Geometric statistics of clustering points.

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• Textbook example : X_1, \ldots, X_n i.i.d. random variables with $E(X_1^2) < \infty$.

What if not independent ?





• $\mathcal{P} \subset \mathbb{R}^d$. - loc. fin. point set. $W_n = [-\frac{n^{1/d}}{2}, \frac{n^{1/d}}{2}]^d$.



P ⊂ ℝ^d. - loc. fin. point set. *W_n* = [-^{*n*^{1/d}}/₂, ^{*n*^{1/d}}/₂]^d.
Score: ξ(*x*, *P*) ∈ ℝ, *x* ∈ *P*.



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• Geometric Statistic: $H_n = \sum_{x \in \mathcal{P} \cap W_n} \xi(x, \mathcal{P}).$

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▶ Random geometric graph : Vertices, V = P, Edges : $x_i \sim x_j$ if $0 < |x_i - x_j| \le r$, r > 0.

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► $\xi(x_1, \mathcal{P})$ - 'Number' of *k*-cliques in RGG containing x_1 = $\sum_{(x_2,...,x_k)\in\mathcal{P}^{k-1}}^{\neq} h(x_1,...,x_k) = \sum_{(x_2,...,x_k)\in\mathcal{P}^{k-1}}^{\neq} \frac{1[x_i \sim x_j \ \forall i,j]}{k!}.$

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 ξ(x, P) - Fraction of Intrinsic Volume of C_B(P, r) contributed by x.

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- $H_n :=$ Intrinsic volume of $C_B(\mathcal{P}_n, r)$, $\mathcal{P}_n = \mathcal{P} \cap W_n$.

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► $H_n = \sum_{x \in \mathcal{P}_n} \xi(x, \mathcal{P})$ - Total edge-length of NNG on \mathcal{P}_n .

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- **Point process** locally finite random collection of points in \mathbb{R}^d .
- *P* = {X_i}_{i≥1} ⊂ ℝ^d, such that no: of points within a bounded Borel subset (bBS) *B*,*P*(*B*) < ∞ *a.s.*.

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- $\mathcal{P}_{x_1,...,x_p} \stackrel{d}{=} \mathcal{P}$ iff \mathcal{P} is Poisson. Slivnyak's theorem
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- $H_n^{\xi} = \mu_n^{\xi}(1)$ i.e., $f \equiv 1$.

The Poissonian world

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 Analysis of local/global functionals of Poisson or Bernoulli pp. cf. e.g.

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 - ► R. Meester & R. Roy Continuum Percolation,
 - M. Penrose Random Geometric Graphs,
 - J. Yukich Limit theorems in discrete stochastic geometry,
 - G. Peccati & M. Reitzner Stochastic analysis for Poisson point processes
 - P. Calka Tessellations
 - Etc....

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- Geometric statistics of general point processes ?

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'Not Poisson in Disguise'



Do not listen to the prophets of doom who preach that every point process will eventually be found out to be a Poisson process in disguise!" - G. C. Rota

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Stabilizing: ∃R(O, P) = inf{r : ...} a.s. finite, such that ∀ locally finite A ⊂ B_r(O)^c,

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Exponentially Stabilizing: For t large,

$$\sup_{x_1,...,x_p} \mathsf{P}(R(x_1,\mathcal{P}_{x_1,...,x_p}) \ge t) \le a_p e^{-b_p t^c}, \ a_p, b_p, c > 0.$$

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• Examples 1 and 2 : $R(x, \mathcal{P}_{x_1,...,x_p}) \leq 3r$ a.s. for any \mathcal{P} .

'Clustering' - Borrowed from Statistical Physics.

• k-correlation functions : $\rho^{(k)}(x_1, \ldots, x_k)$ -

$$\mathsf{E}\left(\prod_{i=1}^{k}\mathcal{P}(B_{i})\right) = \int_{\prod_{i=1}^{k}B_{i}}\rho^{(k)}(x_{1},\ldots,x_{k})\mathsf{d}x_{1}\ldots\mathsf{d}x_{k}.$$

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$$\{x_1, \ldots, x_{p+q}\}$$
; $s = \min_{1 \le i \le p, 1 \le j \le q} |x_i - x_{p+j}|.$

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- ► { x_1, \ldots, x_{p+q} }; $s = \min_{1 \le i \le p, 1 \le j \le q} |x_i x_{p+j}|$. $|\rho^{(p+q)}(.) - \rho^{(p)}(x_1, \ldots, x_p)\rho^{(q)}(x_{p+1}, \ldots, x_{p+q})| \le C_{p+q}e^{-c_{p+q}s^b}$.
- Clustering function $\phi(s) := e^{-s^b}, b > 0.$
- Clustering constants C_{p+q}, c_{p+q} .

MOMENT CONDITIONS WILL NOT BE MENTIONED EXPLICITLY !

▶ $n^{-1}\mathsf{E}(H_n) \to \mathsf{E}\{\xi(O, \mathcal{P}_O)\} \in [0, \infty).$

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- ▶ n^{-1} VAR $(H_n) \rightarrow \sigma_{\xi}^2 \in [0, \infty)$. Volume order.
Expectation Asymptotics :

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- If $\sigma_{\xi}^2 = 0$, then VAR $(H_n) = \Theta(n^{(d-1)/d})$. Surface order.

► U-statistics :

 $\xi(x,\mathcal{P}):=$ \sum^{\neq} $h(x,X_1,\ldots,X_{k-1}).$ $X_1,...,X_{k-1} \in \mathcal{P} \cap B_r(x)$

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Central Limit Theorem

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- Examples of Scores : Intrinsic Volumes (Example 2), Edge-length in NNG (Example 3).

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- Two proofs Generalizing both Baryshnikov-Yukich and Nazarov -Sodin.

► Factorial Mom. Exp.: (Blaszyczyszn, Merzbach, Schmidt.) $E(F(\mathcal{P})) = F(\emptyset) + \sum_{i=1}^{\infty} \frac{1}{i!} \int_{\mathbb{R}^d} D_{x_1,...,x_l} F(\emptyset) \rho^{(l)}(x_1,...,x_l) dx_1 \dots dx_l$

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- Growth rates of \tilde{C}_k, \tilde{c}_k (?) \Rightarrow Moderate deviations, Law of iterated logarithms, Berry-Esseen bounds.

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