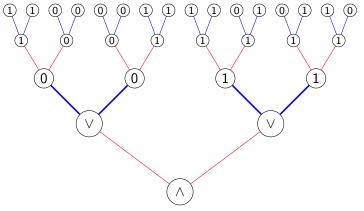
0 0 \wedge Bob has the last move and chooses the maximum of $X(\mathbf{i}1)$ and $X(\mathbf{i}2)$. We set $\overline{X}(\mathbf{i}) := X(\mathbf{i}) \ (\mathbf{i} \in \partial_{2n} \mathbb{T}).$

A random game



Ó) 0 0 Ó) In her last move Alice chooses the minimum of $X(\mathbf{i}1)$ and $X(\mathbf{i}2)$. We define $\overline{X}(\mathbf{i}) := \overline{X}(\mathbf{i}1) \wedge \overline{X}(\mathbf{i}1)$ for $\mathbf{i} \in \partial_k \mathbb{T}$ with k even.

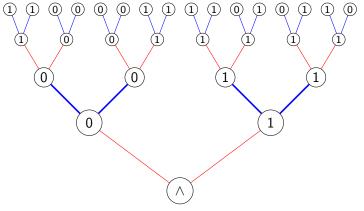




In the move before that, Bob chooses the maximum again. $\overline{X}(\mathbf{i}) := \overline{X}(\mathbf{i}1) \lor \overline{X}(\mathbf{i}1)$ for $\mathbf{i} \in \partial_k \mathbb{T}$ with k odd.

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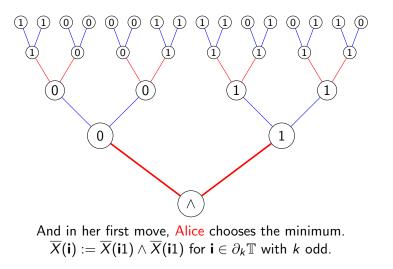
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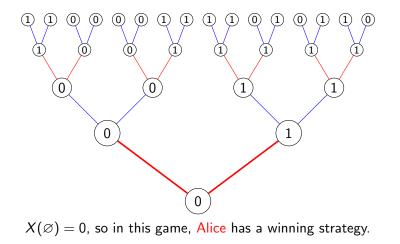


In the move before that, Bob chooses the maximum again. $\overline{X}(\mathbf{i}) := \overline{X}(\mathbf{i}1) \lor \overline{X}(\mathbf{i}1)$ for $\mathbf{i} \in \partial_k \mathbb{T}$ with k odd.

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have long been used in game theory. The idea to use i.i.d. input is due to J. Pearl (1980). $P_n^{AB}(p)$ denotes the probability that Bob has a winning strategy. Pearl (1980) proved that

$$P_n^{AB}(p) \underset{n \to \infty}{\longrightarrow} \begin{cases} 0 & \text{if } p < p_c^{AB}, \\ p_c^{AB} & \text{if } p = p_c^{AB}, \\ 1 & \text{if } p > p_c^{AB}, \end{cases}$$

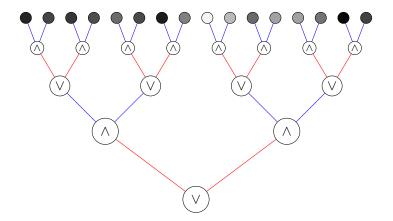
where $p_{\rm c}^{\rm AB}:=\frac{1}{2}(3-\sqrt{5})\approx 0.382$, which has the effect that $p_{\rm c}^{\rm AB}:1-p_{\rm c}^{\rm AB}$ is the golden ratio.

Note that $p_c^{AB} < 1/2$, which is due to the fact that Bob has the last move, which gives him an advantage.

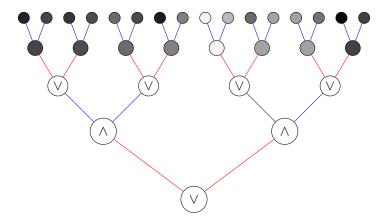
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In a different variant of the game, prior to the game, we assign i.i.d. Unif[0,1] distributed random variables (U(\mathbf{i}))_{\mathbf{i}\in\partial_{2n}\mathbb{T}} to the possible outcomes of the game.
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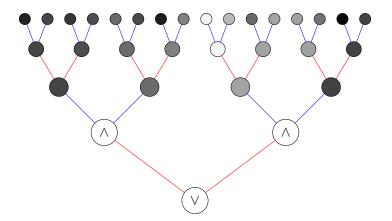
If the game ends in the outcome i, then the pay-out for Alice $U(\mathbf{i})$ and for Bob is $1 - U(\mathbf{i})$.



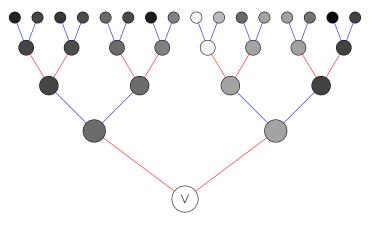
In this game, Bob chooses the minimum.



In this game, Bob chooses the minimum.

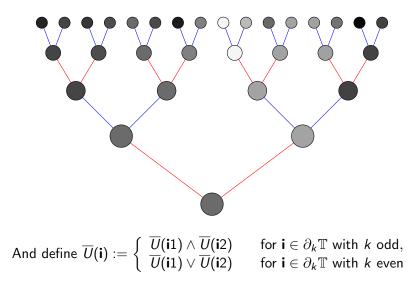


And Alice chooses the maximum.



So we set $\overline{U}(\mathbf{i}) := U(\mathbf{i}) \ (\mathbf{i} \in \partial_{2n} \mathbb{T})$

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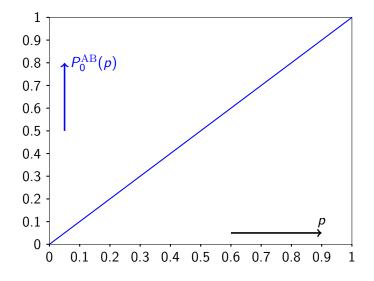
If we set
$$\overline{X}(\mathbf{i}) := \begin{cases} 0 & \text{if } \overline{U}(\mathbf{i}) > p, \\ 1 & \text{if } \overline{U}(\mathbf{i}) \le p, \end{cases}$$

then we obtain the same $(\overline{X}(\mathbf{i}))_{\mathbf{i} \in [\mathbb{T}]_n}$ as before.

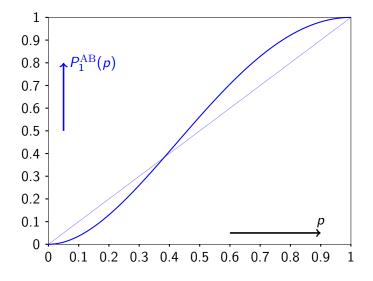
The yields a *coupling* of processes with different values of p.

$$P_n^{AB}(p) = \mathbb{P}\big[\overline{U}(\emptyset) \le p\big] \qquad (p \in [0,1]).$$

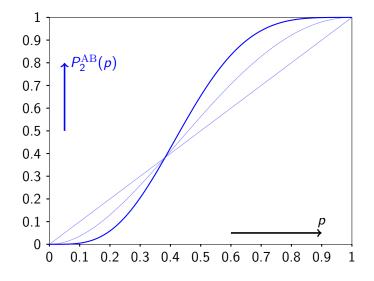
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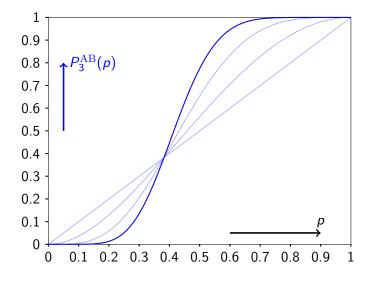


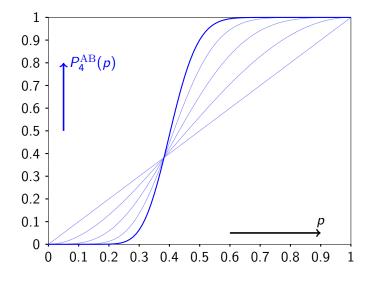
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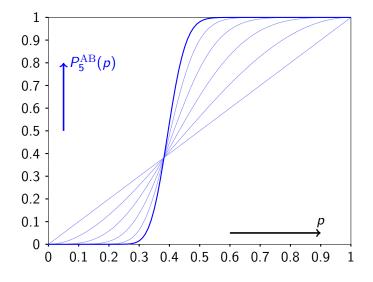


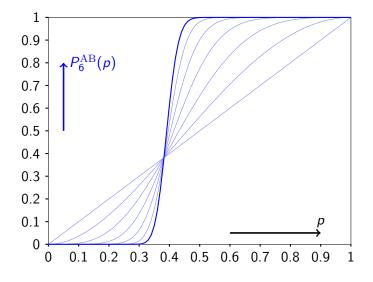
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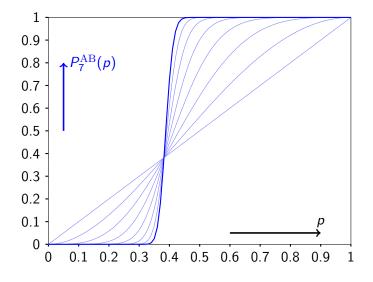


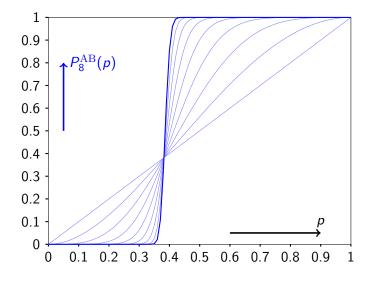


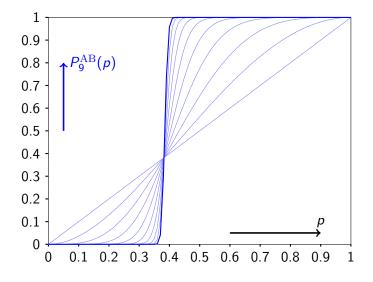


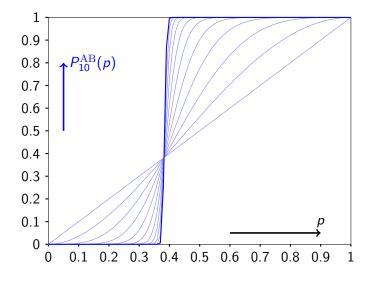












Ali Kahn, Devroye, and Neininger (2005) have proved that for a suitable choice of 0 $<\xi<$ 1,

$$\mathcal{P}^{\mathrm{AB}}_n(\mathbf{p}_{\mathrm{c}}+\xi^n q) \stackrel{}{\underset{n o \infty}{\longrightarrow}} F(q) \qquad (q \in \mathbb{R}),$$

for some nontrivial distribution function $F:\mathbb{R} \to [0,1].$

Several variants of Pearl's game have been studied where the deterministic tree is replaced by a random tree, such as a Galton-Watson tree, or a tree where for each internal node randomness decides whose turn it is.

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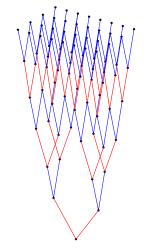
What if the "game tree" is not a tree?

What if different game histories can lead to the same outcome?

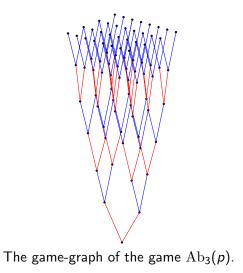
Let $Ab_n(p)$ denote the modified game where the outcome is determined by the exact sequence of moves played by Alice as before, but for Bob all that matters is how often he has played each of the two possible moves.

In this case, there are $2^n \cdot (n+1)$ possible outcomes to which we assign winners in an i.i.d. way as before.

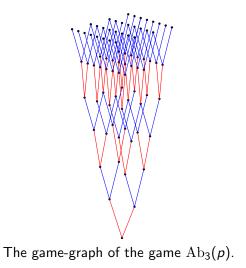
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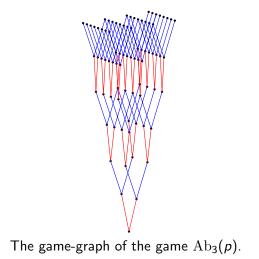


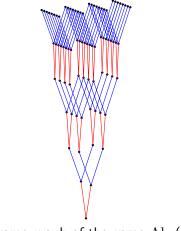
In this case, the game-graph is not a tree.



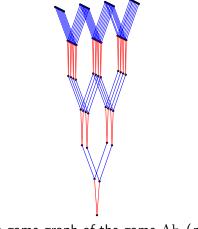
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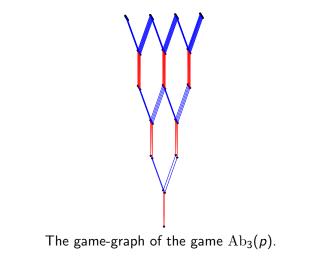




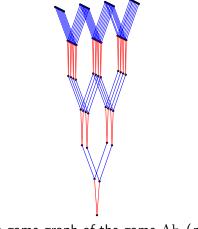
The game-graph of the game $Ab_3(p)$.



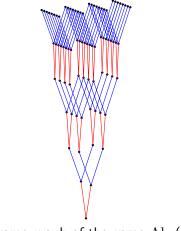
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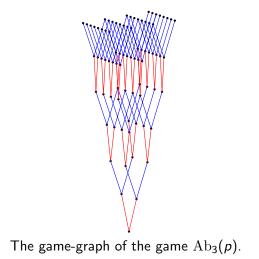
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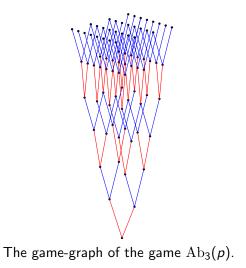


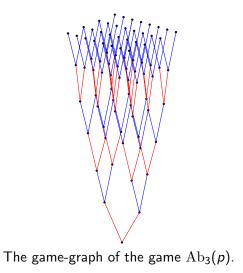
The game-graph of the game $Ab_3(p)$.



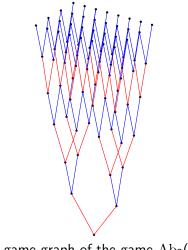
The game-graph of the game $Ab_3(p)$.

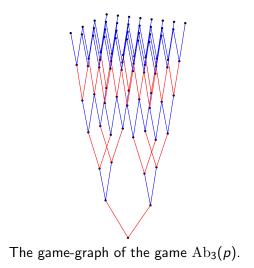




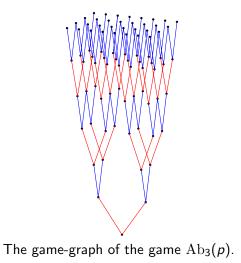


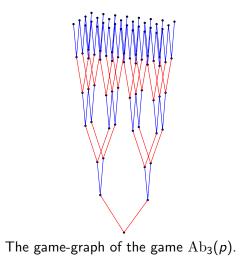
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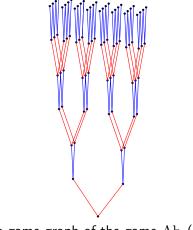




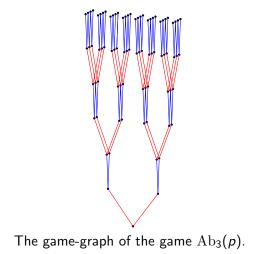
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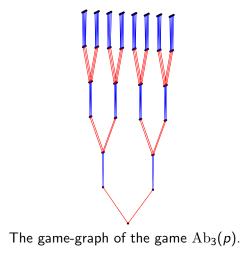


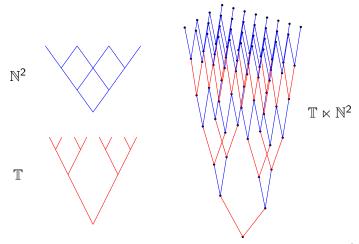




The game-graph of the game $Ab_3(p)$.







We can view the game-graph as a sort of "product" $\mathbb{T} \ltimes \mathbb{N}^2$ of graphs \mathbb{T} and \mathbb{N}^2 describing the moves of the individual players.

In this way, we can define four different games:

 $AB_n(p)$ Pearl's original game with game-graph $\mathbb{T} \ltimes \mathbb{T} \cong \mathbb{T}$. $Ab_n(p)$ The game with game-graph $\mathbb{T} \ltimes \mathbb{N}^2$. $aB_n(p)$ The game with game-graph $\mathbb{N}^2 \ltimes \mathbb{T}$. $ab_n(p)$ The game with game-graph $\mathbb{N}^2 \ltimes \mathbb{N}^2$. We let $P_n^{AB}(p)$, $P_n^{Ab}(p)$, $P_n^{aB}(p)$, and $P_n^{ab}(p)$ denote the probability that Bob has a winning strategy.

[Sturm, Cardona-Tobón & S. '24] One has

 $P_n^{\mathrm{Ab}}(p) \leq P_n^{\mathrm{AB}}(p) \leq P_n^{\mathrm{aB}}(p) \qquad (p \in [0,1], \ n \geq 1).$

Conjecture

$$P_n^{\mathrm{Ab}}(p) \leq P_n^{\mathrm{ab}}(p) \leq P_n^{\mathrm{aB}}(p) \qquad (p \in [0,1], \ n \geq 1).$$

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[Sturm, Cardona-Tobón & S. '24] There exist constants $0 < p_c^{\rm Ab}, p_c^{\rm aB} < 1$ such that

$$\mathcal{P}_n^{\mathrm{Ab}}(p) \underset{n \to \infty}{\longrightarrow} \left\{ egin{array}{ll} 0 & ext{if and only if } p < p_{\mathrm{c}}^{\mathrm{Ab}}, \ 1 & ext{if } p > p_{\mathrm{c}}^{\mathrm{Ab}}, \end{array}
ight.$$

$$P_n^{\mathrm{aB}}(p) \xrightarrow[n \to \infty]{} \left\{ egin{array}{ll} 0 & ext{if } p < p_{\mathrm{c}}^{\mathrm{aB}}, \ 1 & ext{if and only if } p > p_{\mathrm{c}}^{\mathrm{aB}}. \end{array}
ight.$$

One has $1/2 \le p_{c}^{Ab} \le 7/8$ and $1/16 \le p_{c}^{aB} \le \frac{1}{2}(3-\sqrt{5})$. Note that $P_{n}^{AB}(p) \le P_{n}^{aB}(p)$ implies $p_{c}^{aB} \le p_{c}^{AB} = \frac{1}{2}(3-\sqrt{5}) \approx 0.382$.

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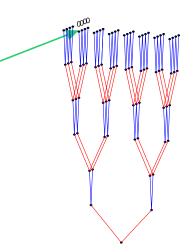
For the game $ab_n(p)$, we can only prove that

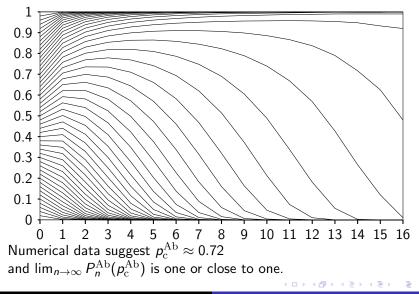
$$P_n^{\rm ab}(p) \xrightarrow[n \to \infty]{} \left\{ egin{array}{ll} 0 & \mbox{if } p < 1/64, \ 1 & \mbox{if } p > 15/16. \end{array}
ight.$$

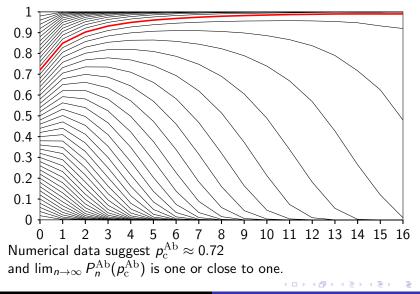
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The bound $1/2 \le p_c^{Ab}$ follows from the fact that if p < 1/2, then for large *n*, with high probability, at least one of these sets contains only zeros.

This means that Alice has a winning strategy that does not even react to Bob's moves.







Let $U_0 = (U_0(i,j))_{(i,j) \in \mathbb{N}^2}$ be i.i.d. Unif[0,1] distributed. For each of the combinations xx = AB, Ab, aB, and ab, we can define $(U_t^{xx})_{t\geq 0}$ by $U_0^{xx} := U_0$ and

A.
$$U_{t+1}^{xx}(i,j) = U_t^{xx}(2i,j) \wedge U_t^{xx}(2i+1,j),$$

a. $U_{t+1}^{xx}(i,j) = U_t^{xx}(i,j) \wedge U_t^{xx}(i+1,j)$ if t is even,

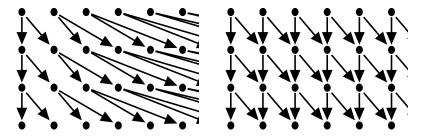
B.
$$U_{t+1}^{xx}(i,j) = U_t^{xx}(i,2j) \lor U_t^{xx}(i,2j+1),$$

b. $U_{t+1}^{xx}(i,j) = U_t^{xx}(i,j) \lor U_t^{xx}(i,j+1)$ if t is odd.

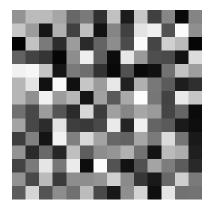
We claim that

$$P_n^{\mathrm{xx}}(p) = \mathbb{P}\big[U_{2n}^{\mathrm{xx}}(0,0) \leq p\big].$$

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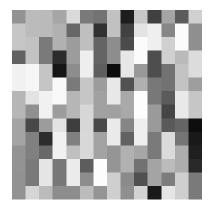
We observe that $U_{2n}^{Ab}(0,0)$ depends on $(U_0(i,j))_{(i,j)\in\mathbb{N}^2}$ exactly in the way $\overline{U}(\emptyset)$ depends on $(U(v))_{v\in\partial_{2n}(\mathbb{T}\ltimes\mathbb{N}^2)}$.



t = 0

The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

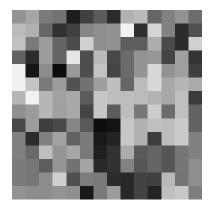
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t = 1

The cellular automaton $(U^{
m Ab}_t)_{t\geq 0}.$

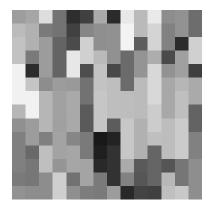
Grayscales indicate a value between zero (white) and one (black).



t = 2

The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

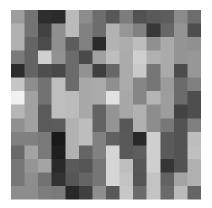
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t = 3

The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

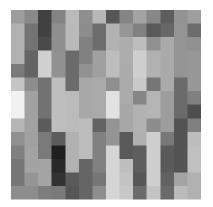
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t = 4

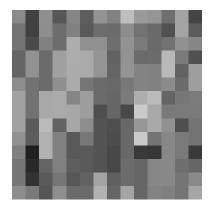
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

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t = 5

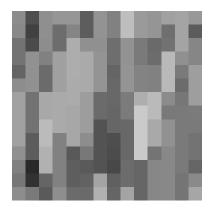
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).



t = 6

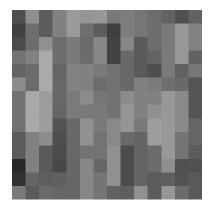
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

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t = 7

The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).



t = 8

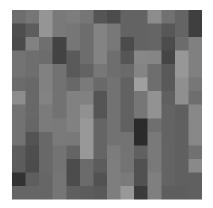
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

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t = 9

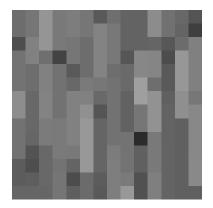
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).



t = 10

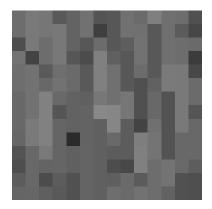
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).

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t = 11

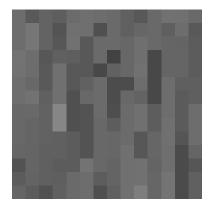
The cellular automaton $(U_t^{Ab})_{t\geq 0}$. Grayscales indicate a value between zero (white) and one (black).



t = 12



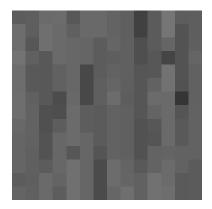
t = 13



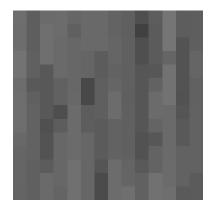
t = 14



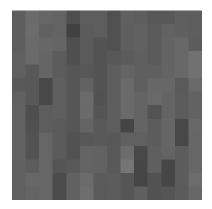
t = 15



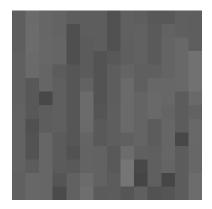
t = 16



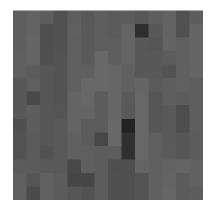
t = 17



t = 18



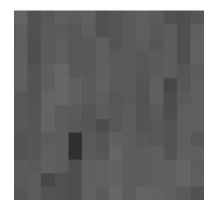
t = 19



t = 20



t = 21



t = 22



t = 23



t = 24

For the cellular automaton $(U_t^{aB})_{t\geq 0}$, rows are independent of each other at all times.

For the cellular automaton $(U_t^{AB})_{t\geq 0}$, all lattice points remain independent of each other at all times.

To prove the bounds $p_{\rm c}^{\rm Ab} \leq 7/8$ and $1/16 \leq p_{\rm c}^{\rm aB}$, as well as the fact that

$${\mathcal P}^{
m ab}_{n}(p) \mathop{
ightarrow}_{n
ightarrow \infty} \left\{ egin{array}{ll} 0 & \ \ {
m if} \ p < 1/64, \ 1 & \ \ {
m if} \ p > 15/16, \end{array}
ight.$$

we use a Peierls argument due to Toom (1980) and further developed by S., Szábo, and Toninelli (2024).

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A strategy for Alice (Bob) is a function that assigns to each state when it is Alice's (Bob's) turn precisely one of the two moves available to Alice (Bob). Let S_1 and S_2 denote the set of strategies for Alice and Bob, respectively, and let

$o(\sigma_1, \sigma_2)$

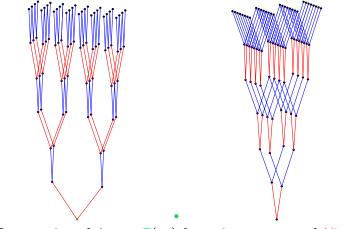
denote the outcome of the game if Alice plays strategy $\sigma_1 \in S_1$ and Bob plays strategy $\sigma_2 \in S_2$. We set

$$Z(\sigma_1) := \big\{ o(\sigma_1, \sigma_2) : \sigma_2 \in \mathcal{S}_2 \big\}.$$

A strategy $\sigma_1 \in \mathcal{S}_1$ is winning for Alice if

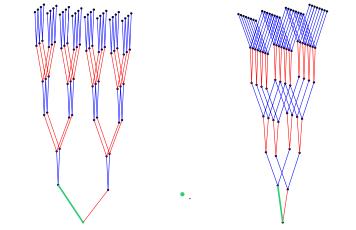
$$X(v) = 0 \quad \forall v \in Z(\sigma_1).$$

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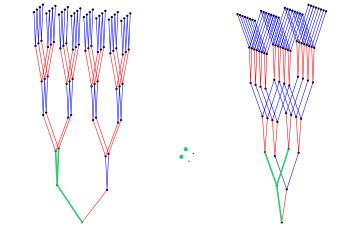
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

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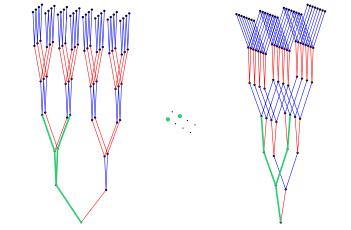
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

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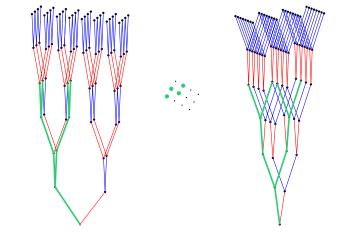
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

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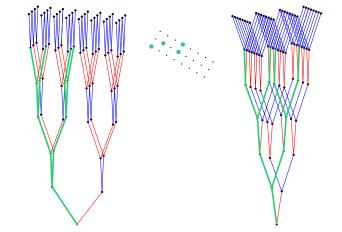
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

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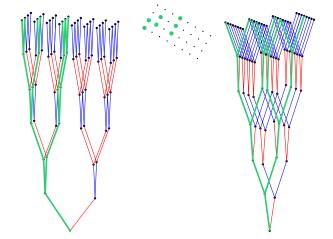
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

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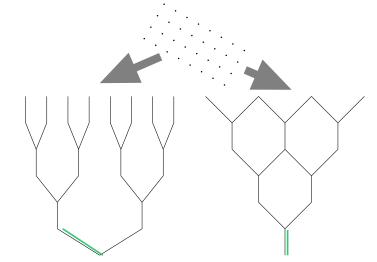
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

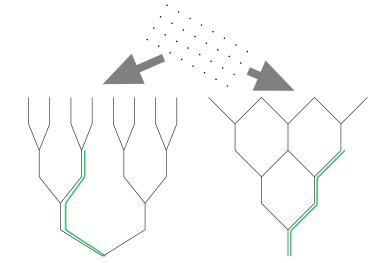
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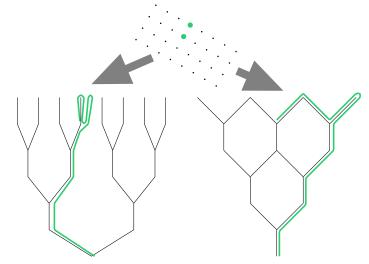
Construction of the set $Z(\sigma_1)$ for a given strategy of Alice.

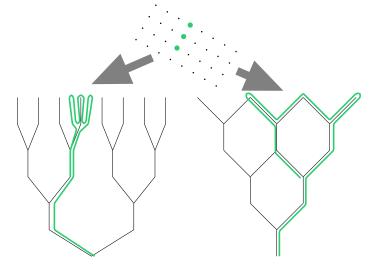
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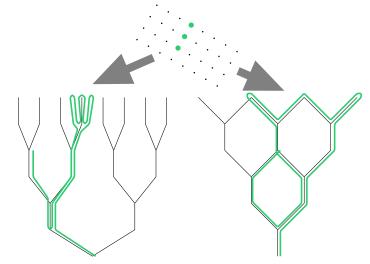


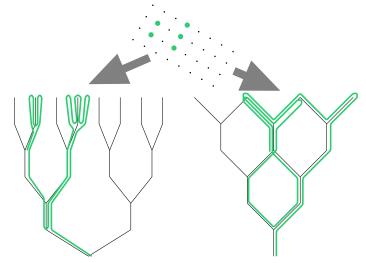


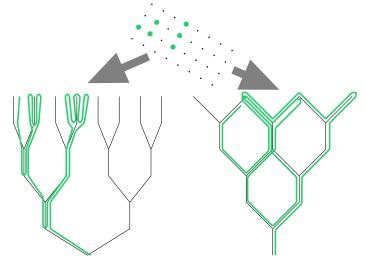
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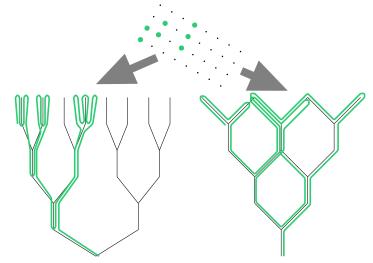


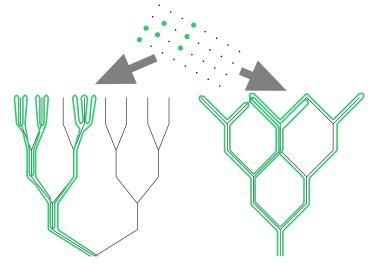


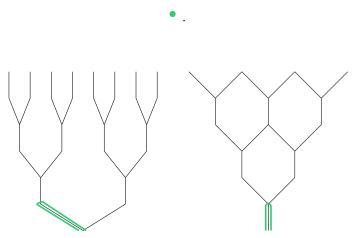






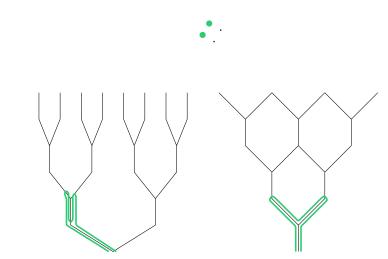






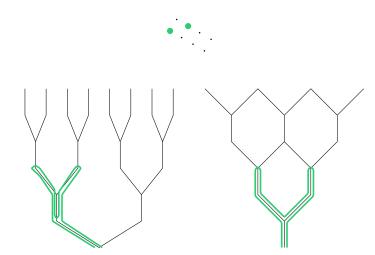
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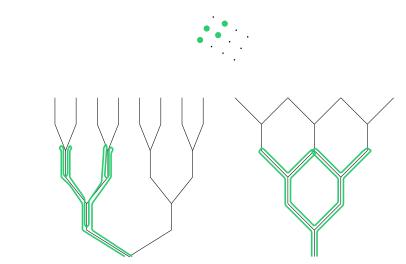
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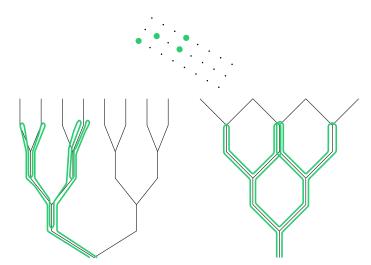
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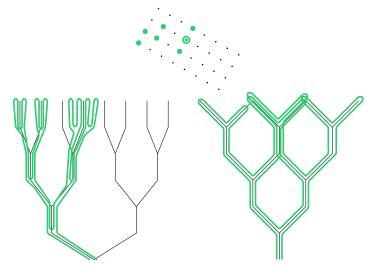
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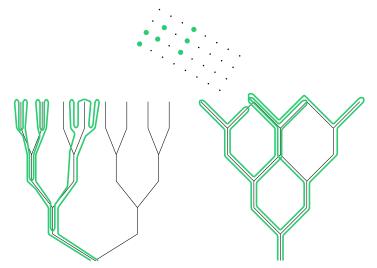


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Toom cycles

Theorem If Alice has a winning strategy, then there exists a Toom cycle ψ such that X(v) = 0 for each possible outcome v that ψ passes through.

Lemma For each Toom cycle ψ , there exists an integer $m \ge 0$ such that the cycle makes m steps in each of the six directions straight-up, straight-down, right-up, right-down, left-up, and left-down,

and ψ passes through m+1 possible outcomes.

Lemma For each *m*, there are $\leq 8^m$ different Toom cycles.

Consequence:

$$1 - P_n^{Ab}(p) \le \sum_{m=n}^{\infty} 8^m (1-p)^{m+1},$$

and $p_{\rm c}^{\rm Ab} \leq 7/8.$

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Sharpness of the transition

Let S be a finite set, let $L : \{0,1\}^S \to \{0,1\}$ be a function, and let $X^p = (X^p(v))_{v \in S}$ be i.i.d. with $\mathbb{P}[X^p(v) = 1] = p$ ($v \in S$). Let

$$X^p_{v,y}(w) := \left\{egin{array}{cc} y & ext{if } w = v, \ X(w) & ext{otherwise,} \end{array}
ight.$$
 $(y=0,1).$

We say v is *pivotal* if $L(X_{v,0}^{p}) \neq L(X_{v,1}^{p})$. The *influence* of v is

$$I^p(v) := \mathbb{P}\big[v \text{ is pivotal in } X^p\big] \qquad (v \in S).$$

If L is monotone, then Russo's formula says that

$$\frac{\partial}{\partial p}\mathbb{P}\big[L(X^p)=1\big]=\sum_{v\in S}I^p(v).$$

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Bourgain, Kahn, Kalai, Katznelson, and Linial (1992) have proved that there exists a universal constant c > 0 such that:

$$(\star) \quad \sum_{v \in S} I^p(v) \ge c \operatorname{Var}(L(X^p)) \log \left(1 / \sup_{v \in S} I^p(v) \right).$$

If each individual influence is small, and the law of $L(X^p)$ is nontrivial, then the sum of the influences must be large.

We apply this to $S := \partial_n(\mathbb{T} \ltimes \mathbb{N}^2)$ and $L_n(x) := 1$ iff Bob has a winning strategy for $(x(v))_{v \in \partial_n(\mathbb{T} \ltimes \mathbb{N}^2)}$.

We observe that $\operatorname{Var}(L_n(X^p)) = P_n^{\operatorname{Ab}}(p)(1 - P_n^{\operatorname{Ab}}(p)).$

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Sharpness of the transition

Assume $\varepsilon \leq P_n^{Ab}(p) \leq 1 - \varepsilon$. Formula (*) tells us that

$$(\star) \quad \sum_{v \in S} I_n^p(v) \geq c \varepsilon (1-\varepsilon) \log(1/J_n)$$

with $J_n := \sup_{v \in S} I_n^p(v)$.

Because of the symmetry of $\partial_n(\mathbb{T} \ltimes \mathbb{N}^2)$,

$$\#\left\{\mathbf{v}\in\partial_n(\mathbb{T}\ltimes\mathbb{N}^2):I_n^p(\mathbf{v})=J_n\right\}\geq 2^n.$$

As a consequence,

$$\sum_{v\in S} I_n^p(v) \ge 2^n J_n.$$

Combining this with (*) one finds that for some c' > 0

$$\sum_{v\in S} I_n^p(v) \ge c'\varepsilon(1-\varepsilon)n \quad \text{if } \varepsilon \le P_n^{\operatorname{Ab}}(p) \le 1-\varepsilon.$$

By Russo's formula, this implies that

$$rac{\partial}{\partial p} \mathcal{P}^{\mathrm{Ab}}_n(p) \geq c' arepsilon (1-arepsilon) n \quad ext{if } arepsilon \leq \mathcal{P}^{\mathrm{Ab}}_n(p) \leq 1-arepsilon,$$

which implies that $P_n^{Ab}(p)$ increases from a value $\leq \varepsilon$ to a value $\geq 1 - \varepsilon$ in an interval of length $\leq 1/(c'\varepsilon(1-\varepsilon)n)$.

Sharpness of the transition.

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