Asymptotics for Euclidean minimal spanning trees on random points by David Aldous and J. Michael Steele

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Euclidean minimal spanning tree (MST)

Let $X = \{x_1, x_2, ..., x_n\}$ be points in \mathbb{R}^d $(d \ge 2)$. The minimal spanning tree (MST) t with vertex set X is a tree whose sum of the edge-lengths are minimum.

$$\sum_{e \in t} |e| = \min_{G} \sum_{e \in G} |e|$$

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- Degree of a vertex.
- Sum of the d-th powers of edge-lengths incident at a vertex. (d is the dimension)

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$$\mathbb{P}[|\mathcal{N} \cap B| = k] = e^{-\Lambda(B)} \frac{\Lambda(B)^k}{k!}$$

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For any relatively compact set B (i.e. closure(B) is compact), the number of points of \mathcal{N} in B, $|\mathcal{N} \cap B|$ is a Poisson random variable with parameter $\Lambda(B)$.

$$\mathbb{P}[|\mathcal{N} \cap B| = k] = e^{-\Lambda(B)} \frac{\Lambda(B)^k}{k!}$$

▶ For any finite number of pairwise disjoint relatively compact sets $B_1, B_2, ..., B_n$, the random variables $|N \cap B_1|, ..., |N \cap B_n|$ are independent.

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▶ Its Palm probability is equal to $\mathcal{N} \cup \delta_0 := \mathcal{N}^o$.

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• Let
$$s_n = \sum_{i=1}^n 1/i$$
 and γ be an irrational number.
 $X_n = \{-\gamma s_n, ..., -\gamma s_1, s_1, ..., s_n\}$

Tree starting from a point

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▶ Let $t_n(x)$ be the tree at obtained at nth step with vertex set $V_n = \{\eta_1, \eta_2, ..., \eta_n\}$ (where $\eta_1 = x$). Let η_{n+1} be the point of $X \setminus V_n$ which is closest to the set V_n and $z \in V_n$ be such a closest point. Then, $t_{n+1}(x)$ is obtained by adding a new edge (η_{n+1}, z) to t_n .

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$$t_{\infty}(x) = \bigcup_{i=1}^{\infty} t_n(x).$$

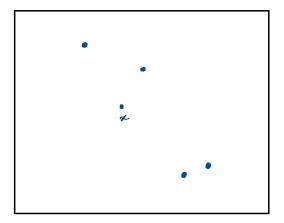


Figure: Construction of $t_n(x)$

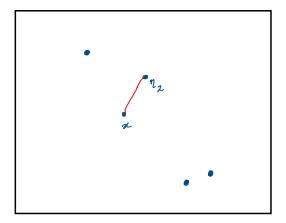


Figure: Construction of $t_n(x)$

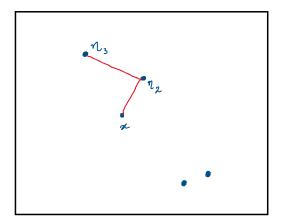


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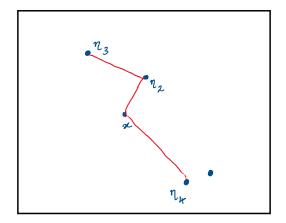


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1. **Observation:** If an edge $(y_1, y_2) \in t_{\infty}(x)$ then either (y_1, y_2) is an edge of $t_{\infty}(y_1)$ or it is an edge of $t_{\infty}(y_2)$.

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- 2. Let $x \in X$. Then by above observation $t_{\infty}(x) \subset g(X)$ proving that components are infinite.

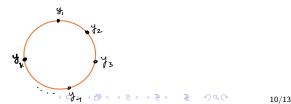
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- 2. Let $x \in X$. Then by above observation $t_{\infty}(x) \subset g(X)$ proving that components are infinite.
- 3. Suppose there is a cycle $y_1, y_2, ..., y_k, y_1$. Reorder them such that $|y_k y_1|$ is the maximum among all distances. Then (y_1, y_k) is neither an edge $\in t_{\infty}(y_1)$ nor $\in t_{\infty}(y_k)$.



MSF of stationary Poisson point process, $g(\mathcal{N})$

Lemma

Let $\mathcal{N}^0 = \mathcal{N} \cup \delta_0$, \mathcal{T} be the connected component of 0 in $g(\mathcal{N}^0)$, D be the degree of 0 in \mathcal{T} and $L_1, L_2, ..., L_D$ be the edge-lengths incident at 0. Then,

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- 1. $D \le b_d$ where b_d is a constant. 2. $\mathbb{E}[D] = 2$.
- 3. $I_d = \sum_i \mathbb{E}[L_i^d] < \infty$.

Approximation of Poisson point process

Let $\mathcal{N}_n = \{\eta_1, \eta_2, ..., \eta_n\}$ be i.i.d. points with uniform distribution on the unit cube $[0, 1]^d$, $S_n = t_n(0, \mathcal{N}_n^*)$. Let $\mathcal{N}_n^* = \{n^{1/d}(\eta_i - \eta_1)\}$ be the scatter (scaled and shifted points) of \mathcal{N} . Then, we have the following proposition.

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Theorem

1.
$$\mathcal{N}_n^* \to \mathcal{N}^0$$
 in distribution.

2. Let $\{e_i : i = 1, ..., n - 1\}$ be the edge-lengths of S_n . Then

$$\sum_{i}^{n} |e_i|^d \to I_d \text{ in } L^2.$$

3. Let $\Delta_{n,i}$ be the proportion of vertices of S_n with degree *i*, then for each *i*:

$$\mathbb{E}[\Delta_{n,i}] \to \mathbb{P}[D=i].$$

Local convergence of finite sets

A sequence of nice sets X_n is said to converge locally to a nice set X is there exist a labelling of $X_n = \{x_{n1}, x_{n2}, ...\}$ and $X = \{x_1, x_2, ...\}$ such that:

- 1. $x_{ni} \rightarrow x_i$ for all *i*.
- 2. For any proper $C_L = [-L, L]^d$ (i.e., boundary of L does not intersect with X), $|X_n \cap C_L| \rightarrow |X \cap C_L|$.

Local convergence of graphs

Let $X_n = \{x_{n1}, x_{n2}, ...\}$ converge locally to $X = \{x_1, x_2, ...\}$, and h_n, h be graphs with vertex set X_n and X respectively, we say that h_n converge locally to h, if for any proper C_L , there exists $n_0 = n_0(L)$ such that for all $n \ge n_0$:

- 1. if (x_{ni}, x_{nj}) is an edge of h_n with $x_{ni} \in C_L$ then (x_i, x_j) is an edge of h.
- 2. if (x_i, x_j) is an edge of h with $x_i \in C_L$ then (x_{ni}, x_{nj}) is an edge of h_n .