# What does a Point Process Outside a Domain tell us about What's Inside ?

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joint work with Subhro Ghosh, Fedor Nazarov, Mikhail Sodin

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Yuval Peres

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A Point Process is a random configuration of points in a suitable space, e.g.  $\mathbb{R}^d$ 

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A well studied example:

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A well studied example: Poisson Point Process

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Analogue of "uniform distribution" in the world of point processes

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Analogue of "uniform distribution" in the world of point processes Key Characteristics:

- Independence between spatially disjoint domains
- In any given domain D, the number of points N follows Poisson distribution , with parameter  $\propto area(D)$
- The *N* points are distributed uniformly in *D* and independently of each other

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# <u>Limitation</u>: Does not take into account Spatial Correlation Solution: Look for new models

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• Ginibre Ensemble

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- Zeroes of Gaussian Analytic Function

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- Ginibre Ensemble
- Zeroes of Gaussian Analytic Function
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- Exhibit local repulsion
- Arise in physics as mathematical models

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#### Poisson Process

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Poisson Process Ginibre Ensemble

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Convergence of Point Processes:

• 
$$\mu_n \xrightarrow{d} \mu$$
 iff  $\int \varphi d\mu_n \xrightarrow{d} \int \varphi d\mu \quad \forall \varphi \in C_c(\mathbb{C})$ 

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• Finite *n*:  $\mu_n$  = Eigenvalues of  $G_n = ((\xi_{ij}))_{1 \le i,j \le n}$ ,  $\xi_{ij}$  i.i.d  $N_{\mathbb{C}}(0,1)$  (NO normalization by  $\sqrt{n}$ )

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• Translation Invariant (in fact Ergodic)

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#### Theorem (Sodin rigidity)

f(z) is the unique (up to a deterministic multiplier) Gaussian entire function with a translation invariant zero process of intensity 1.

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# Motivation

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  - Holroyd and Soo (2010)

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- $\bullet\,$  In Poisson point process, the points inside and outside  $\mathbb D$  are independent of each other

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 $M(\omega)$  and  $m(\omega)$  positive constants  $\Delta(\zeta) = \prod_{i < j} (\zeta_i - \zeta_j)$  (Vandermonde)



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Take *n* points in a disk of area *n*. Finite, rigid. Limit as  $n \to \infty$  is Poisson : Not Rigid !

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## Our Results: Zeroes of Gaussian Analytic Function

### Theorem (Ghosh, Nazarov, P., Sodin, '12)

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 $\Sigma_{S(\omega)}$ : constant sum hypersurface  $\sum_{i=1}^{N(\omega)} \zeta_i = S(\omega)$  inside  $\mathbb{D}^{N(\omega)}$ 

 $M(\omega)$ ,  $m(\omega)$  and  $\Delta(\zeta)$  are as before.

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## A Hierarchy of Point Processes

- $\pi$  is rigid at level k if
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- Application to continuum percolation

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- (Sodin Tsirelson) var[ $\int \varphi_L d\nu$ ] =  $O\left(\frac{1}{L^2}\right)$
- Take  $\varphi$  as roughly  $1_{\mathbb{D}}$  (e.g.  $1_{\mathbb{D}} \leq \varphi \leq 1_{2\mathbb{D}}, \varphi \in C_c^2$ )

- Given: outside zeroes of GAF Want: number of inside zeroes
- Linear Statistic:  $\int \varphi d\nu, \varphi \in C^2_c(\mathbb{C})$
- Scaling:  $\varphi_L(z) = \varphi\left(\frac{z}{L}\right)$
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- But  $\int \varphi_L d\nu = n(\mathbb{D}) + \int_{\mathbb{D}_L \setminus \mathbb{D}} \varphi_L d\nu$
- Know outside zeroes  $\Rightarrow$  Know  $\int_{\mathbb{D}_L \setminus \mathbb{D}} \varphi_L d\nu \Rightarrow$  Compute  $n(\mathbb{D})$  approximately, now let  $L \to \infty$

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#### Proposition (Reconstruction of Gaussian Analytic Function)

The zeroes of the GAF determine the function a.s. (up to a multiplicative factor of modulus 1). In other words, if  $\nu$  denotes the zeroes of the GAF f, then  $\exists$  an analytic function  $g(z) = \sum_{k=0}^{\infty} a_k(\nu) z^k \text{ such that } f(z) = \gamma . g(z)$ Here  $\gamma$  follows Unif(S<sup>1</sup>) and is independent of  $\nu$ .

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