Limit Theorems in Stochastic Geometry with Applications

Mathew Penrose
(University of Bath)

16th workshop on Stochastic Geometry,
Stereology and Image Analysis,
Sonderborg, June 2011

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$,

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$,

with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball],

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$, with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball], or by $F \cap B_{N_k(x,F)}(x)$, with $N_k(x, F)$ the k-nearest neighbour dist., k fixed.

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$, with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball], or by $F \cap B_{N_k(x,F)}(x)$, with $N_k(x, F)$ the k-nearest neighbour dist., k fixed.

Examples include $\xi(x, F) = N_1(x, F)$, or [with $G(F, r)$ a geometric graph]

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$, with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball], or by $F \cap B_{N_k(x,F)}(x)$, with $N_k(x, F)$ the k-nearest neighbour dist., k fixed.

Examples include $\xi(x, F) = N_1(x, F)$, or [with $G(F, r)$ a geometric graph] $\xi(x, F) =$ the number of triangles in $G(F, 1)$ that include x.

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$, with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball], or by $F \cap B_{N_k(x,F)}(x)$, with $N_k(x, F)$ the k-nearest neighbour dist., k fixed.

Examples include $\xi(x, F) = N_1(x, F)$, or [with $G(F, r)$ a geometric graph] $\xi(x, F) =$ the number of triangles in $G(F, 1)$ that include x.

(Our methods apply to other ξ...)

Locally determined functionals

Let $d \in \mathbf{N}$. Suppose $\xi(x, F) \in \mathbf{R}$ is defined for $F \subset \mathbf{R}^d$ finite, $x \in F$, with $\xi(x, F)$ determined either by $F \cap B_1(x)$ [here $B_r(x)$ is a ball], or by $F \cap B_{N_k(x,F)}(x)$, with $N_k(x, F)$ the k-nearest neighbour dist., k fixed.

Examples include $\xi(x, F) = N_1(x, F)$, or [with $G(F, r)$ a geometric graph] $\xi(x, F) =$ the number of triangles in $G(F, 1)$ that include x.
(Our methods apply to other ξ...)

Interested in limit theorems (LLN, CLT) for $\sum_{x \in F_n} \xi_n(x, F_n)$ for empirical pt. processes F_n (sample of size n from some density),

where $\xi_n(x, F) = \xi(n^{1/d}x, n^{1/d}F)$, assuming translation invariance.

Notation: Some point processes in $\mathbf{R}^d$

Let $X_1, X_2, \ldots$ be independent random d-vectors

with common density f in $\mathbf{R}^d$ with support $\mathcal{K} \subseteq \mathbf{R}^d$ (e.g. $\mathcal{K} = [0,1]^d$).

Notation: Some point processes in $\mathbf{R}^d$

Let $X_1, X_2, \ldots$ be independent random d-vectors

with common density f in $\mathbf{R}^d$ with support $\mathcal{K} \subseteq \mathbf{R}^d$ (e.g. $\mathcal{K} = [0,1]^d$).

Let $F_n := \{X_1, \ldots, X_n\}$.

Notation: Some point processes in $\mathbf{R}^d$

Let $X_1, X_2, \ldots$ be independent random d-vectors

with common density f in $\mathbf{R}^d$ with support $\mathcal{K} \subseteq \mathbf{R}^d$ (e.g. $\mathcal{K} = [0,1]^d$).

Let $F_n := \{X_1, \ldots, X_n\}$.

Main interest is in $\sum_{i=1}^n \xi_n(X_i, F_n)$.

Notation: Some point processes in $\mathbf{R}^d$

Let $X_1, X_2, \ldots$ be independent random d-vectors

with common density f in $\mathbf{R}^d$ with support $\mathcal{K} \subseteq \mathbf{R}^d$ (e.g. $\mathcal{K} = [0,1]^d$).

Let $F_n := \{X_1, \ldots, X_n\}$.

Main interest is in $\sum_{i=1}^{n} \xi_n(X_i, F_n)$.

For $a > 0$, let $\mathcal{H}_a$ be a homogeneous Poisson process in $\mathbf{R}^d$ with intensity a.

Notation: Some point processes in $\mathbf{R}^d$

Let $X_1, X_2, \ldots$ be independent random d-vectors

with common density f in $\mathbf{R}^d$ with support $\mathcal{K} \subseteq \mathbf{R}^d$ (e.g. $\mathcal{K} = [0,1]^d$).

Let $F_n := \{X_1, \ldots, X_n\}$.

Main interest is in $\sum_{i=1}^n \xi_n(X_i, F_n)$.

For $a > 0$, let $\mathcal{H}_a$ be a homogeneous Poisson process in $\mathbf{R}^d$ with intensity a.

Limits will be expressed in terms of $\mathcal{H}_a$.

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

$n^{-1} \sum_{i=1}^n \xi_n(X_i, F_n) \to \int E\xi(0, \mathcal{H}_{f(x)}) f(x) dx$ in L^1.

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

$n^{-1} \sum_{i=1}^{n} \xi_n(X_i, F_n) \to \int E\xi(0, \mathcal{H}_{f(x)}) f(x) dx$ in L^1.

Idea of proof. Locally $n^{1/d}(-X_i + F_n)$ resembles $\mathcal{H}_{f(X_i)}$.

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

$n^{-1} \sum_{i=1}^n \xi_n(X_i, F_n) \to \int E\xi(0, \mathcal{H}_{f(x)}) f(x) dx$ in L^1.

Idea of proof. Locally $n^{1/d}(-X_i + F_n)$ resembles $\mathcal{H}_{f(X_i)}$.

Can improve to L^2 convergence under $2 + \varepsilon$ moments condition.

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

$n^{-1} \sum_{i=1}^n \xi_n(X_i, F_n) \to \int E\xi(0, \mathcal{H}_{f(x)}) f(x) dx$ in L^1.

Idea of proof. Locally $n^{1/d}(-X_i + F_n)$ resembles $\mathcal{H}_{f(X_i)}$.

Can improve to L^2 convergence under $2 + \varepsilon$ moments condition.

Can improve to a.s. convergence under stronger moments and smoothness.

Laws of Large Numbers (P.-Yukich 2002, P., *Bernoulli* 2007)

Let $\varepsilon > 0$. If $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, then

$n^{-1} \sum_{i=1}^{n} \xi_n(X_i, F_n) \to \int E\xi(0, \mathcal{H}_{f(x)}) f(x) dx$ in L^1.

Idea of proof. Locally $n^{1/d}(-X_i + F_n)$ resembles $\mathcal{H}_{f(X_i)}$.

Can improve to L^2 convergence under $2 + \varepsilon$ moments condition.

Can improve to a.s. convergence under stronger moments and smoothness.

If ξ is *homogeneous*, i.e. $\xi(ax, aF) = a^\beta \xi(x, F)$ $\forall x, F$ (some β), then

RHS simplifies to $E\xi(0, \mathcal{H}_1) I_{1-\beta/d}(f)$ [where $I_\alpha(f) = \int_{\mathcal{K}} f(x)^\alpha dx$.]

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Given $\rho \in (0,1) \cup (1,\infty)$, the *Renyi* ρ*-entropy of* f is computed in terms of $I_\rho(\alpha)$ (see Leonenko et al. *Ann. Stat.* 2008)

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Given $\rho \in (0,1) \cup (1,\infty)$, the *Renyi ρ-entropy of f* is computed in terms of $I_\rho(\alpha)$ (see Leonenko et al. *Ann. Stat.* 2008)

Put $\xi(x,F) = N_1(x,F)^\alpha$. Assuming moment condition, preceding LLN gives

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Given $\rho \in (0,1) \cup (1,\infty)$, the *Renyi ρ-entropy of f* is computed in terms of $I_\rho(\alpha)$ (see Leonenko et al. *Ann. Stat.* 2008)

Put $\xi(x,F) = N_1(x,F)^\alpha$. Assuming moment condition, preceding LLN gives [with $\pi_d =$ vol. of unit ball in $\mathbf{R}^d$]:

$$n^{-1} \sum_{i=1}^{n} (n^{1/d} N_1(X_i, F_n))^\alpha \to \pi_d^{-\alpha/d} \Gamma(1 + \frac{\alpha}{d}) I_{1-\alpha/d}(f) \quad \text{in } L^1,$$

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Given $\rho \in (0,1) \cup (1,\infty)$, the *Renyi ρ-entropy of f* is computed in terms of $I_\rho(\alpha)$ (see Leonenko et al. *Ann. Stat.* 2008)

Put $\xi(x,F) = N_1(x,F)^\alpha$. Assuming moment condition, preceding LLN gives [with $\pi_d =$ vol. of unit ball in $\mathbf{R}^d$]:

$$n^{-1} \sum_{i=1}^{n} (n^{1/d} N_1(X_i, F_n))^\alpha \to \pi_d^{-\alpha/d} \Gamma(1 + \frac{\alpha}{d}) I_{1-\alpha/d}(f) \quad \text{in } L^1,$$

providing a consistent estimator for $(1-\alpha/d)$-entropy of (unknown) f.

Put $\xi(x,F) = \log(\pi_d N_1(x,F)^d)$. Can show $E\xi(0,\mathcal{H}_a) = -\gamma - \log a$ (Euler const.) so given moment condition, we have

Example: Entropy estimators (see P.-Yukich, *ArXiv* 2009, 2011)

Given $\rho \in (0,1) \cup (1,\infty)$, the *Renyi ρ-entropy of f* is computed in terms of $I_\rho(\alpha)$ (see Leonenko et al. *Ann. Stat.* 2008)

Put $\xi(x,F) = N_1(x,F)^\alpha$. Assuming moment condition, preceding LLN gives [with π_d = vol. of unit ball in $\mathbf{R}^d$]:

$$n^{-1}\sum_{i=1}^{n}(n^{1/d}N_1(X_i,F_n))^\alpha \to \pi_d^{-\alpha/d}\Gamma(1+\frac{\alpha}{d})I_{1-\alpha/d}(f) \quad \text{in } L^1,$$

providing a consistent estimator for $(1-\alpha/d)$-entropy of (unknown) f.

Put $\xi(x,F) = \log(\pi_d N_1(x,F)^d)$. Can show $E\xi(0,\mathcal{H}_a) = -\gamma - \log a$ (Euler const.) so given moment condition, we have

$$n^{-1}\sum_i \log(n^{1/d}\pi_d N_1(X_i,F_n)^d) \to I_0(f) - \gamma \quad \text{in } L^1$$

with $I_0(f) = -\int f \log f$ the Shannon entropy of f.

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

• $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

• $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.

• $-d < \alpha < 0$ and f bounded

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

• $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.

• $-d < \alpha < 0$ and f bounded

• $0 < \alpha < d$ and $I_{1-\alpha/d}(f) < \infty$ and $E[|X_1|^r] < \infty$, some $r > d/(d - \alpha)$.

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

- $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.
- $-d < \alpha < 0$ and f bounded
- $0 < \alpha < d$ and $I_{1-\alpha/d}(f) < \infty$ and $E[|X_1|^r] < \infty$, some $r > d/(d - \alpha)$.

Sufficient for the L^2 LLN for $\xi(x, F) = \log N_1(x, F)$ is either

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

- $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.
- $-d < \alpha < 0$ and f bounded
- $0 < \alpha < d$ and $I_{1-\alpha/d}(f) < \infty$ and $E[|X_1|^r] < \infty$, some $r > d/(d-\alpha)$.

Sufficient for the L^2 LLN for $\xi(x, F) = \log N_1(x, F)$ is either

- f and $\mathcal{K}$ both bounded, or

When do the moments conditions hold in the preceding examples?

A sufficient condition for $\sup_n E[|\xi_n(X_1, F_n)|^{1+\varepsilon}] < \infty$, [and hence L^1 LLN] for $\xi(x, F) = N_1(x, F)^\alpha$ is any of

- $\alpha > 0$ and $\mathcal{K}$ a finite union of convex compact sets with f bounded away from 0 and ∞ on $\mathcal{K}$.

- $-d < \alpha < 0$ and f bounded

- $0 < \alpha < d$ and $I_{1-\alpha/d}(f) < \infty$ and $E[|X_1|^r] < \infty$, some $r > d/(d - \alpha)$.

Sufficient for the L^2 LLN for $\xi(x, F) = \log N_1(x, F)$ is either

- f and $\mathcal{K}$ both bounded, or

- $E[|X_1|^r] < \infty$, some $r > 0$.

Extending the general theory to manifolds (P.-Yukich, *ArXiv* 2011)

Now suppose the points X_i lie on an m-dimensional submanifold $\mathcal{M}$ of $\mathbf{R}^d$ with $m \leq d$.

Extending the general theory to manifolds (P.-Yukich, *ArXiv* 2011)

Now suppose the points X_i lie on an m-dimensional submanifold $\mathcal{M}$ of $\mathbf{R}^d$ with $m \leq d$. Each $x \in \mathcal{M}$ has a neighbourhood $g(U)$, some open $U \subset \mathbf{R}^m$ and smooth $g : U \to \mathcal{M}$.

Extending the general theory to manifolds (P.-Yukich, *ArXiv* 2011)

Now suppose the points X_i lie on an m-dimensional submanifold $\mathcal{M}$ of $\mathbf{R}^d$ with $m \leq d$. Each $x \in \mathcal{M}$ has a neighbourhood $g(U)$, some open $U \subset \mathbf{R}^m$ and smooth $g : U \to \mathcal{M}$. Integration over $\mathcal{M}$ is defined locally on $g(U)$ by

$$\int_{g(U)} h(x)dx = \int_U h(g(x))D_g(x)dx$$

with D_g a Jacobian.

Extending the general theory to manifolds (P.-Yukich, *ArXiv* 2011)

Now suppose the points X_i lie on an m-dimensional submanifold $\mathcal{M}$ of $\mathbf{R}^d$ with $m \leq d$. Each $x \in \mathcal{M}$ has a neighbourhood $g(U)$, some open $U \subset \mathbf{R}^m$ and smooth $g : U \to \mathcal{M}$. Integration over $\mathcal{M}$ is defined locally on $g(U)$ by

$$\int_{g(U)} h(x)dx = \int_U h(g(x))D_g(x)dx$$

with D_g a Jacobian. Now f is the density on $\mathcal{M}$, so

$$P[X_i \in A] = \int_A f(x)dx, \qquad A \subseteq \mathcal{M}.$$

Extending the general theory to manifolds (P.-Yukich, *ArXiv* 2011)

Now suppose the points X_i lie on an m-dimensional submanifold $\mathcal{M}$ of $\mathbf{R}^d$ with $m \leq d$. Each $x \in \mathcal{M}$ has a neighbourhood $g(U)$, some open $U \subset \mathbf{R}^m$ and smooth $g : U \to \mathcal{M}$. Integration over $\mathcal{M}$ is defined locally on $g(U)$ by

$$\int_{g(U)} h(x)dx = \int_U h(g(x))D_g(x)dx$$

with D_g a Jacobian. Now f is the density on $\mathcal{M}$, so

$$P[X_i \in A] = \int_A f(x)dx, \qquad A \subseteq \mathcal{M}.$$

Given ξ, set $\xi_n(x, F) = \xi(n^{1/m}x, n^{1/m}F)$, and let $\mathcal{H}_a$ be a homogeneous Poisson process in $\mathbf{R}^m$ (embedded in $\mathbf{R}^d$).

Law of large numbers in manifolds

The general LLN carries through to manifolds if ξ is (i) translation *and rotation* invariant and

Law of large numbers in manifolds

The general LLN carries through to manifolds if ξ is (i) translation *and rotation* invariant and (ii) continuous, in the sense that $\forall k \in \mathbf{N}$, Lebesgue-almost all $(x_1, \ldots, x_k) \in (\mathbf{R}^m)^k$ lie at a continuity point of the mapping on $(\mathbf{R}^d)^k \to \mathbf{R}$ given by

$$(x_1, \ldots, x_k) \mapsto \xi(0, x_1, \ldots, x_k).$$

Law of large numbers in manifolds

The general LLN carries through to manifolds if ξ is (i) translation *and rotation* invariant and (ii) continuous, in the sense that $\forall k \in \mathbf{N}$, Lebesgue-almost all $(x_1, \ldots, x_k) \in (\mathbf{R}^m)^k$ lie at a continuity point of the mapping on $(\mathbf{R}^d)^k \to \mathbf{R}$ given by

$$(x_1, \ldots, x_k) \mapsto \xi(0, x_1, \ldots, x_k).$$

The result says that under a $(1+\varepsilon)$-moment condition we have

$$n^{-1} \sum_{i=1}^{n} (\xi_n(X_i, F_n)) \to \int_{\mathcal{M}} E[\xi(0, \mathcal{H}_{f(y)})] f(y) dy \quad \text{in } L^1$$

Law of large numbers in manifolds

The general LLN carries through to manifolds if ξ is (i) translation *and rotation* invariant and (ii) continuous, in the sense that $\forall k \in \mathbf{N}$, Lebesgue-almost all $(x_1, \ldots, x_k) \in (\mathbf{R}^m)^k$ lie at a continuity point of the mapping on $(\mathbf{R}^d)^k \to \mathbf{R}$ given by

$$(x_1, \ldots, x_k) \mapsto \xi(0, x_1, \ldots, x_k).$$

The result says that under a $(1+\varepsilon)$-moment condition we have

$$n^{-1} \sum_{i=1}^{n} (\xi_n(X_i, F_n)) \to \int_{\mathcal{M}} E[\xi(0, \mathcal{H}_{f(y)})] f(y) dy \quad \text{in } L^1$$

The idea is similar to before: the rescaled point process $n^{1/m}(-X_i + F_n)$ approximates to $\mathcal{H}_{f(X_i)}$ after rotation.

Law of large numbers in manifolds

The general LLN carries through to manifolds if ξ is (i) translation *and rotation* invariant and (ii) continuous, in the sense that $\forall k \in \mathbf{N}$, Lebesgue-almost all $(x_1, \ldots, x_k) \in (\mathbf{R}^m)^k$ lie at a continuity point of the mapping on $(\mathbf{R}^d)^k \to \mathbf{R}$ given by

$$(x_1, \ldots, x_k) \mapsto \xi(0, x_1, \ldots, x_k).$$

The result says that under a $(1+\varepsilon)$-moment condition we have

$$n^{-1} \sum_{i=1}^{n} (\xi_n(X_i, F_n)) \to \int_{\mathcal{M}} E[\xi(0, \mathcal{H}_{f(y)})] f(y) dy \quad \text{in } L^1$$

The idea is similar to before: the rescaled point process $n^{1/m}(-X_i + F_n)$ approximates to $\mathcal{H}_{f(X_i)}$ after rotation.

There is an extension the non-RI case.

The Levina-Bickel dimension estimator

Want to estimate m from data in $\mathbf{R}^d$.

The Levina-Bickel dimension estimator

Want to estimate m from data in $\mathbf{R}^d$. Let $k \in \mathbb{N}$. Consider

$$\zeta(x, F) = (k-2) \left(\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)} \right)^{-1}$$

The Levina-Bickel dimension estimator

Want to estimate m from data in $\mathbf{R}^d$. Let $k \in \mathbb{N}$. Consider

$$\zeta(x, F) = (k-2) \left(\sum_{j=1}^{k-1} \log \frac{N_k(x, F)}{N_j(x, F)} \right)^{-1}$$

This is homogeneous of order 0, ie $\zeta(ax, aF) = \zeta(x, F)$.

The Levina-Bickel dimension estimator

Want to estimate m from data in $\mathbf{R}^d$. Let $k \in \mathbb{N}$. Consider

$$\zeta(x, F) = (k-2) \left(\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)} \right)^{-1}$$

This is homogeneous of order 0, ie $\zeta(ax, aF) = \zeta(x, F)$. Also $\{(N_j(0,\mathcal{H}_a)/N_k(0,\mathcal{H}_a))^m\}_{j=1}^{k-1}$ are a sample from the $U(0,1)$ distribution so

The Levina-Bickel dimension estimator

Want to estimate m from data in $\mathbf{R}^d$. Let $k \in \mathbb{N}$. Consider

$$\zeta(x,F) = (k-2)\left(\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)}\right)^{-1}$$

This is homogeneous of order 0, ie $\zeta(ax,aF) = \zeta(x,F)$. Also $\{(N_j(0,\mathcal{H}_a)/N_k(0,\mathcal{H}_a))^m\}_{j=1}^{k-1}$ are a sample from the $U(0,1)$ distribution so

$$\mathbb{E}\zeta(0,\mathcal{H}_a) = (k-2)m\mathbb{E}[(\sum_{j=1}^{k-1} \log(U_j^{-1}))^{-1}] = m$$

where U_j are independent $U(0,1)$.

Consistency of Levina-Bickel (P.-Yukich, *ArXiv* 2009)

Suppose $\mathcal{K}$ is a compact m-dim. submanifold-with-boundary of $\mathcal{M}$, and f is bounded away from 0 and ∞ on $\mathcal{K}$, and $k \geq 11$.

Consistency of Levina-Bickel (P.-Yukich, *ArXiv* 2009)

Suppose $\mathcal{K}$ is a compact m-dim. submanifold-with-boundary of $\mathcal{M}$, and f is bounded away from 0 and ∞ on $\mathcal{K}$, and $k \geq 11$. Recall $\zeta(x,F) = (k-2)/\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)}$. Then a.s.

$$\lim_{n\to\infty} n^{-1} \sum_{i=1}^{n} \zeta(X_i, F_n) = m$$

Consistency of Levina-Bickel (P.-Yukich, *ArXiv* 2009)

Suppose $\mathcal{K}$ is a compact m-dim. submanifold-with-boundary of $\mathcal{M}$, and f is bounded away from 0 and ∞ on $\mathcal{K}$, and $k \geq 11$. Recall $\zeta(x, F) = (k-2)/\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)}$. Then a.s.

$$\lim_{n \to \infty} n^{-1} \sum_{i=1}^{n} \zeta(X_i, F_n) = m$$

Moments condition might fail! If $m = 1, d = 3$ and $\mathcal{M}$ includes part of z-axis and part of unit circle in (x, y)-plane, then $P[\zeta(X_1, F_n) = \infty] > 0$.

Consistency of Levina-Bickel (P.-Yukich, *ArXiv* 2009)

Suppose $\mathcal{K}$ is a compact m-dim. submanifold-with-boundary of $\mathcal{M}$, and f is bounded away from 0 and ∞ on $\mathcal{K}$, and $k \geq 11$. Recall $\zeta(x, F) = (k-2)/\sum_{j=1}^{k-1} \log \frac{N_k(x,F)}{N_j(x,F)}$. Then a.s.

$$\lim_{n\to\infty} n^{-1} \sum_{i=1}^{n} \zeta(X_i, F_n) = m$$

Moments condition might fail! If $m = 1, d = 3$ and $\mathcal{M}$ includes part of z-axis and part of unit circle in (x, y)-plane, then $P[\zeta(X_1, F_n) = \infty] > 0$.

Consistency result proved via truncation.

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$ and similar moment conditions for F_{M_λ} [M_λ an indep. Poisson (λ) variable with $\lambda \sim n$]

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$ and similar moment conditions for F_{M_λ} [M_λ an indep. Poisson (λ) variable with $\lambda \sim n$]

$n^{-1}\mathrm{Var}\sum_{i=1}^{n} \xi_n(X_i, F_n) \to \int EV^\xi(f(x))f(x)dx - (\int \delta^\xi(f(x))f(x)dx)^2$

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$ and similar moment conditions for F_{M_λ} [M_λ an indep. Poisson (λ) variable with $\lambda \sim n$]

$n^{-1}\mathrm{Var} \sum_{i=1}^n \xi_n(X_i, F_n) \to \int EV^\xi(f(x))f(x)dx - (\int \delta^\xi(f(x))f(x)dx)^2$

$$V^\xi(a) = E\xi(0, \mathcal{H}_a)^2 + a \int ([E\xi(0, \mathcal{H}_a^u)\xi(u, \mathcal{H}_a^0) - (E\xi(0, \mathcal{H}_a))^2])dy$$

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$ and similar moment conditions for F_{M_λ} [M_λ an indep. Poisson (λ) variable with $\lambda \sim n$]

$n^{-1}\mathrm{Var} \sum_{i=1}^{n} \xi_n(X_i, F_n) \to \int EV^\xi(f(x))f(x)dx - (\int \delta^\xi(f(x))f(x)dx)^2$

$$V^\xi(a) = E\xi(0, \mathcal{H}_a)^2 + a \int ([E\xi(0, \mathcal{H}_a^u)\xi(u, \mathcal{H}_a^0) - (E\xi(0, \mathcal{H}_a))^2])dy$$

$$\delta^\xi(a) = E\xi(0, \mathcal{H}_a) + a \int E[\xi(0, \mathcal{H}_a^u) - \xi(0, \mathcal{H}_a)]du$$

Central Limit theorem in flat space (P., *Elec. J. Prob.* 2007)

Under a $(2+\varepsilon)$-moment condition on $\xi_n(x, F_n)$ and $\xi_n(x, F_n \cup \{y\})$, $x, y \in \mathcal{K}$ and similar moment conditions for F_{M_λ} [M_λ an indep. Poisson (λ) variable with $\lambda \sim n$]

$n^{-1}\mathrm{Var} \sum_{i=1}^{n} \xi_n(X_i, F_n) \to \int EV^{\xi}(f(x))f(x)dx - (\int \delta^{\xi}(f(x))f(x)dx)^2$

$$V^{\xi}(a) = E\xi(0, \mathcal{H}_a)^2 + a \int ([E\xi(0, \mathcal{H}_a^u)\xi(u, \mathcal{H}_a^0) - (E\xi(0, \mathcal{H}_a))^2])dy$$

$$\delta^{\xi}(a) = E\xi(0, \mathcal{H}_a) + a \int E[\xi(0, \mathcal{H}_a^u) - \xi(0, \mathcal{H}_a)]du$$

where $\mathcal{H}_a^u = \mathcal{H}_a \cup \{u\}$. Also we have an associated CLT. Moreover, we have similar results in manifolds (P.-Yukich 2011).

Sketch proof of variance convergence and CLT

(i) Poissonize. First consider $\sum_{i=1}^{M_n} \xi_n(X_i, F_{M_n})$.

Sketch proof of variance convergence and CLT

(i) Poissonize. First consider $\sum_{i=1}^{M_n} \xi_n(X_i, F_{M_n})$.

(ii) Mecke-type moment formulae. Express variance in terms of integrals.

Sketch proof of variance convergence and CLT

(i) Poissonize. First consider $\sum_{i=1}^{M_n} \xi_n(X_i, F_{M_n})$.

(ii) Mecke-type moment formulae. Express variance in terms of integrals.

(iii) Variance limit. Rescaled point process near x locally resembles $\mathcal{H}_{f(x)}$.

Sketch proof of variance convergence and CLT

(i) Poissonize. First consider $\sum_{i=1}^{M_n} \xi_n(X_i, F_{M_n})$.

(ii) Mecke-type moment formulae. Express variance in terms of integrals.

(iii) Variance limit. Rescaled point process near x locally resembles $\mathcal{H}_{f(x)}$.

(iv) CLT via local spatial dependency (Stein's method).

Sketch proof of variance convergence and CLT

(i) Poissonize. First consider $\sum_{i=1}^{M_n} \xi_n(X_i, F_{M_n})$.

(ii) Mecke-type moment formulae. Express variance in terms of integrals.

(iii) Variance limit. Rescaled point process near x locally resembles $\mathcal{H}_{f(x)}$.

(iv) CLT via local spatial dependency (Stein's method).

(v) De-Poissonize: approximate linearity of $\sum_{i=1}^{n} \xi_n(X_i, F_n)$ w.r.t. $o(n)$ added/removed points.

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$)

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$) or a compact submanifold-with-boundary of $\mathcal{M}$ (e.g. if $\mathcal{M}$ is a sphere and $\mathcal{K} = \mathcal{M}$).

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$) or a compact submanifold-with-boundary of $\mathcal{M}$ (e.g. if $\mathcal{M}$ is a sphere and $\mathcal{K} = \mathcal{M}$). Then general CLT applies

e.g. if $\xi(x, F) = h(N_1(x, F))$ with h bounded

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$) or a compact submanifold-with-boundary of $\mathcal{M}$ (e.g. if $\mathcal{M}$ is a sphere and $\mathcal{K} = \mathcal{M}$). Then general CLT applies

e.g. if $\xi(x, F) = h(N_1(x, F))$ with h bounded

e.g. if $\xi(x, F) = N_1(x, F)^\alpha$ with $\alpha > 0$.

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$) or a compact submanifold-with-boundary of $\mathcal{M}$ (e.g. if $\mathcal{M}$ is a sphere and $\mathcal{K} = \mathcal{M}$). Then general CLT applies

e.g. if $\xi(x, F) = h(N_1(x, F))$ with h bounded

e.g. if $\xi(x, F) = N_1(x, F)^\alpha$ with $\alpha > 0$.

e.g. if $\xi(x, F) =$ number of triangles in $G(F, 1)$ including x.

Examples where the general CLT applies

Assume f bounded away from 0 and ∞ on $\mathcal{K}$ and $\mathcal{K}$ is compact convex (in $\mathbf{R}^m$) or a compact submanifold-with-boundary of $\mathcal{M}$ (e.g. if $\mathcal{M}$ is a sphere and $\mathcal{K} = \mathcal{M}$). Then general CLT applies

e.g. if $\xi(x, F) = h(N_1(x, F))$ with h bounded

e.g. if $\xi(x, F) = N_1(x, F)^\alpha$ with $\alpha > 0$.

e.g. if $\xi(x, F) =$ number of triangles in $G(F, 1)$ including x.

e.g. if $\xi_n(x, F) = \zeta(x, F)\mathbf{1}\{N_1(x, F) \leq \rho\}$, for some fixed $\rho > 0$, depending on $\mathcal{M}$. Can get a CLT for the modified Levina-Bickel statistic which ignores terms with $N_1(x, F) > \rho$.

Examples where the moment condition fails

The $(2 + \varepsilon)$ moment condition for $\xi_n(x, F_n \cup \{y\})$ fails e.g. when

Examples where the moment condition fails

The $(2+\varepsilon)$ moment condition for $\xi_n(x, F_n \cup \{y\})$ fails e.g. when

$$\xi(x,F) = N_1(x,F)^\alpha, \qquad -m/2 < \alpha < 0$$

Examples where the moment condition fails

The $(2 + \varepsilon)$ moment condition for $\xi_n(x, F_n \cup \{y\})$ fails e.g. when

$$\xi(x, F) = N_1(x, F)^\alpha, \qquad -m/2 < \alpha < 0$$

or

$$\xi(x, F) = \log N_1(x, F),$$

Examples where the moment condition fails

The $(2+\varepsilon)$ moment condition for $\xi_n(x, F_n \cup \{y\})$ fails e.g. when

$$\xi(x,F) = N_1(x,F)^\alpha, \qquad -m/2 < \alpha < 0$$

or

$$\xi(x,F) = \log N_1(x,F),$$

Nevertheless, can obtain CLTs for these examples, using truncation $\xi^\varepsilon = N_1^\alpha(x,F)\mathbf{1}_{\{N_1(x,F)>\varepsilon\}}$, and Efron-Stein inequality to control $\sum_i(\xi_n - \xi_n^\varepsilon)(X_i, F_n)$.

Examples where the moment condition fails

The $(2+\varepsilon)$ moment condition for $\xi_n(x, F_n \cup \{y\})$ fails e.g. when

$$\xi(x,F) = N_1(x,F)^{\alpha}, \qquad -m/2 < \alpha < 0$$

or

$$\xi(x,F) = \log N_1(x,F),$$

Nevertheless, can obtain CLTs for these examples, using truncation $\xi^{\varepsilon} = N_1^{\alpha}(x,F)\mathbf{1}_{\{N_1(x,F)>\varepsilon\}}$, and Efron-Stein inequality to control $\sum_i (\xi_n - \xi_n^{\varepsilon})(X_i, F_n)$.

Efron-Stein bounds this variance in terms of the ‘add one costs’.

Example: Spacings, ϕ-divergence (Baryshnikov, P. and Yukich 2009)

Consider another density g with same support $\mathcal{K}$ as f. Let $\phi : \mathbf{R}^+ \to \mathbf{R}$ satisfy appropriate growth bounds on $|\phi|$ at 0 and ∞, e.g. $\phi(x) = -\log x$ (or $x \log x$ or x^r, $r > 0$). The ϕ-divergence of g from f is

$$\int_{\mathcal{K}} \phi\left(\frac{g(x)}{f(x)}\right) f(x) dx$$

Example: Spacings, ϕ-divergence (Baryshnikov, P. and Yukich 2009)

Consider another density g with same support $\mathcal{K}$ as f. Let $\phi : \mathbf{R}^+ \to \mathbf{R}$ satisfy appropriate growth bounds on $|\phi|$ at 0 and ∞, e.g. $\phi(x) = -\log x$ (or $x \log x$ or x^r, $r > 0$). The ϕ-divergence of g from f is

$$\int_{\mathcal{K}} \phi(\frac{g(x)}{f(x)}) f(x) dx$$

and an empirical version (used in eg goodness of fit test) is given by

$$\sum_{i=1}^{n} \phi(n \int_{B_{N_1(X_i,F_n)}(X_i)} g(y)dy) \approx \sum_{i=1}^{n} \phi(n\pi_d N_1(X_i, F_n)^d g(x))$$

corresponding to (non translation invariant)

$$\xi(x, F) = \phi(g(x)\pi_d N_1(x, F)^d)$$

Assume f, g, bounded away from 0 and ∞ on convex compact support $\mathcal{K}$.

Similar methods to before, adapted to the non-TI case by setting

Assume f, g, bounded away from 0 and ∞ on convex compact support $\mathcal{K}$.

Similar methods to before, adapted to the non-TI case by setting

$$\xi_n(x, F) = \xi(x, -x + n^{1/d}(-x + F)),$$

Assume f, g, bounded away from 0 and ∞ on convex compact support $\mathcal{K}$.

Similar methods to before, adapted to the non-TI case by setting

$$\xi_n(x, F) = \xi(x, -x + n^{1/d}(-x + F)),$$

can be used to show that the empirical ϕ-divergence

$$\sum_{i=1}^{n} \phi(n\pi_d N_1(X_i, F_n)^d g(x))$$

Assume f, g, bounded away from 0 and ∞ on convex compact support $\mathcal{K}$.

Similar methods to before, adapted to the non-TI case by setting

$$\xi_n(x,F) = \xi(x, -x + n^{1/d}(-x+F)),$$

can be used to show that the empirical ϕ-divergence

$$\sum_{i=1}^{n} \phi(n\pi_d N_1(X_i,F_n)^d g(x))$$

converges to the $\hat{\phi}$-divergence

$$\int_{\mathcal{K}} \hat{\phi}(\frac{g(x)}{f(x)}) f(x) dx$$

where $\hat{\phi}(t) = E[\phi(te_1)]$ and e_1 is exponential with mean 1.

Assume f, g, bounded away from 0 and ∞ on convex compact support $\mathcal{K}$.

Similar methods to before, adapted to the non-TI case by setting

$$\xi_n(x, F) = \xi(x, -x + n^{1/d}(-x + F)),$$

can be used to show that the empirical ϕ-divergence

$$\sum_{i=1}^{n} \phi(n\pi_d N_1(X_i, F_n)^d g(x))$$

converges to the $\hat{\phi}$-divergence

$$\int_{\mathcal{K}} \hat{\phi}(\frac{g(x)}{f(x)}) f(x) dx$$

where $\hat{\phi}(t) = E[\phi(te_1)]$ and e_1 is exponential with mean 1.

Associated CLTs are available.