

# On the number variance of invariant point processes

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Joint work with Michael Björklund

## Introduction

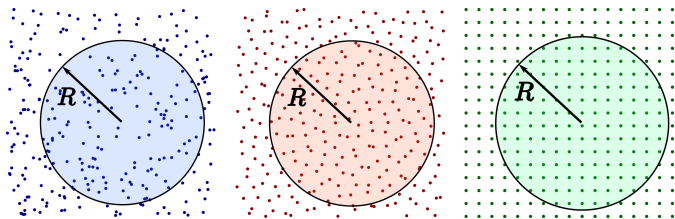
Let  $G$  be a lscc unimodular group with a pmp action on a probability space  $(\Omega, \mathbb{P})$ . An *invariant simple point process* on a homogeneous  $G$ -space  $X = G/K$  is a  $G$ -equivariant map

$$\Lambda : \Omega \rightarrow \text{LF}(X), \quad \omega \mapsto \Lambda_\omega .$$

Examples to have in mind are random lattice orbits and invariant Poisson processes.

We are interested in studying the *number variance*

$$\text{Var}(\#\Lambda \cap B_R) = \int_{\Omega} \left| \#\Lambda_\omega \cap B_R - i_\Lambda \text{Vol}_X(B_R) \right|^2 d\mathbb{P}(\omega), \quad R \gg 0 .$$



The number variance records "density fluctuations" of the random point set.

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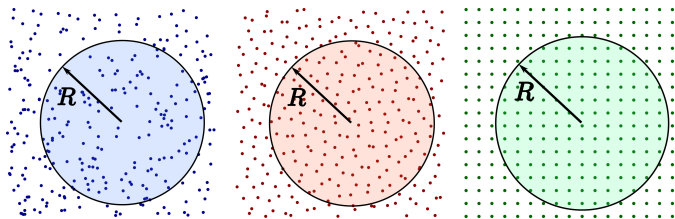
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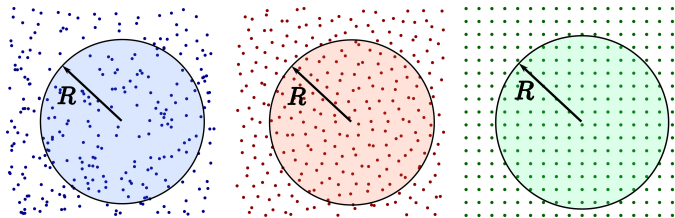
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## Euclidean space: Beck's Theorem

Consider  $n$ -dimensional Euclidean space  $\mathbb{R}^n = (\text{SO}(n) \ltimes \mathbb{R}^n)/\text{SO}(n)$  and  $\Lambda$  an invariant point process on  $\mathbb{R}^n$ .

### Theorem (Beck, '87)

For sufficiently large  $R_o > 0$  there is a constant  $C = C(R_o, \Lambda) > 0$  such that

$$\frac{1}{R} \int_0^R \text{Var}(\#(\Lambda \cap B_r)) dr \geq CR^{n-1} \quad \forall R \geq R_o.$$

The number variance grows on average at least as fast as the measure of the boundary of the ball.

## Euclidean diffraction

$\text{Var}(\#\Lambda \cap B_R)$  is rotationally symmetric in  $\Lambda$ , so converting hyperuniformity to the frequency domain will require the radial Fourier transform,

$$\widehat{f}(\lambda) = \int_{\mathbb{R}^d} f(x) \phi_\lambda(\|x\|) dx, \quad \lambda \geq 0, f \in C_c(\mathbb{R}^d) \text{ radial,}$$

where

$$\begin{aligned} \phi_\lambda(t) &= \text{const.} (\lambda t)^{-\frac{n-2}{2}} J_{\frac{n-2}{2}}(\lambda t) \\ &= \text{const.} t^{2-n} \int_0^t (t^2 - s^2)^{\frac{n-3}{2}} \cos(\lambda s) ds \end{aligned}$$

are the bounded eigenfunctions of the radial Laplacian on  $\mathbb{R}^n$ .

### Theorem (Bochner)

*Let  $\Lambda$  be an invariant point process on  $\mathbb{R}^n$ . Then there is a unique positive Radon measure  $\sigma_\Lambda$  on  $(0, +\infty)$  such that*

$$\text{Var}\left(\sum_{p \in \Lambda} f(p)\right) = \int_0^\infty |\widehat{f}(\lambda)|^2 d\sigma_\Lambda(\lambda).$$

We refer to  $\sigma_\Lambda$  as the *diffraction measure* of  $\Lambda$ .

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## Examples

- Periodic processes: In the case of the integer lattice  $\mathbb{Z}^n$ , Poisson summation yields

$$\text{Var}\left(\sum_{p \in \Lambda_{\mathbb{Z}^n}} f(p)\right) = \sum_{\ell=1}^{\infty} r_n(\ell) |\widehat{f}(\sqrt{\ell})|^2,$$

where  $r_n(\ell) = \#\{\xi \in \mathbb{Z}^n : \|\xi\|^2 = \ell\}$ , so  $\sigma_{\mathbb{Z}^n} = \sum_{\ell \geq 1} r_n(\ell) \delta_{\sqrt{\ell}}$ .

- Invariant Poisson process: By the Plancherel formula,

$$\text{Var}\left(\sum_{p \in \Lambda_{\text{Poi}}} f(p)\right) = \int_{\mathbb{R}^n} |f(x)|^2 dx = \int_0^{\infty} |\widehat{f}(\lambda)|^2 \lambda^{n-1} d\lambda,$$

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## Idea of proof for Beck's Theorem

We have

$$\frac{1}{R} \int_0^R \text{Var}(\#(\Lambda \cap B_r)) dr = \int_0^\infty \left( \frac{1}{R} \int_0^R |\widehat{\chi}_{B_r}(\lambda)|^2 dr \right) d\sigma_\Lambda(\lambda).$$

Fixing  $\lambda > 0$ , one computes  $\widehat{\chi}_{B_r}(\lambda) = (r/\lambda)^{n/2} J_{n/2}(\lambda r)$  and show that

$$\frac{1}{R\lambda^n} \int_0^R r^n J_{n/2}(\lambda r)^2 dr \asymp_n \frac{R^{n-1}}{\lambda^{n+1}}, \quad R \gg 0.$$

This asymptotic is uniform in  $\lambda \in [\lambda_o, +\infty)$  and  $R \geq R_o$  for  $\lambda_o > R_o^{-1}$ , so we can choose the lower bound

$$\frac{1}{R} \int_0^R \text{Var}(\#(\Lambda \cap B_r)) dr \gg_n \left( \int_{\lambda_o}^\infty \frac{d\sigma_\Lambda(\lambda)}{\lambda^{n+1}} \right) R^{n-1}.$$

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There are two things to note:

- 1 If there is a  $\lambda_o > 0$  such that  $\sigma_\Lambda([0, \lambda_o]) = 0$ , then

$$\frac{1}{R} \int_0^R \text{Var}(\#(\Lambda \cap B_r)) dr \asymp_n \left( \int_{\lambda_o}^\infty \frac{d\sigma_\Lambda(\lambda)}{\lambda^{n+1}} \right) R^{n-1}.$$

We call such point processes  $\Lambda$  *stealthy*. (For example  $\Lambda_{Z^n}$ .)

- 2 The number variance might behave differently along specific subsequences. We show that there is a sequence  $R_j \rightarrow +\infty$  such that

$$\text{Var}(\#(\Lambda_{Z^5} \cap B_{R_j})) = o(R_j^4).$$

## Hyperuniformity

From the proof sketch of Beck's Theorem, we are left with investigating integrals of the form

$$\int_0^{\lambda_o} \frac{d\sigma_\Lambda(\lambda)}{\lambda^{n+1}}, \quad \lambda_o \approx 0.$$

### Definition

An invariant point process  $\Lambda$  is *spectrally hyperuniform* if

$$\limsup_{\varepsilon \rightarrow 0^+} \frac{\sigma_\Lambda([0, \varepsilon])}{\varepsilon^n} = 0.$$

### Theorem (Björklund-Hartnick, '22)

Let  $\Lambda$  be an invariant point process in  $\mathbb{R}^d$ . Then

$$\limsup_{R \rightarrow +\infty} \frac{\text{Var}(\#\{\Lambda \cap B_R\})}{R^n} = 0 \quad \iff \quad \limsup_{\varepsilon \rightarrow 0^+} \frac{\sigma_\Lambda([0, \varepsilon])}{\varepsilon^n} = 0.$$

Examples include lattices, arithmetic model sets, certain determinantal point processes and more.

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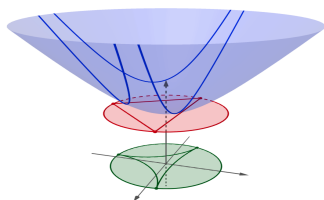
What about other geometries?

## Hyperbolic space

Consider the the one-sheeted hyperboloid

$$\mathbb{H}^n = \left\{ x \in \mathbb{R}^{n+1} : [x, x] = x_0^2 - x_1^2 - \dots - x_n^2 = 1, x_0 > 0 \right\} \cong \mathrm{SO}^+(1, n)/\mathrm{SO}(n).$$

with the metric  $d(x, y) = \operatorname{arccosh}([x, y])$ .



The  $\mathrm{SO}^+(1, n)$ -invariant reference measure is in polar/Cartan coordinates given by

$$dm_n(\cosh(t), \sinh(t)v) = \sinh(t)^{n-1} dt d\varsigma_{n-1}(v),$$

and the volume growth of the centered  $\mathrm{SO}(n)$ -invariant ball  $B_R = B_R(o)$  is

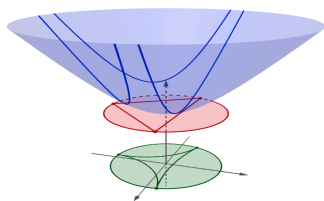
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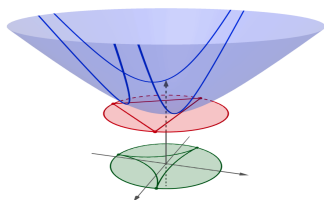
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## Fourier analysis on $\mathbb{H}^d$

We again consider the radial Fourier transform, which for  $\mathbb{H}^n$  is

$$\widehat{f}(\lambda) = \int_{\mathbb{H}^n} f(x) \phi_\lambda(\ell(x)) dm_n(x), \quad f \in C_c(\mathbb{H}^n) \text{ radial,}$$

where  $\ell(x) = d(x, o)$  and

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are the bounded eigenfunctions of the radial Laplacian on  $\mathbb{H}^n$ .

Here we allow for  $\lambda \in [0, +\infty) \cup i[0, (n-1)/2]$ .

There is moreover a Plancherel formula

$$\int_{\mathbb{H}^n} |f(x)|^2 dm_n(x) = \int_0^\infty |\widehat{f}(\lambda)|^2 \frac{d\lambda}{|c_n(\lambda)|^2}$$

where  $c_n(\lambda) \propto \Gamma(i\lambda)/\Gamma(i\lambda + (n-1)/2)$  is the *Harish-Chandra c-function*.

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The existence of a diffraction measure for invariant point processes is slightly more subtle for  $\mathbb{H}^n$ .

### Theorem (Krein, Gelfand-Vilenkin)

Let  $\Lambda$  be an invariant point process on  $\mathbb{H}^n$ . Then there is a unique positive Radon measure  $\sigma_\Lambda^{(p)}$  on  $(0, +\infty)$  and a unique positive finite measure  $\sigma_\Lambda^{(c)}$  on  $[0, (n-1)/2)$  such that

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We refer to  $\sigma_\Lambda^{(p)}, \sigma_\Lambda^{(c)}$  as the *principal* and *complementary diffraction measures* of  $\Lambda$  respectively.

### Example (Hyperbolic Poisson diffraction)

The diffraction of the  $\text{Vol}_d$ -Poisson point process is  $d\sigma_{\text{Poi}}^{(p)}(\lambda) = |c_n(\lambda)|^{-2} d\lambda$  and  $d\sigma_\Lambda^{(c)}(\lambda) = 0$  by the Plancherel formula.



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## An analogue of Beck's Theorem

## Theorem (Björklund-B.)

Let  $\Lambda$  be an invariant point process on  $\mathbb{H}^d$ .

① If  $\sigma_\Lambda^{(c)} \neq 0$  then

$$\frac{\text{Var}(\#(\Lambda \cap B_R))}{e^{(n-1)R}} \xrightarrow{R \rightarrow +\infty} +\infty$$

② If  $\sigma_\Lambda^{(c)} = 0$  then

$$\lim_{R \rightarrow +\infty} \frac{1}{R} \int_0^R \frac{\text{Var}(\#(\Lambda \cap B_r))}{e^{(n-1)r}} dr \gg_n \int_{\lambda_0}^{\infty} |c_{n+2}(\lambda)|^2 d\sigma_\Lambda^{(p)}(\lambda) > 0.$$

In particular,  $\Lambda$  is not "geometrically hyperuniform".

## Spectral hyperuniformity

Euclidean spectral hyperuniformity: Compare  $\sigma_\Lambda([0, \varepsilon])$  with  $\sigma_{\text{Poi}}([0, \varepsilon]) \propto \varepsilon^n$ .

For hyperbolic space  $\mathbb{H}^n$  we had  $d\sigma_{\text{Poi}}^{(p)}(\lambda) = |c_n(\lambda)|^{-2} d\lambda$  and  $d\sigma_{\text{Poi}}^{(c)} = 0$ . For small  $\varepsilon > 0$ ,  $|c_n(\varepsilon)|^{-2} \approx \varepsilon^2$ , so

$$\sigma_{\text{Poi}}^{(p)}([0, \varepsilon]) \approx \varepsilon^3.$$

## Definition

An invariant point process  $\Lambda$  on  $\mathbb{H}^n$  is *spectrally hyperuniform* if  $\sigma_\Lambda^{(c)} = 0$  and

$$\limsup_{\varepsilon \rightarrow 0^+} \frac{\sigma_\Lambda^{(p)}([0, \varepsilon])}{\varepsilon^3} = 0.$$

Geometrically, we compared the number variance with

$$\text{Vol}_{\mathbb{H}^n}(B_R) = \widehat{\chi}_{B_R}\left(i \frac{n-1}{2}\right),$$

but  $\lambda = i \frac{n-1}{2}$  does not lie in the support of  $\sigma_{\text{Poi}}^{(p)}$ .

Geometric and spectral hyperuniformity are not equivalent for  $\mathbb{H}^n$

## Spectral hyperuniformity

Euclidean spectral hyperuniformity: Compare  $\sigma_\Lambda([0, \varepsilon])$  with  $\sigma_{\text{Poi}}([0, \varepsilon]) \propto \varepsilon^n$ .

For hyperbolic space  $\mathbb{H}^n$  we had  $d\sigma_{\text{Poi}}^{(p)}(\lambda) = |c_n(\lambda)|^{-2} d\lambda$  and  $d\sigma_{\text{Poi}}^{(c)} = 0$ . For small  $\varepsilon > 0$ ,  $|c_n(\varepsilon)|^{-2} \approx \varepsilon^2$ , so

$$\sigma_{\text{Poi}}^{(p)}([0, \varepsilon]) \approx \varepsilon^3.$$

## Definition

An invariant point process  $\Lambda$  on  $\mathbb{H}^n$  is *spectrally hyperuniform* if  $\sigma_\Lambda^{(c)} = 0$  and

$$\limsup_{\varepsilon \rightarrow 0^+} \frac{\sigma_\Lambda^{(p)}([0, \varepsilon])}{\varepsilon^3} = 0.$$

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What is the "geometric" counterpart of spectral hyperuniformity?



## Heat kernel hyperuniformity

It is in general quite hard to compute diffraction measures of point processes. We consider the *heat kernel*

$$h_t(x) = \int_0^\infty e^{-t((\frac{n-1}{2})^2 + \lambda^2)} \phi_\lambda(\ell(x)) \frac{d\lambda}{|c_n(\lambda)|^2}, \quad t > 0.$$

Theorem (Björklund-B., in the works)

An invariant point process  $\Lambda$  on  $\mathbb{H}^n$  is spectrally hyperuniform if and only if

$$\limsup_{t \rightarrow +\infty} t^{3/2} e^{(n-1)^2 t/2} \text{Var} \left( \sum_{p \in \Lambda} h_t(p) \right) = 0.$$

## Questions

- What are examples of heat kernel/spectrally hyperuniform point processes in hyperbolic space?
- Other geometries: Heisenberg motion groups, automorphism groups of trees. Easier to find examples?
- Is the failure of geometric hyperuniformity on  $\mathbb{H}^n$  a strict consequence of non-amenability?
- Is there a similar notion of "order"/"uniformity" for processes admitting complementary spectrum?
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Thank you!

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