

Poisson-Voronoi tessellation in \mathbb{R}^n



*P*_λ homogeneous Poisson point process in ℝⁿ of intensity λ
For every nucleus x ∈ *P*_λ, associated cell
C(x, *P*_λ) := {y ∈ ℝⁿ : ||y − x|| ≤ ||y − x'|| ∀x' ∈ *P*_λ}

Typical Poisson-Voronoi cell

▶ Typical cell C chosen uniformly among all cells

$$\begin{split} \mathbb{E}(f(\mathcal{C})) &:= \lim_{r \to \infty} \frac{1}{N_r} \sum_{x \in \mathcal{P}_{\lambda} \cap \mathcal{B}^{(\mathbb{R}^n)}(o,r)} f(\mathcal{C}(x,\mathcal{P}_{\lambda})) \text{ a.s.} \\ \mathbb{E}(f(\mathcal{C})) &:= \frac{1}{\lambda \mathsf{vol}^{(\mathbb{R}^n)}(B)} \mathbb{E}\bigg(\sum_{x \in \mathcal{P}_{\lambda} \cap B} f(\mathcal{C}(x,\mathcal{P}_{\lambda}))\bigg), \ B \in \mathcal{B}(\mathbb{R}^n) \end{split}$$

for every translation-invariant functional f

▶ Theorem (Slivnyak) $C \stackrel{D}{=} C(o, \mathcal{P}_{\lambda} \cup \{o\})$



▶ For any $\ell \ge 1$ and any non-negative measurable function f,

$$\mathbb{E}\bigg(\sum_{\{x_1,\ldots,x_\ell\}\subset\mathcal{P}_{\lambda}}f(\{x_1,\ldots,x_\ell\},\mathcal{P}_{\lambda})\bigg)\\ = \frac{\lambda^{\ell}}{\ell!}\int \mathbb{E}(f(\{x_1,\ldots,x_\ell\},\mathcal{P}_{\lambda}\cup\{x_1,\ldots,x_\ell\}))\mathrm{d}x_1\ldots\mathrm{d}x_\ell$$

Characterization of the Poisson point process

Two mean calculations in \mathbb{R}^2

Mean area

$$\mathbb{E}(\mathsf{vol}^{(\mathbb{R}^2)}(\mathcal{C})) = \int_{\mathbb{R}^2} \mathbb{P}(x \in C(o, \mathcal{P}_\lambda \cup \{o\}) \mathrm{d}x = 2\pi \int_0^\infty e^{-\lambda \pi r^2} r \mathrm{d}r = \frac{1}{\lambda}$$

Mean number of vertices

 $\mathcal{N}(\cdot):=$ number of vertices, B(x,y,z):= circumscribed disk of the triangle xyz

$$\mathbb{E}(\mathcal{N}(\mathcal{C})) = \mathbb{E} \sum_{\{x_1, x_2\} \subset \mathcal{P}_{\lambda}} \mathbf{1}_{\{B(o, x_1, x_2) \cap \mathcal{P}_{\lambda} = \emptyset\}}$$

$$= \frac{\lambda^2}{2} \int \mathbb{P}(B(o, x_1, x_2) \cap \mathcal{P}_{\lambda} = \emptyset) dx_1 dx_2$$

$$= \frac{\lambda^2}{2} \int e^{-\lambda \text{vol}^{(\mathbb{R}^2)}(B(o, x_1, x_2))} dx_1 dx_2$$

$$= 4\pi \lambda^2 \int e^{-\lambda \pi r^2} r^3 dr \iint_{(0, 2\pi)^2} \sin(\frac{\theta_1}{2}) \sin(\frac{\theta_2}{2}) |\sin(\frac{\theta_2}{2})| d\theta_1 d\theta_2$$

$$= 6$$

Mean asymptotics for the number of vertices of a Voronoi cell

Limit theorems for the empirical mean of the number of vertices

Joint work with Aurélie Chapron (Paris Nanterre) & Nathanaël Enriquez (Paris-Sud) Mean asymptotics for the number of vertices of a Voronoi cell Model Context Main result Probabilistic proof of the Gauss-Bonnet theorem Sketch of proof of the main result

Limit theorems for the empirical mean of the number of vertices

Model



- © R. Kunze (1985)
 - ► M Riemannian manifold of dimension n endowed with the distance d^(M) and the volume measure vol^(M)
 - \mathcal{P}_{λ} Poisson point process in M of intensity measure $\lambda \text{vol}^{(M)}$
 - Voronoi cell associated with $x \in \mathcal{P}_{\lambda}$

$$\mathcal{C}^{(M)}(x,\mathcal{P}_{\lambda})=\{y\in M: d^{(M)}(x,y)\leq d^{(M)}(x',y)\,orall x'\in\mathcal{P}_{\lambda}\}$$

Aim Study the mean geometrical characteristics of

$$\mathcal{C}^{(M)}_{x_o,\lambda}:=\mathcal{C}^{(M)}(x_0,\mathcal{P}_\lambda\cup\{x_0\}),\quad x_0\in M ext{ fixed}$$

Context

Influence of the local geometry of *M* around x₀ on the geometry of C^(M)(x₀, P_λ ∪ {x₀})

 \rightsquigarrow Need to do estimations at high intensity

 Conversely, information provided by the tessellation on the geometry of *M*, both local (curvatures at x₀) and global (Gauss-Bonnet)

 \rightsquigarrow Need to show limit theorems in order to do a statistical estimation

Previous works

 \mathcal{S}_k^2 \mathcal{H}_k^2 2-sphere of radius 1/khyperbolic plane of curvature $-k^2$

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 \mathcal{S}_k^2 2-sphere of radius 1/k

 \mathcal{H}_k^2 hyperbolic plane of curvature $-k^2$

Mean area

$$\mathbb{E}(\mathsf{vol}^{(\mathcal{S}^2_k)}(\mathcal{C}^{(\mathcal{S}^2_k)}_{\mathsf{x}_0,\lambda}))) = rac{1}{\lambda}\left(1-e^{-rac{4\pi\lambda}{k^n}}
ight)$$

Mean area

$$\mathbb{E}(\mathsf{vol}^{(\mathcal{H}^n_k)}(\mathcal{C}^{(\mathcal{H}^2_k)}_{\mathsf{x}_0,\lambda}))) = \frac{1}{\lambda}$$

Mean number of vertices

$$\mathbb{E}\left(\mathcal{N}(\mathcal{C}_{x_{0},\lambda}^{(\mathcal{S}_{k}^{2})})\right) = 6 - \frac{3k^{2}}{\pi\lambda} + e^{-\frac{4\pi\lambda}{k^{2}}}\left(6 + \frac{3k^{2}}{\pi\lambda}\right)$$

Mean number of vertices

$$\mathbb{E}\left(\mathcal{N}(\mathcal{C}^{(\mathcal{H}^2_k)}_{\mathsf{x}_0,\lambda})
ight)=6+rac{3k^2}{\pi\lambda}.$$

Y. Isokawa (2000)

R. E. Miles (1971)

Main result

General assumptions on M: sectional curvatures bounded, global injectivity radius...

 $Sc_{x_0}^{(M)} := scalar curvature of M at x_0$

$$\mathbb{E}(\mathcal{N}(\mathcal{C}_{\mathsf{x}_{0},\lambda}^{(M)})) \underset{\lambda \to \infty}{=} e_{n} - d_{n} \operatorname{Sc}_{\mathsf{x}_{0}}^{(M)} \frac{1}{\lambda^{\frac{2}{n}}} + o\left(\frac{1}{\lambda^{\frac{2}{n}}}\right)$$

where $e_n = \mathbb{E}(\mathcal{N}(C^{(\mathbb{R}^n)}(o, \mathcal{P}_{\lambda} \cup \{o\})))$ and d_n are explicit.

$$\mathbb{E}(\mathsf{vol}^{(M)}(\mathcal{C}^{(M)}_{\mathsf{x}_0,\lambda})) \stackrel{}{=}_{\lambda o \infty} rac{1}{\lambda} + o\left(rac{1}{\lambda^{1+rac{2}{n}}}
ight)$$

$$\chi(M) \stackrel{?}{=} \frac{1}{4\pi} \int_{M} \mathsf{Sc}_{x}^{(M)} \mathrm{dvol}^{(M)}(x)$$

M 2-dimensional compact manifold, $\chi(M)$:= Euler characteristic of M

$$\chi(M)=F-E+V$$

by Euler's formula applied to the Poisson-Voronoi graph F:= # faces, E:= # edges, V:= # vertices



$$\chi(M)=F-\frac{1}{2}V$$

$$\chi(M) = \mathbb{E}(F) - \frac{1}{2}\mathbb{E}(V)$$

$$\chi(M) = \lambda \operatorname{vol}^{(M)}(M) - \frac{1}{2}\mathbb{E}(V)$$

$$\chi(M) = \lambda \operatorname{vol}^{(M)}(M) - \frac{1}{6} \mathbb{E} \left(\sum_{x \in \mathcal{P}_{\lambda}} \mathcal{N}(\mathcal{C}_{x,\lambda}^{(M)}) \right)$$

$$\chi(M) = \lambda \operatorname{vol}^{(M)}(M) - \frac{\lambda}{6} \int \mathbb{E}(\mathcal{N}(\mathcal{C}_{x,\lambda}^{(M)})) \operatorname{dvol}^{(M)}(x)$$

$$\chi(M) = \lambda \operatorname{vol}^{(M)}(M) - \frac{\lambda}{6} \int \mathbb{E}(\mathcal{N}(\mathcal{C}_{x,\lambda}^{(M)})) \operatorname{dvol}^{(M)}(x)$$

$$6 - \frac{3\operatorname{Sc}_x^{(M)}}{2\pi\lambda} + o\left(\frac{1}{\lambda}\right)$$

$$\chi(M) = \lambda \operatorname{vol}^{(M)}(M) - \lambda \operatorname{vol}^{(M)}(M) + rac{1}{4\pi} \int \operatorname{Sc}_{x}^{(M)} \operatorname{vol}^{(M)}(x) + o(1)$$

$$\chi(M) = rac{1}{4\pi} \int \mathsf{Sc}^{(M)}_{\mathsf{x}} \mathrm{d}\mathsf{vol}^{(M)}(\mathsf{x})$$

Main result

General assumptions on M: sectional curvatures bounded, global injectivity radius...

 $Sc_{x_0}^{(M)} := scalar curvature of M at x_0$

$$\mathbb{E}(\mathcal{N}(\mathcal{C}_{x_{0},\lambda}^{(M)})) \stackrel{=}{\underset{\lambda \to \infty}{=}} e_{n} - d_{n} \operatorname{Sc}_{x_{0}}^{(M)} \frac{1}{\lambda^{\frac{2}{n}}} + o\left(\frac{1}{\lambda^{\frac{2}{n}}}\right)$$

where $e_n = \mathbb{E}(\mathcal{N}(C^{(\mathbb{R}^n)}(o, \mathcal{P}_{\lambda} \cup \{o\})))$ and d_n are explicit.

Sketch of proof: preliminary calculation

$$\begin{split} & \mathbb{E}(\mathcal{N}(\mathcal{C}_{x_{0},\lambda}^{(M)})) \\ &= \mathbb{E}\sum_{\{x_{1},\dots,x_{n}\}\subset\mathcal{P}_{\lambda}}\sum_{\mathcal{B} \text{ circumball of } x_{0},\dots,x_{n}} \mathbf{1}_{\{\mathcal{B}\cap\mathcal{P}_{\lambda}=\emptyset\}} \\ &\approx \frac{\lambda^{n}}{n!}\int_{\mathcal{B}^{(M)}(x_{0},\varepsilon)^{n}} \mathbb{P}(_{\mathsf{CircumBall}}(x_{0},\dots,x_{n})\cap\mathcal{P}_{\lambda}=\emptyset) \mathrm{dvol}^{(M)}(x_{1})\dots\mathrm{dvol}^{(M)}(x_{n}) \\ &= \frac{\lambda^{n}}{n!}\int_{\mathcal{B}^{(M)}(x_{0},\varepsilon)^{n}} e^{-\lambda \mathrm{vol}^{(M)}(\mathsf{CircumBall}(x_{0},\dots,x_{n}))} \mathrm{dvol}^{(M)}(x_{1})\dots\mathrm{dvol}^{(M)}(x_{n}) \end{split}$$

Aim Estimates when $x_1, \ldots, x_n \rightarrow x_0$ of

$$\operatorname{vol}^{(M)}(\operatorname{CircumBall}(x_0,\ldots,x_n))$$
 and $\operatorname{dvol}^{(M)}(x_1)\ldots\operatorname{dvol}^{(M)}(x_n)$

before applying Laplace's method

Sketch of proof: change of variables



Exponential map

For each unit-vector $u \in T_{x_0}M$, $\gamma : r \mapsto \exp_{x_0}(ru)$ is the unique geodesic emanating from x_0 with speed 1 and $\gamma'(0) = u$.



Change of variables $x_i = \exp_{|\exp_{x_0}(ru_0)}(ru_i)$, i = 1, ..., n

Sketch of proof: asymptotics for the integrand

Expansion of the Jacobian: Blaschke-Petkantschin formula

$$dvol^{(M)}(x_1) \dots dvol^{(M)}(x_n) = \mathcal{J}dr dvol^{(\mathbb{S}^{n-1})}(u_0) \dots dvol^{(\mathbb{S}^{n-1})}(u_n),$$
$$\mathcal{J} = n! \Delta(u_0, \dots, u_n) \left(r^{n^2-1} - \frac{\sum_{i=0}^n \operatorname{Ric}_{x_0}^{(M)}(u_i)}{6} r^{n^2+1} + o(r^{n^2+1}) \right)$$

 $\operatorname{Ric}_{x_0}^{(M)}(u_i):=\operatorname{Ricci}$ curvature at x_0 in direction u_i , $\Delta(u_0,\ldots,u_n):=\operatorname{vol}^{(\mathbb{R}^n)}(\operatorname{Conv}(u_0,\ldots,u_n))$

Volume of small balls

Theorem (Bertrand-Diguet-Puiseux)

$$\operatorname{vol}^{(M)}(\mathcal{B}^{(M)}(x_0,r)) = \operatorname{vol}^{(\mathbb{R}^n)}(\mathcal{B}^{(\mathbb{R}^n)}(o,r))\left(1 - \frac{\operatorname{Sc}_{x_0}^{(M)}}{6(n+2)}r^2 + o(r^2)\right)$$

Sketch of proof: expansion of the Jacobian

 \blacktriangleright Each partial derivative is a Jacobi field J along a geodesic γ which satisfies both the Jacobi equation

$$J'' = \mathcal{R}_{\gamma(t)}(\gamma'(t), J(t))\gamma'(t)$$

and the Rauch comparison theorem

$$\|J(t)\|_{\gamma(t)} = t - rac{\mathcal{K}^{(M)}_{\gamma(0)}(J'(0),\gamma'(0))}{6}t^3 + o(t^3).$$

 $\mathcal{R}_{\gamma(t)}(\cdot, \cdot) :=$ curvature tensor at $\gamma(t)$, $\mathcal{K}_{\gamma(0)}^{(M)}(\cdot, \cdot) :=$ sectional curvature at $\gamma(0)$

 Expansion of each entry of the Jacobian matrix and careful calculation of the determinant

- Density of vertices in a fixed direction
- Same quantities for sectional tessellations
- Exact formulae in the case of the constant curvature

Mean asymptotics for the number of vertices of a Voronoi cell

Limit theorems for the empirical mean of the number of vertices Motivation Mean asymptotics Variance asymptotics Central limit theorem Estimation of $Sc_{x_0}^{(M)}$ Aim Use the knowledge of the Poisson-Voronoi graph to recover the curvature at x_0

▶ Replace
$$\mathbb{E}(\mathcal{N}(\mathcal{C}^{(M)}_{x_0,\lambda}))$$
 with an empirical mean around x_0

$$N_{\lambda}^{(M)} := \sum_{x \in \mathcal{B}(x_0, \lambda^{-\beta}) \cap \mathcal{P}_{\lambda}} \mathcal{N}(C^{(M)}(x, \mathcal{P}_{\lambda})), \ 0 < \beta < 1/n$$

- ► Show expectation, variance asymptotics and a CLT for $N_{\lambda}^{(M)}$
- Deduce the construction of an estimator of Sc^(M)_{x0} which is asymptotically unbiased, consistent and normal.

Mean asymptotics of $N_{\lambda}^{(M)}$

$$\mathbb{E}(N_{\lambda}^{(M)}) \underset{\lambda \to \infty}{=} \kappa_n \lambda^{1-n\beta} (e_n - d_n \operatorname{Sc}_{x_0}^{(M)} \lambda^{-\frac{2}{n}}) + o(\lambda^{1-n\beta-\frac{2}{n}})$$

where $\kappa_n :=$ volume of the *n*-dimensional unit-ball

Sketch of proof

•
$$\xi(x, \mathcal{P}_{\lambda}) := \mathcal{N}(C^{(M)}(x, \mathcal{P}_{\lambda}))$$

$$\mathbb{E}(N_{\lambda}^{(M)}) = \lambda \int_{x \in \mathcal{B}^{(M)}(x_0, \lambda^{-\beta})} \mathbb{E}(\xi(x, \mathcal{P}_{\lambda})) \mathrm{dvol}^{(M)}(x)$$

 We require the uniformity of the two-term expansion of E(ξ(x, P_λ)) with respect to x.

Variance asymptotics for $N_{\lambda}^{(M)}$

$$\tfrac{1}{3n} < \beta < \tfrac{1}{n}$$

$$\operatorname{Var}(N_{\lambda}^{(M)}) \underset{\lambda \to \infty}{\sim} \kappa_n \lambda^{1-n\beta} \sigma_{\infty}$$

where $\kappa_n :=$ volume of the *n*-dimensional unit-ball and $\sigma_{\infty} := \mathbb{E}(\mathcal{N}(\mathcal{C}_{o,1}^{(\mathbb{R}^n)})^2) + \int \operatorname{Cov}(\mathcal{N}(\mathcal{C}^{(\mathbb{R}^n)}(x, \mathcal{P}_1 \cup \{x\})), \mathcal{N}(\mathcal{C}_{o,1}^{(\mathbb{R}^n)})) dx.$

$$\rightsquigarrow (N_{\lambda}^{(M)} - \mathbb{E}(N_{\lambda}^{(M)}))$$
 of order $\sqrt{\operatorname{Var}(N_{\lambda}^{(M)})}$, i.e. $\lambda^{\frac{1}{2}(1-n\beta)}$
must be negligible in front of the second term of $\mathbb{E}(N_{\lambda}^{(M)})$, i.e. $\lambda^{1-n\beta-\frac{2}{n}}$.

Sketch of proof for the variance asymptotics

$$\begin{aligned} \operatorname{Var}(N_{\lambda}^{(M)}) \\ &= \mathbb{E}\left(\sum_{x} \xi^{2}(x, \mathcal{P}_{\lambda}) + \sum_{x \neq y} \xi(x, \mathcal{P}_{\lambda})\xi(y, \mathcal{P}_{\lambda})\right) - \mathbb{E}(N_{\lambda}^{(M)})^{2} \\ &= \lambda \int_{\mathcal{B}^{(M)}(x_{0}, \lambda^{-\beta})} \mathbb{E}(\xi^{2}(x, \mathcal{P}_{\lambda} \cup \{x\})) \operatorname{dvol}^{(M)}(x) \\ &+ \lambda^{2} \iint_{\mathcal{B}^{(M)}(x_{0}, \lambda^{-\beta})^{2}} \mathbb{E}(\xi(x, \mathcal{P}_{\lambda} \cup \{x, y\})\xi(y, \mathcal{P}_{\lambda} \cup \{x, y\})) \operatorname{dvol}^{(M)}(x) \operatorname{dvol}^{(M)}(y) \\ &- \lambda^{2} \iint_{\mathcal{B}^{(M)}(x_{0}, \lambda^{-\beta})^{2}} \mathbb{E}(\xi(x, \mathcal{P}_{\lambda} \cup \{x\})) \mathbb{E}(\xi(y, \mathcal{P}_{\lambda} \cup \{y\})) \operatorname{dvol}^{(M)}(x) \operatorname{dvol}^{(M)}(y) \\ &= \lambda \int_{\mathcal{B}^{(M)}(x_{0}, \lambda^{-\beta})^{2}} \mathbb{E}(\xi^{2}(x, \mathcal{P}_{\lambda} \cup \{x\})) \operatorname{dvol}^{(M)}(x) \\ &+ \lambda^{2} \iint_{\mathcal{B}^{(M)}(x_{0}, \lambda^{-\beta})^{2}} \operatorname{Cov}(\xi(x, \mathcal{P}_{\lambda} \cup \{x\}), \xi(y, \mathcal{P}_{\lambda} \cup \{y\})) \operatorname{dvol}^{(M)}(x) \operatorname{dvol}^{(M)}(y) \end{aligned}$$

Sketch of proof for the variance asymptotics

Question Limits of $\mathbb{E}(\xi^2(x, \mathcal{P}_{\lambda}))$ and $Cov(\xi(x, \mathcal{P}_{\lambda}), \xi(y, \mathcal{P}_{\lambda}))$?

- Application of the inverse of the exponential map at x₀, then a rescaling by λ^{1/n} in the tangent space identified with ℝⁿ
- Comparison of the obtained tessellation with an Euclidean Poisson-Voronoi tessellation and convergence of the scores
- ► Each score has a localization radius *R*, i.e.

$$\xi^{(\lambda)}(x,\mathcal{P}_{\lambda}) = \xi^{(\lambda)}(x,\mathcal{P}_{\lambda}\cap\mathcal{B}^{(M)}(x,R))$$

where $\mathbb{P}\{R > \lambda^{-\frac{1}{n}}t\} \le ce^{-\frac{t^n}{c}}$ uniformly in x and λ .

Central limit theorem for $N_{\lambda}^{(M)}$

$$\tfrac{1}{3n} < \beta < \tfrac{1}{n}$$

$$\sup_{t\in\mathbb{R}}|\mathbb{P}\left(\frac{\textit{N}_{\lambda}^{(M)}-\mathbb{E}(\textit{N}_{\lambda}^{(M)})}{\sqrt{\mathrm{Var}(\textit{N}_{\lambda}^{(M)})}}\leq t\right)-\mathbb{P}(\mathcal{N}(0,1)\leq t)|\leq c\lambda^{\frac{1}{2}(1-n\beta)}.$$

Sketch of proof

F functional of P_λ with E(F) = 0 and Var(F) = 1
 Estimate of d_K(F, N(0, 1)) involving integrals of moments of consecutive Malliavin derivatives of F where

$$D_x F = F(\mathcal{P}_\lambda \cup \{x\}) - F(\mathcal{P}_\lambda)$$

G. Last, G. Peccati & M. Schulte (2016)

• Uniform bounds for the moments of $D_x N_{\lambda}^{(M)}$ and $D_{x,y}^2 N_{\lambda}^{(M)}$

Estimation of $Sc_{x_0}^{(M)}$

$$0 < \beta < \frac{1}{n} - \frac{4}{n^2}$$
 and $n \ge 6$

•
$$\widehat{\mathrm{Sc}}_{\lambda}(x_0) := \frac{\lambda^{\frac{2}{n}}}{d_n} (e_n - \frac{1}{\lambda \mathrm{vol}^{(M)}(B^{(M)}(x_0, \lambda^{-\beta}))} N_{\lambda}^{(M)})$$

is an asymptotically unbiased, consistent and normal estimator of $\mathsf{Sc}_{x_0}^{(M)}.$

•
$$\widehat{\widehat{\mathrm{Sc}}}_{\lambda}(x_0) := \frac{\lambda^{\frac{2}{n}}}{d_n} (e_n - \frac{1}{\#(\mathcal{P}_{\lambda} \cap B^{(M)}(x_0, \lambda^{-\beta}))} N_{\lambda}^{(M)})$$

is an asymptotically unbiased and consistent estimator of $Sc_{x_0}^{(M)}$.

Thank you for your attention!