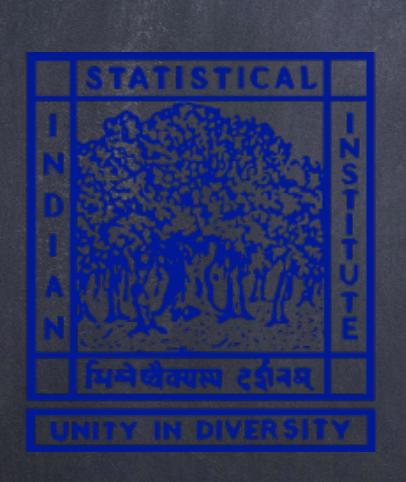
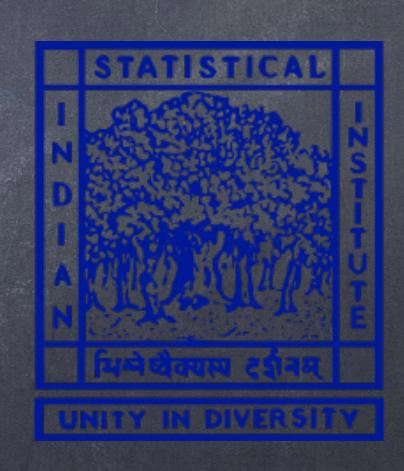
# LIMIT THEORY FOR SPATIAL INTERACTING SYSTEMS



D. Yogeshwaran, ISI Bangalore.

ICTS, Bangalore. Jan 2023.



Slides at https://www.isibang.ac.in/~d.yogesh/IPSJan23.pdf

## on-going work with

### Bartek Błaszczyszyn

Ecole Normale Superieure-INRIA, Paris.



Joe Yukich.

Lehigh University, Bethlehem.



- 1. Framework and Question.
- 2. Examples.
  - Co-operative Sequential Adsorption (CSA)
  - Exclusion process.
  - Other spatial random models.
- 3. Overview of General limit theorems with some proof ideas.
- 4. Bounded Lipschitz stabilization / localization.

# FRAMEWORK AND QUESTION

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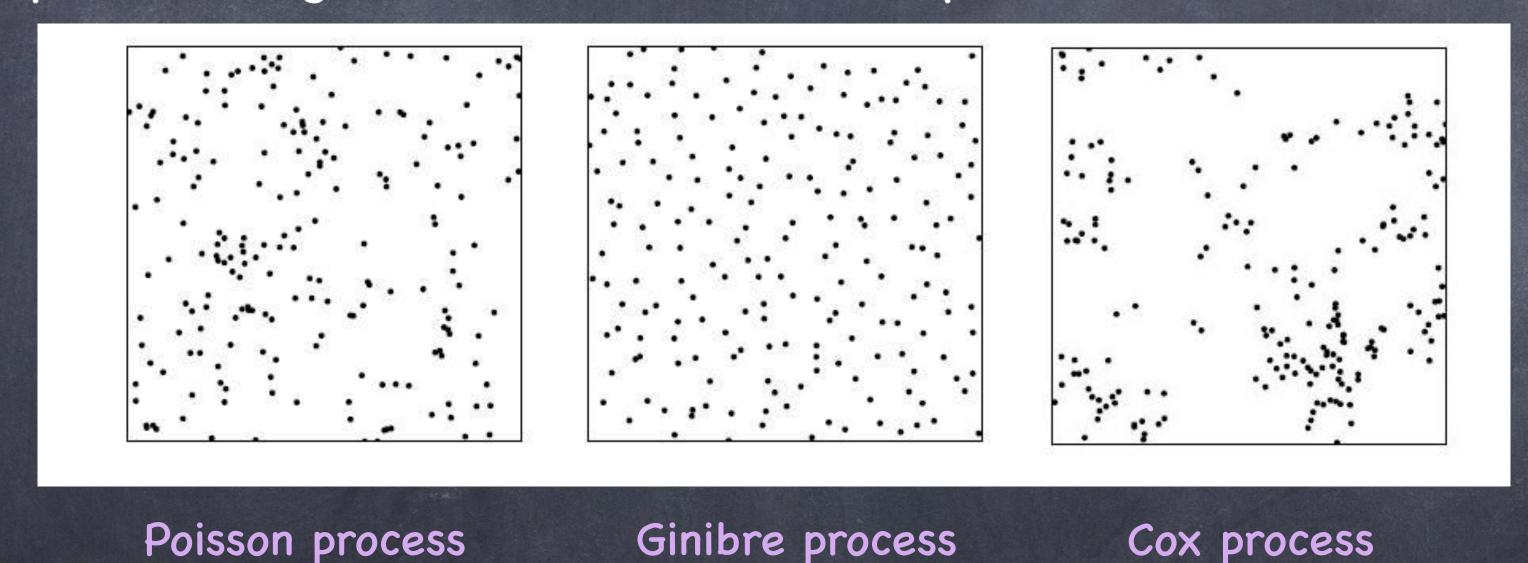


Figure from

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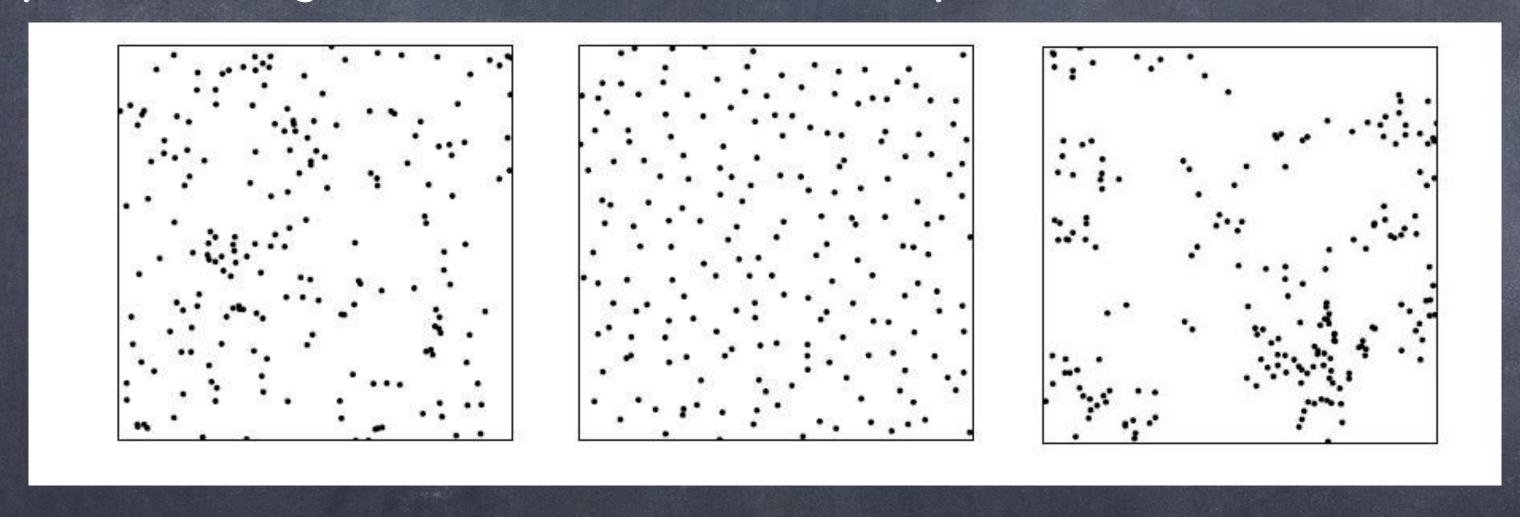


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Poisson process

Ginibre process

Cox process

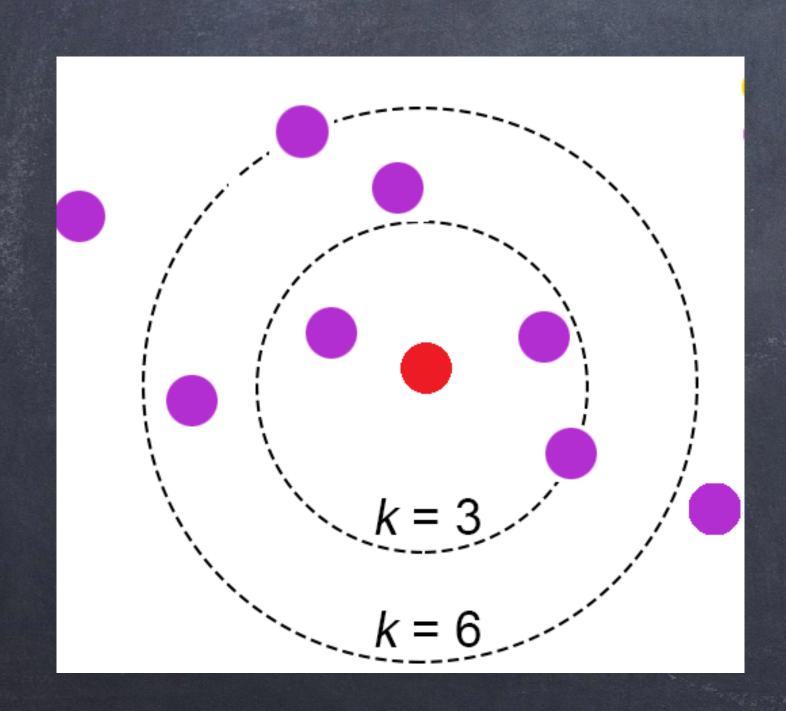
Simple marked point process –  $\tilde{\mathscr{P}}=\{(X_i,M_i)\}\subset\mathbb{R}^d imes\mathbb{M}$  such that  $\mathscr{P}=\{X_i\}$  is a point process, Equivalently,  $\tilde{\mathscr{P}}=\sum\delta_{(x,M(x))}$  i.e., each point of  $\mathscr{P}$  is marked / labelled with  $M(x)\in\mathbb{M}$ , Polish space.



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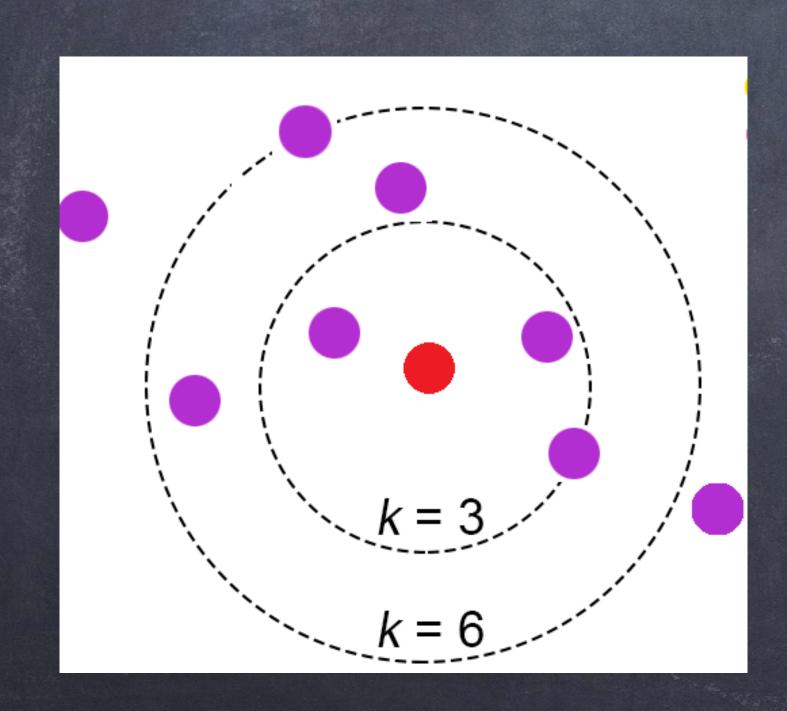
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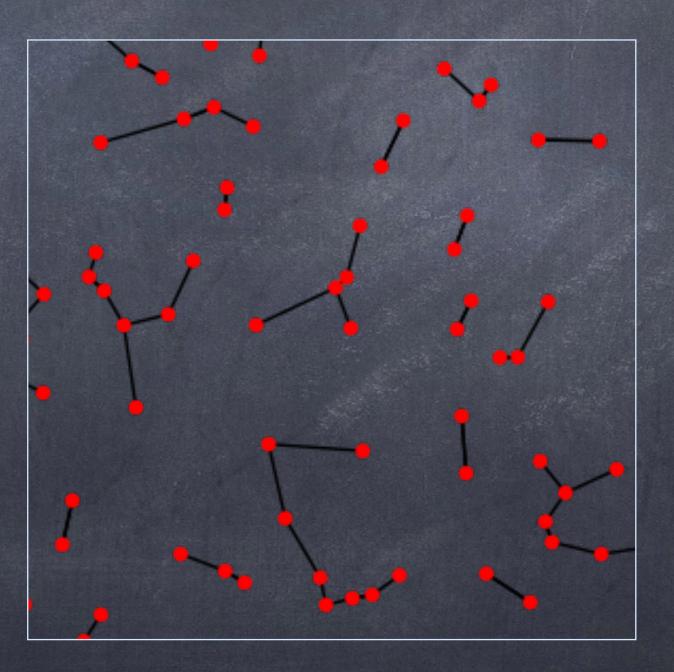


Original fig. by DeWilde

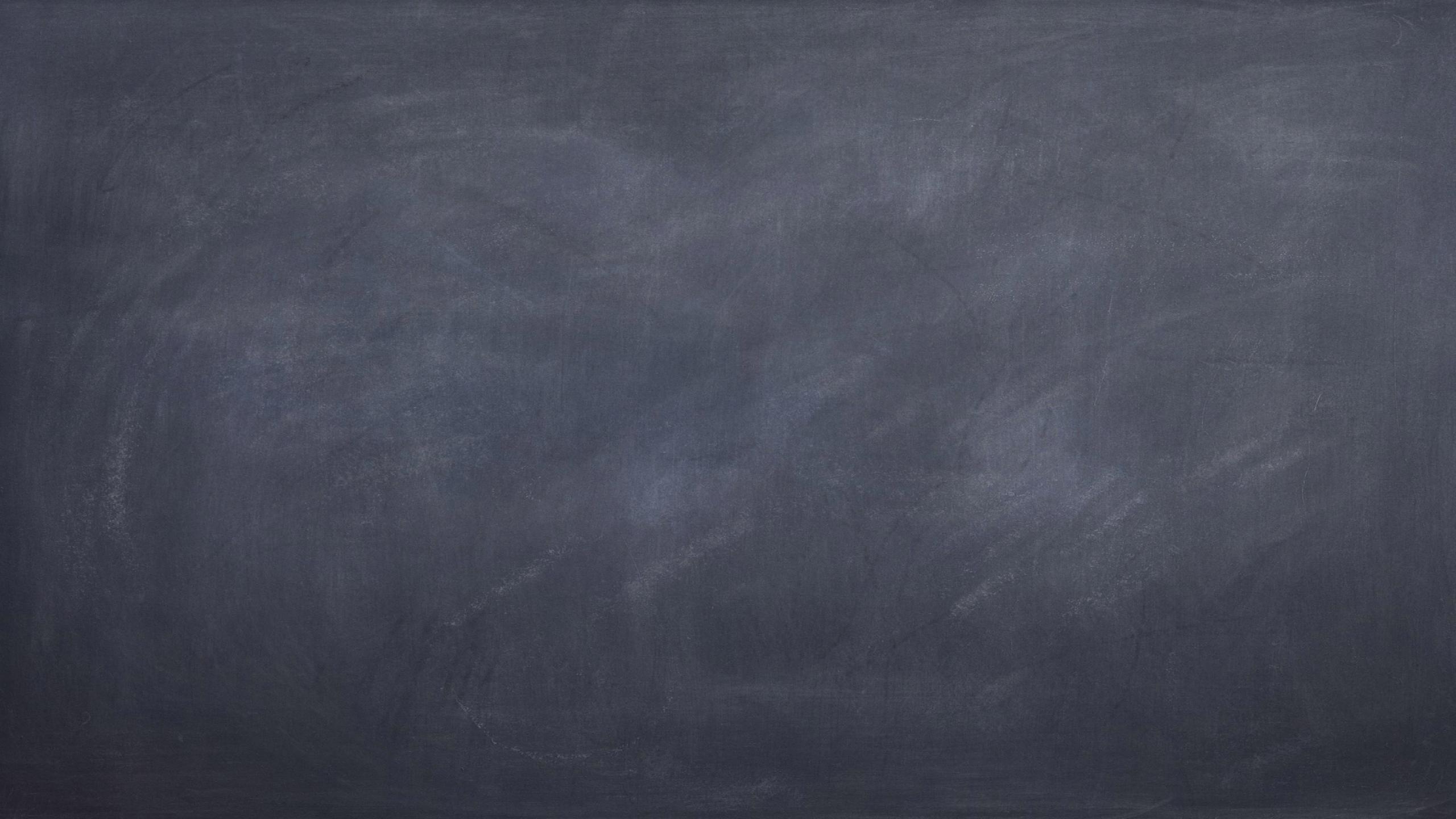
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1-NNG on 100 points; Fig. by D. Eppstein



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 $X \sim Y$  if X is k-nearest point to Y or vice-versa. Long-edges are possible.

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Asymptotics for 
$$\sum_{X \in \mathcal{P}_n} M(x, T; \mathcal{P}_n)$$

# EXAMPLES

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Lacker, Ramanan & Wu (2019) - Local weak convergence approach, expectation asymptotics.

# THE GENERAL FRAMEWORK

Point process –  $\mathscr{P}=\{X_i\}\subset\mathbb{R}^d\,;\, \mathscr{P}=\sum_{x\in\mathscr{P}}\delta_x$  , random Radon (locally-finite) counting measure.

- Point process  $\mathscr{T}=\{X_i\}\subset\mathbb{R}^d\,;\, \mathscr{T}=\sum_{x\in\mathscr{T}}\delta_x$  , random Radon (locally-finite) counting measure.
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$$B_1, \ldots, B_k \text{ disjoint sets }; \quad \mathbb{E}[\prod_{i=1}^k \mathscr{P}(B_i)] = \int_{B_1 \times \ldots \times B_k} \rho^{(k)}(x_1, \ldots, x_k) \, dx_1 \ldots dx_k \; ; \quad \mathscr{P}(B_i) = |\mathscr{P} \cap B_i|$$

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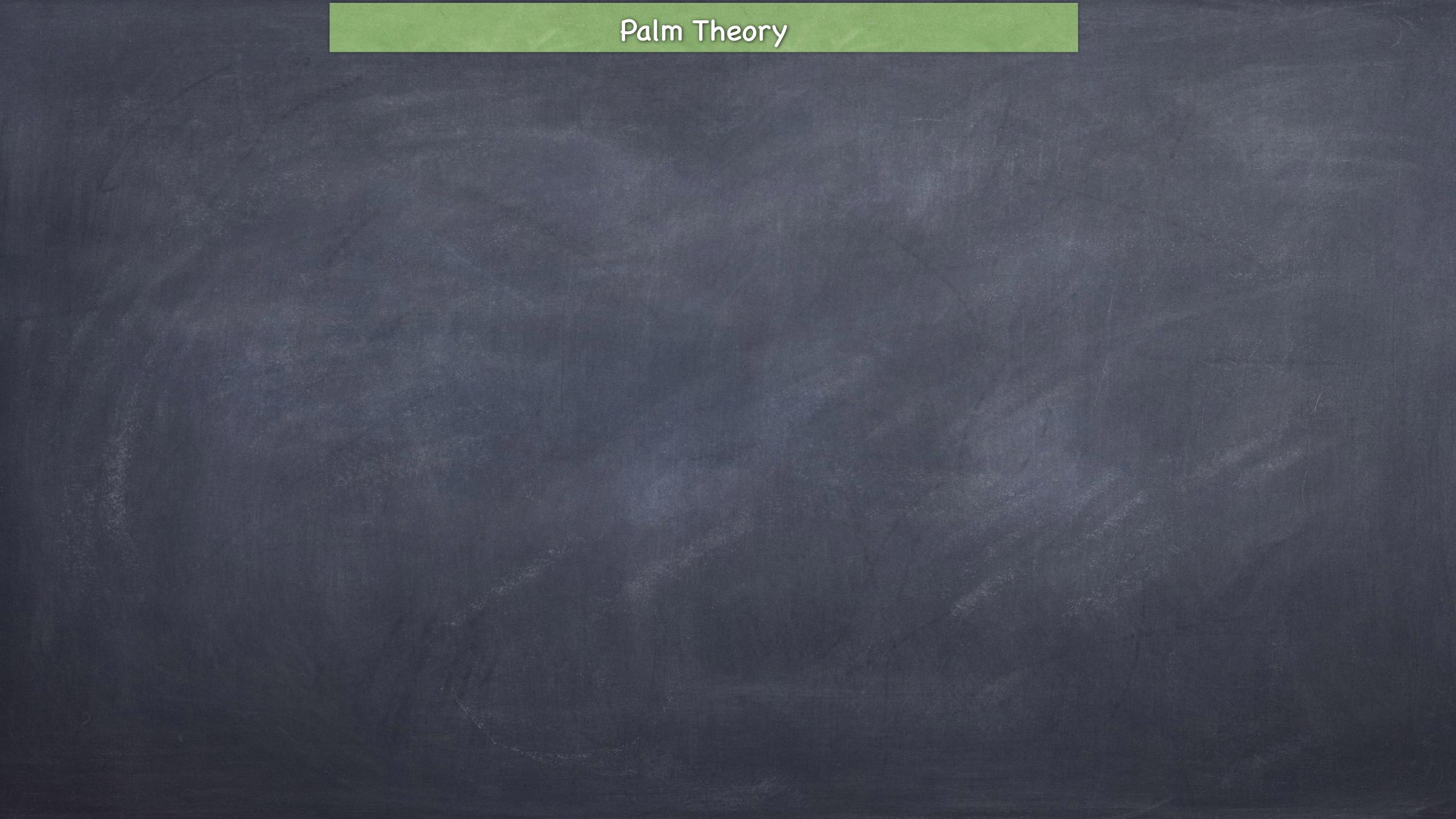
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Simple marked point process –  $\tilde{\mathscr{P}}=\{(X_i,M_i)\}\subset\mathbb{R}^d\times\mathbb{M} \text{ such that } \mathscr{P}=\{X_i\} \text{ is a point process,}$  Equivalently,  $\tilde{\mathscr{P}}=\sum \delta_{(x,M(x))}$  i.e., each point of  $\mathscr{P}$  is marked\labelled with  $M(x)\in\mathbb{M}$ , Polish space.



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Poisson process  $\mathscr{P} - \mathbb{E}_{x_1,...,x_k}[f(x_1,...,x_k;\mathscr{P})] = \mathbb{E}[f(x_1,...,x_k;\mathscr{P} \cup \{x_1,...,x_k\})]$ 

Stationary Point process –  $\mathscr P$  satisfies 'fast' mixing of correlations i.e.,  $s=d\Big(\{x_i\}_{i=1}^p,\{x_i\}_{i=p+1}^{p+q}\Big)$ 

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$$\begin{split} | \mathbb{E}_{x_1,...,x_{p+q}} [f(M_1,...,M_p)g(M_{p+1},...,M_{p+q})] \; \rho^{(p+q)}(x_1,...,x_{p+q}) \\ - \; \mathbb{E}_{x_1,...,x_p} [f(M_1,...,M_p)] \; \rho^{(p)}(x_1,...,x_p) \; \times \; \mathbb{E}_{x_{p+1},...,x_{p+q}} [g(M_{p+1},...,M_{p+q})] \; \rho^{(q)}(x_{p+1},...,x_{p+q}) \; | \; \leq C_{p+q} \phi(s) \\ |f|\,, |g| \leq 1. \qquad C_k = O(k^{ak}), \; a < 1. \qquad \phi \; \text{- stretched exponential decay} \end{split}$$

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If 
$$\mathbb{V}ar[H_n] = \Omega(n^{\nu}), \ \nu > 0$$
, then  $\frac{H_n - \mathbb{E}[H_n]}{\sqrt{\mathbb{V}ar[H_n]}} \stackrel{D}{\Longrightarrow} N(0,1)$ 

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Proved via an extension of cumulant method CLT and for linear statistics of  $\mu_n := \sum_{x \in \mathscr{P}_n} M(x) \, \delta_{n^{-1/d}x}$ 

Pre-cursors for point processes and special cases - Malyshev (1975), Martin-Yalcin (1980), Nazarov-Sodin (2012), Błaszczyszyn, Y. and Yukich (2019), Fenzl (2019).

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(from the previous theorem )

$$H_n := \sum_{x \in \mathscr{P}_n} \xi \big( \tilde{x}, \tilde{\mathscr{P}}_n \big). \qquad \text{If} \quad \mathbb{V}ar[H_n] = \Omega(n^{\nu}), \ \nu > 0, \ \text{then} \quad \frac{H_n - \mathbb{E}[H_n]}{\sqrt{\mathbb{V}ar[H_n]}} \overset{D}{\Longrightarrow} N(0,1)$$



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- EXAMPLE OF BL-STABILIZATION: System of interacting diffusions.

- Marked point process  $\tilde{\mathcal{P}} = \{(x, M(x))\}_{x \in \mathcal{P}}$  satisfies joint 'fast' mixing of correlations.
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- Ex. in IPS  $\xi(\tilde{x}, \tilde{\mathscr{P}}) = M(x, T; \tilde{\mathscr{P}})$ , determined by initial state M(x,0), other initial states and points  $\tilde{\mathscr{P}}$ .
- New marked point process:  $\mathscr{P}' = \{ \left( x, \xi(\tilde{x}, \tilde{\mathscr{P}}) \right) \}_{x \in \mathscr{P}}$
- PPROACH: Marked point process  $\tilde{\mathcal{P}}$  satisfies joint 'fast' mixing of correlations w.r.t. bounded functions  $\xi$  satisfies "BL-STABILIZATION / LOCALIZATION" condition  $\xi$  "moment" conditions.
  - ( uses factorial moment expansion by B. Błaszczyszyn, E. Merzbach, V. Schmidt, 1995 )

$$\mathscr{P}' = \{\left(x, \xi(\tilde{x}, \tilde{\mathscr{P}})\right)\}_{x \in \mathscr{P}}$$
 satisfies joint 'fast' mixing of correlations w.r.t. bdd. 1-Lipschitz functions.



(from the previous theorem )

$$H_n := \sum_{x \in \mathscr{P}_n} \xi \big( \tilde{x}, \tilde{\mathscr{P}}_n \big). \qquad \text{If} \quad \mathbb{V}ar[H_n] = \Omega(n^{\nu}), \ \nu > 0, \ \text{then} \quad \frac{H_n - \mathbb{E}[H_n]}{\sqrt{\mathbb{V}ar[H_n]}} \overset{D}{\Longrightarrow} N(0,1)$$

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- Other Applications Empirical random fields, Geostatistical models.

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