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

#### Yuval Peres<sup>1</sup>

#### joint work with Subhro Ghosh, Fedor Nazarov, Mikhail Sodin

<sup>1</sup>Microsoft Research, Redmond

<span id="page-0-0"></span>メロメ メタメ メモメ メモメ Yuval Peres [What does a Point Process Outside Domain say about Inside?](#page-76-0)

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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A well studied example: Poisson Point Process

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:

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• Independence between spatially disjoint domains

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- $\bullet$  In any given domain D, the number of points N follows Poisson distribution, with parameter  $\propto$  area $(D)$

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

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

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# Limitation: Does not take into account Spatial Correlation Solution: Look for new models

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Solution: Look for new models

**• Ginibre Ensemble** 

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Solution: Look for new models

- **Ginibre Ensemble**
- Zeroes of Gaussian Analytic Function

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Solution: Look for new models

- **o** Ginibre Ensemble
- Zeroes of Gaussian Analytic Function
- Interesting mathematical structures as (limits of) eigenvalues of random matrices and zeroes of random polynomials

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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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Poisson Process Ginibre Ensemble Gaussian Zeroes

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#### Intensity  $\rho_1$  :

Determines expected number of points in a domain  $\mathbb{E}[n(\mathbb{D})] = \int_{\mathbb{D}} \rho_1(z) dm(z)$ 

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Convergence of Point Processes:

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

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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  $\frac{\sum_{n=0}^{n} \mu_n - \sum_{n=0}^{n}}{N_{\mathbb{C}}(0,1)}$  (NO normalization by  $\sqrt{n}$ )

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Translation Invariant (in fact Ergodic)

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f_n(z) = \xi_0 + \frac{\xi_1}{\sqrt{1!}} z + \ldots + \frac{\xi_k}{\sqrt{k!}} z^k + \ldots + \frac{\xi_n}{\sqrt{n!}} z^n
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  $\nu_n = \text{Zeros of } f_n \quad (\xi_i \text{ iid } N_{\mathbb{C}}(0,1))$ 

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- Finite *n*:  $f_n(z) = \xi_0 + \frac{\xi_1}{\sqrt{1!}}z + \dots + \frac{\xi_k}{\sqrt{k!}}$  $\frac{k}{k!}z^k + \ldots + \frac{\xi_n}{\sqrt{n}}$  $\frac{n}{n!}$ z<sup>n</sup>  $\nu_n =$  Zeroes of  $f_n$   $(\xi_i \text{ iid } N_{\mathbb{C}}(0,1))$
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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.

 $\frac{k}{k!}z^k$ 

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• Deletion Tolerance  $\pi$  is deletion tolerant if w.p. 1 we fail to detect the change when we delete all points of  $\pi$  from a bounded domain, i.e.  $\tilde{\pi} << \pi$ 

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# **Motivation**

- Deletion Tolerance  $\pi$  is deletion tolerant if w.p. 1 we fail to detect the change when we delete all points of  $\pi$  from a bounded domain, i.e.  $\tilde{\pi} << \pi$
- Insertion Tolerance  $\pi$  is insertion tolerant if w.p. 1 we fail to detect the change when we add a random point uniformly in a bounded domain

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	- Holroyd and Soo (2010)

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• We consider the conditional distribution  $\rho_{\omega}(\zeta)$  of the points (denoted by  $\zeta$ ) inside a disk  $\mathbb D$  given the points outside  $\mathbb D$ (denoted by  $\omega$ )

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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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In the Ginibre ensemble, (i) The points  $\omega$  outside  $\mathbb D$  determine exactly the Number  $N(\omega)$  of the points  $\zeta$  inside  $\mathbb D$ 

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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

- $\bullet \pi$  is rigid at level k if
	- The points of  $\pi$  outside  $\mathbb D$  determine  $0, 1, \ldots, (k-1)$ moments of the points in  $D$

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- Ginibre is at Level 1 (i.e. only 0th moment conserved)

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- Ginibre is at Level 1 (i.e. only 0th moment conserved)
- GAF Zeros is at Level 2 (i.e. only 0th and 1st moment conserved)

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- Know outside zeroes  $\Rightarrow$  Know  $\int_{\mathbb{D}_L\setminus\mathbb{D}}\varphi_Ld\nu\Rightarrow$  Compute  $n(\mathbb{D})$ approximately, now let  $L \to \infty$

 $A \cap B$  is a  $B \cap A \cap B$  is

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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  $g(z) = \sum_{k=0}^{\infty} a_k(\nu) z^k$  such that  $f(z) = \gamma . g(z)$ Here  $\gamma$  follows Unif  $(S^1)$  and is independent of  $\nu$ .