

Contents

Preface — V

Acknowledgments — IX

1 Probability — 1

- 1.1 Probability spaces — 3
- 1.2 One random variable and related concepts — 5
- 1.3 Several random variables — 12
- 1.4 Bernoulli, binomial, and Poisson random variables — 19
- 1.5 Inclusion–exclusion principle — 24
- 1.6 Worked-out problems — 28
- 1.7 Problems — 30

2 Graphs — 33

- 2.1 Undirected graphs — 33
- 2.2 Directed graphs (digraphs) — 47
- 2.3 Worked-out problems — 58
- 2.4 Problems — 58

3 Random graphs — 61

- 3.1 Random graph models — 61
- 3.2 Thresholds — 66
- 3.3 k -clique property — 69
- 3.4 Isolated vertices and connectivity — 72
- 3.5 Worked-out problems — 74
- 3.6 Problems — 75

4 Matrices and graphs — 77

- 4.1 Matrices and graphs — 77
- 4.2 Block matrices and digraphs — 85
- 4.3 Worked-out problems — 88
- 4.4 Problems — 88

5 Markov chains on digraphs — 90

- 5.1 Markov chains: basic definitions and properties — 90
- 5.2 Computer simulation of homogeneous Markov chains — 94
- 5.3 Stationary distributions — 95
- 5.4 Square matrices with nonnegative entries — 100
- 5.5 Spectral theory of Hermitian matrices — 100
- 5.6 Singular value decomposition and l_p operator norms of matrices — 103

5.7	Nonnegative symmetric matrices — 108
5.8	Reversible Markov chains — 112
5.9	Markov chains associated with digraphs — 114
5.10	Perron–Frobenius theorem — 115
5.11	Mean first passage time for irreducible Markov chains — 117
5.12	Worked-out problems — 125
5.13	Problems — 126
6	Symbolic dynamics and walks on graphs — 128
6.1	From words to walks: connecting information theory and graph theory — 128
6.2	MCMC algorithm for the hard-core model — 130
6.3	Shannon capacity of a channel — 135
6.4	Entropy of Markov chains — 137
6.5	Pressure — 140
6.6	Simulation of the gradient of pressure — 146
6.7	Worked-out problems — 149
6.8	Problems — 149
7	Hausdorff dimension of subshifts of finite type — 152
7.1	Pseudometrics on infinite graph sequences — 152
7.2	Pseudometrics on an SFT — 153
7.3	Hausdorff dimension of G^∞ — 157
7.4	Limit set on trees — 161
7.5	Worked-out problems — 165
7.6	Problems — 166
A	Appendices — 169
A.1	Basic set theory and functions — 169
A.2	Euclid’s algorithm — 171
A.3	Principle of induction — 172
A.4	Convex sets — 173
A.5	Newton’s binomial theorem — 173
A.6	Big O notation — 174
A.7	Basic mathematical analysis — 174
A.7.1	Metric spaces, basic topology, and series — 174
A.7.2	The Cauchy–Schwarz inequality — 176
A.7.3	Smooth, Lipschitz, and harmonic functions — 177
A.7.4	Taylor series — 178
A.7.5	L’Hôpital’s rule — 179
A.8	Groups and rings — 179
A.9	Linear algebra and matrices — 182

- A.9.1 Vector spaces — 182
- A.9.2 Matrices, notions and notations — 184
- A.9.3 Eigenvectors and eigenvalues of square complex matrices — 188
- A.9.4 Norms — 191
- A.9.5 Inner product spaces — 192
- A.9.6 Tensor product of vector spaces (matrices) — 192
- A.9.7 The Gram–Schmidt process — 193
- A.10 Basic topology — 194

List of symbols — 197

Bibliography — 201

About the authors — 203

Index — 205