We want to prove the following lemma:

Key Lemma: For every d>0 and integer l>0, there are $\frac{1}{2} > e_{d,l} > 0$, $N_{d,l}$, and $a_{d,l} > 0$ such that if $X_1,...,X_l$ are subsets of V(G), each of size $N \ge N_{d,l}$ and for all $1 \le i < j \le l$, the pair (X_i,X_j) is $e_{d,l}$ -regular with density at least d then G contains at least $a_{d,l}N^l$ cliques each containing one vertex in each of the X_i .

Proof: It is enough to prove the result for d<1/2 as it then holds for all larger d as well. We proceed by induction on l. The base case when l is 2 is trivial, since by the definition of density, we can set $a_{d,2}$ to be d.

So we assume that l is at least three and that the lemma holds for (l-1,d) for all values of d<1/2.

We set $e_{d,l}$ to be the minimum of $(1/l, d/2. de_{d/2,l-1}/2)$. We set $N_{d,l}$ to be $2N_{d/2,l-1}/d$. We set $a_{d,l}$ to be $(d/2)^{l-1}(a_{d/2,l-1}/l)$.

For each i between 1 and l-1 we let Y_i be the set of vertices of X_l which have fewer than d/2 neighbours in X_i . Since $e_{d,l} \leq d/2$, the regularity of (X_i, X_l) implies that $|Y_i|$ is at most $e_{d,l}N \leq N/l$ and that the subset X^*_l of vertices of X_l in none of the Y_i has size at least N/l. We shall show that each vertex v in X^*_l is in $(d/2)^{l-1}a_{d/2,l-1}N^{l-1}$ cliques, each containing one vertex in each of the X_i . To this end, we let X^v_i be a subset of the neighbourhood of v in X_i whose size is the round up N^* of dN/2 and apply induction on $X^v_1,...,X^v_{l-1}$.

Since $N_{d,l}$ is $2N_{d,l-1}/d$, N^* is at least $N_{d/2,l-1}$. So it remains to show that every pair (X^v_i, X^v_j) is $e_{d/2,l-1}$ -regular. To this end, suppose, X^i_i (resp. X^i_j) is a subset of at least $e_{d/2,l-1}N^*$ vertices of X^v_i (resp. X^v_j). Then, since $N^*>dN/2$, the $e_{d,l}$ -regularity of (X_i, X_j) implies that both $d(X^i_i, X^i_j)$ and $d(X^v_i, X^v_j)$ lie within $e_{d,l}$ of $d(X_i, X_j)$ so they differ by at most $2e_{d,l}< e_{d/2,l-1}$ and the proof is complete.

We immediately obtain the following:

Keyer Lemma: For every d>0 and integer l>0, there are $\frac{1}{2}$ e_{d,l}>0, N_{d,l}, and a_{d,l}>0 such that if H is a graph on vertices v₁,...,v_l and X₁,...,X_l are subsets of V(G), each of size N \geq N_{d,l} and for all $1 \leq$ i<j \leq l, the pair (X_i,X_j) is e_{d,l}-regular with density which is at least d if v_iv_j is an edge of G and at most 1-d otherwise then G contains at least a_{d,l}N^{^l} induced copies of H, each containing one vertex in each of the X_i.

Proof: A pair is e-regular in G if and only if it is e-regular in the complement of G, since the density of a pair in G and the complement of G sums to 1. We simply complement the edges between every pair corresponding to a non-edge of H and apply the Key Lemma.

We now present a variant of this result which allows us to require fewer sets at the expense of a double-sided density bound.

Definition: t(H) is the minimum integer t such that for any a and b summing to t, H can be partitioned into a stable sets and b cliques.

Remark: t(H) is clearly at least the chromatic number of H, at least the chromatic number of the complement of H, and at most the sum of these two numbers.

Keyest Lemma: For every ½>d>0 and graph H, there are $e_{d,H}>0$, $N_{d,H}$, and $a_{d,H}>0$ such that if t(H) is l, and $X_1,...,X_l$ are subsets of V(G), each of size $N \ge N_{d,H}$ and for all $1 \le i < j \le l$, the pair (X_{i,X_j}) is $e_{d,H}$ -regular with density which is at least d and at most 1-d then G contains at least $a_{d,H}N^{\cap |V(H)|}$ induced copies of H.

Proof: We need an auxiliary result which we prove below:

Refinement Lemma: for every k>1,1/2>d>0, e>0 there is an $N_{k,e}$ and $S_{k,e}$ such that if G has at least $N_{k,e}$ vertices then there is an e-regular partition $(X_0,X_1,...,X_p)$ of G where p is at at most $S_{k,e}$ such that for some k of these parts, either (i) every pair is e-regular with density at least d, or (ii) every pair is e-regular with density at most d.

Proof of Keyest Lemma: We consider $N_{d/2,|V(H)|}$, $e=e_{d/2,|V(H)|}$, $a_{d/2,|V(H)|}$ as in the Keyer Lemma. We set k to be |V(H)| and consider $S_{k,e}$ as in the refinement lemma. We set $N_{d,H}$ to be $N_{d,|V(H)|}S_{k,e}/(1-e)$.

We set $e_{d,H}$ to be $(1-e)e/S_{k,e}$ We set $a_{d,H}$ to be $a_{d/2,|V(H)|}(S_{k,e}/1-e)^{|V(H)|}$.

We apply the Refinement Lemma to each X_i . WLOG, we can assume that for some a<t(G), the partions of X_1 ,..., X_a satisfy (i), while the remaining partitions satisfy (ii). We consider a partition of G into cliques S_1 ,..., S_a and stable sets S_{a+1} ,..., S_i . For each i, we choose $|S_i|$ of the k special parts of X_i whose existence is guaranteed by the refinement lemma and a bijection between these parts and the vertices of H in S_i . For each vertex v_i of H, we let Z_i be the corresponding part in the bijection. We can easily verify that the Z_i verify the hypotheses of the Keyer Lemma for |V(H)| and d/2. So, applying that lemma we obtain the desired result. QED.

Proof of the Refinement Lemma: We can assume that e is at most 10^{-6k} , as if the result is true for e it is true for e'>e. We let k' be 10^{2k+1} and set $S_{k,e}$ to be the $M_{k',e}$ given by the Regularity Lemma. We apply the Regularity lemma with e and k'. From the resultant parts, we choose a set S_0 of p/10 which are in the fewest irregular pairs. It follows each is in at most p/ 10^{3k} irregular pairs. We now proceed for a sequence of 2k iterations. After i iterations we will have construced a sequence $Y_i,...Y_i$ of parts and a set S_i of at least p/ 10^{i+1} parts such that:

For each j between 1 and i, we have either (i) for every part X which is in S_i or is Y_j for some j>i, (X_jY) is e-regular with density>d, or (ii) for every part X which is in S_i or is Y_j for some j>i, (X_iY) is e-regular with density<1-d.

To extend this sequence in iteration i+1, we consider any part X_{i+1} in S_i . It is irregular with at most $p/10^{3k} < |S_i|/10$ of the parts in S_i . Since each of the other pairs containing it either has density exceeding d or less than 1-d, we can clearly choose S_{i+1} in S_i so that (i) or (ii) holds for j=i+1 and hence for all j.

Now, we have k of the Y_i for which (i) holds, or k for which (ii) holds. QED.