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

Bharath Roy Choudhury

ENS-PSL
INRIA
19 February 2020

## Euclidean minimal spanning tree (MST)

Let $X=\left\{x_{1}, x_{2}, \ldots, x_{n}\right\}$ be points in $\mathbb{R}^{d}(d \geq 2)$. The minimal spanning tree (MST) $t$ with vertex set $X$ is a tree whose sum of the edge-lengths are minimum.

$$
\sum_{e \in t}|e|=\min _{G} \sum_{e \in G}|e|
$$

## Goal of the authors in this paper:

Study expectation of functionals on the MST on Euclidean random points obtained by a Poisson point process.

## Goal of the authors in this paper:

Study expectation of functionals on the MST on Euclidean random points obtained by a Poisson point process.

What are these functionals?

- Degree of a vertex.


## Goal of the authors in this paper:

Study expectation of functionals on the MST on Euclidean random points obtained by a Poisson point process.

What are these functionals?

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


## Poisson point process

Definition
A point process $\mathcal{N}$ is a Poisson point process on $\mathbb{R}^{d}$ with intensity measure $\Lambda$ if it satisfies the following:

## Poisson point process

## Definition

A point process $\mathcal{N}$ is a Poisson point process on $\mathbb{R}^{d}$ with intensity measure $\Lambda$ if it satisfies the following:

- 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 $\Lambda(B)$.

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

## Poisson point process

## Definition

A point process $\mathcal{N}$ is a Poisson point process on $\mathbb{R}^{d}$ with intensity measure $\Lambda$ if it satisfies the following:

- 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 $B_{1}, B_{2}, \ldots, B_{n}$, the random variables $\left|\mathcal{N} \cap B_{1}\right|, \ldots,\left|\mathcal{N} \cap B_{n}\right|$ are independent.


## Stationary Poisson point process

If the Poisson point process $\mathcal{N}$ is stationary then

## Stationary Poisson point process

If the Poisson point process $\mathcal{N}$ is stationary then

- The intensity measure $\Lambda(B)=\rho \lambda(B)$ ( $\rho$ is a constant, $\lambda$ Lebesgue measure on $\mathbb{R}^{d}$ ).


## Stationary Poisson point process

If the Poisson point process $\mathcal{N}$ is stationary then

- The intensity measure $\Lambda(B)=\rho \lambda(B)(\rho$ is a constant, $\lambda$ Lebesgue measure on $\mathbb{R}^{d}$ ).
- Palm probability: Informally, it is the distribution of $\mathcal{N}$ conditioned that a typical point of this process is located at 0 .


## Stationary Poisson point process

If the Poisson point process $\mathcal{N}$ is stationary then

- The intensity measure $\Lambda(B)=\rho \lambda(B)$ ( $\rho$ is a constant, $\lambda$ Lebesgue measure on $\mathbb{R}^{d}$ ).
- Palm probability: Informally, it is the distribution of $\mathcal{N}$ conditioned that a typical point of this process is located at 0 .
- Its Palm probability is equal to $\mathcal{N} \cup \delta_{0}:=\mathcal{N}^{\circ}$.


## Nice sets

Definition
A set $X=\left\{x_{1}, x_{2}, \ldots\right\}$ of finite or countably finite points of $\mathbb{R}^{d}$ $(d \geq 2)$ is called nice if

## Nice sets

Definition
A set $X=\left\{x_{1}, x_{2}, \ldots\right\}$ of finite or countably finite points of $\mathbb{R}^{d}$ $(d \geq 2)$ is called nice if

- $X$ is locally finite, i.e. every bounded subset of $\mathbb{R}^{d}$ has finite number of points of $X$.


## Nice sets

## Definition

A set $X=\left\{x_{1}, x_{2}, \ldots\right\}$ of finite or countably finite points of $\mathbb{R}^{d}$ $(d \geq 2)$ is called nice if

- $X$ is locally finite, i.e. every bounded subset of $\mathbb{R}^{d}$ has finite number of points of $X$.
- All the interpoint distances are distinct, i.e. for any two distinct pair of points $\left\{x_{1}, x_{2}\right\}=\left\{x_{3}, x_{4}\right\},\left|x_{1}-x_{2}\right| \neq\left|x_{3}-x_{4}\right|$.


## Nice sets

## Definition

A set $X=\left\{x_{1}, x_{2}, \ldots\right\}$ of finite or countably finite points of $\mathbb{R}^{d}$
$(d \geq 2)$ is called nice if

- $X$ is locally finite, i.e. every bounded subset of $\mathbb{R}^{d}$ has finite number of points of $X$.
- All the interpoint distances are distinct, i.e. for any two distinct pair of points $\left\{x_{1}, x_{2}\right\}=\left\{x_{3}, x_{4}\right\},\left|x_{1}-x_{2}\right| \neq\left|x_{3}-x_{4}\right|$.


## Examples

- The Poisson point process $\mathcal{N}$ is a.s. nice.


## Nice sets

## Definition

A set $X=\left\{x_{1}, x_{2}, \ldots\right\}$ of finite or countably finite points of $\mathbb{R}^{d}$
$(d \geq 2)$ is called nice if

- $X$ is locally finite, i.e. every bounded subset of $\mathbb{R}^{d}$ has finite number of points of $X$.
- All the interpoint distances are distinct, i.e. for any two distinct pair of points $\left\{x_{1}, x_{2}\right\}=\left\{x_{3}, x_{4}\right\},\left|x_{1}-x_{2}\right| \neq\left|x_{3}-x_{4}\right|$.


## Examples

- The Poisson point process $\mathcal{N}$ is a.s. nice.
- Let $s_{n}=\sum_{i=1}^{n} 1 / i$ and $\gamma$ be an irrational number. $X_{n}=\left\{-\gamma s_{n}, \ldots,-\gamma s_{1}, s_{1}, \ldots, s_{n}\right\}$



## Construction of MST

Tree starting from a point
Let $X$ be a nice set and $x \in X$. The tree starting from $x, t_{\infty}(x)$, is constructed inductively in the following way:

## Construction of MST

Tree starting from a point
Let $X$ be a nice set and $x \in X$. The tree starting from $x, t_{\infty}(x)$, is constructed inductively in the following way:

- Let $t_{1}(x)$ be the tree with vertex set $\{x\}$.


## Construction of MST

Tree starting from a point
Let $X$ be a nice set and $x \in X$. The tree starting from $x, t_{\infty}(x)$, is constructed inductively in the following way:

- Let $t_{1}(x)$ be the tree with vertex set $\{x\}$.
- Let $t_{n}(x)$ be the tree at obtained at nth step with vertex set $V_{n}=\left\{\eta_{1}, \eta_{2}, \ldots \eta_{n}\right\}$ (where $\eta_{1}=x$ ). Let $\eta_{n+1}$ be the point of $X \backslash V_{n}$ 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 $\left(\eta_{n+1}, z\right)$ to $t_{n}$.


## Construction of MST

## Tree starting from a point

Let $X$ be a nice set and $x \in X$. The tree starting from $x, t_{\infty}(x)$, is constructed inductively in the following way:

- Let $t_{1}(x)$ be the tree with vertex set $\{x\}$.
- Let $t_{n}(x)$ be the tree at obtained at nth step with vertex set $V_{n}=\left\{\eta_{1}, \eta_{2}, \ldots \eta_{n}\right\}$ (where $\eta_{1}=x$ ). Let $\eta_{n+1}$ be the point of $X \backslash V_{n}$ 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 $\left(\eta_{n+1}, z\right)$ to $t_{n}$.
- $t_{\infty}(x)=\cup_{i=1}^{\infty} t_{n}(x)$.


## Example



Figure：Construction of $t_{n}(x)$

## Example



Figure: Construction of $t_{n}(x)$

## Example



Figure: Construction of $t_{n}(x)$

## Example



Figure: Construction of $t_{n}(x)$

## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

- Vertex set of $g(X)$ is $X$.


## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

- Vertex set of $g(X)$ is $X$.
- For $y_{1}, y_{2} \in X$, an edge $\left(y_{1}, y_{2}\right) \in g(X)$ if $\left(y_{1}, y_{2}\right) \in t_{\infty}\left(y_{1}\right) \cup t_{\infty}\left(y_{2}\right)$.


## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

- Vertex set of $g(X)$ is $X$.
- For $y_{1}, y_{2} \in X$, an edge $\left(y_{1}, y_{2}\right) \in g(X)$ if $\left(y_{1}, y_{2}\right) \in t_{\infty}\left(y_{1}\right) \cup t_{\infty}\left(y_{2}\right)$.

Examples

- If $|X|=n$ then $g(X)=t_{\infty}(x)=t_{n}(x)$ for any $x \in X$.


## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

- Vertex set of $g(X)$ is $X$.
- For $y_{1}, y_{2} \in X$, an edge $\left(y_{1}, y_{2}\right) \in g(X)$ if $\left(y_{1}, y_{2}\right) \in t_{\infty}\left(y_{1}\right) \cup t_{\infty}\left(y_{2}\right)$.

Examples

- If $|X|=n$ then $g(X)=t_{\infty}(x)=t_{n}(x)$ for any $x \in X$.
- For $X_{n}=\left\{-\gamma s_{n}, \ldots,-\gamma s_{1}, s_{1}, \ldots, s_{n}\right\}, g\left(X_{n}\right)=$



## Construction of MST

The graph $g(X)$
The graph $g(X)$ on a nice set $X$ is defined in the following way:

- Vertex set of $g(X)$ is $X$.
- For $y_{1}, y_{2} \in X$, an edge $\left(y_{1}, y_{2}\right) \in g(X)$ if $\left(y_{1}, y_{2}\right) \in t_{\infty}\left(y_{1}\right) \cup t_{\infty}\left(y_{2}\right)$.

Examples

- If $|X|=n$ then $g(X)=t_{\infty}(x)=t_{n}(x)$ for any $x \in X$.
- For $X_{n}=\left\{-\gamma s_{n}, \ldots,-\gamma s_{1}, s_{1}, \ldots, s_{n}\right\}, g\left(X_{n}\right)=$

- For $X=\cup_{i \geq 1} X_{n}, g(X)=$



## Properties of $g(X)$

Lemma
Let $X$ be an infinite nice set. Then, $g(X)$ is a forest and the components are infinite.

Proof.

## Properties of $g(X)$

## Lemma

Let $X$ be an infinite nice set. Then, $g(X)$ is a forest and the components are infinite.
Proof.

1. Observation: If an edge $\left(y_{1}, y_{2}\right) \in t_{\infty}(x)$ then either $\left(y_{1}, y_{2}\right)$ is an edge of $t_{\infty}\left(y_{1}\right)$ or it is an edge of $t_{\infty}\left(y_{2}\right)$.

## Properties of $g(X)$

## Lemma

Let $X$ be an infinite nice set. Then, $g(X)$ is a forest and the components are infinite.

## Proof.

1. Observation: If an edge $\left(y_{1}, y_{2}\right) \in t_{\infty}(x)$ then either $\left(y_{1}, y_{2}\right)$ is an edge of $t_{\infty}\left(y_{1}\right)$ or it is an edge of $t_{\infty}\left(y_{2}\right)$.
2. Let $x \in X$. Then by above observation $t_{\infty}(x) \subset g(X)$ proving that components are infinite.

## Properties of $g(X)$

## Lemma

Let $X$ be an infinite nice set. Then, $g(X)$ is a forest and the components are infinite.

## Proof.

1. Observation: If an edge $\left(y_{1}, y_{2}\right) \in t_{\infty}(x)$ then either $\left(y_{1}, y_{2}\right)$ is an edge of $t_{\infty}\left(y_{1}\right)$ or it is an edge of $t_{\infty}\left(y_{2}\right)$.
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 $y_{1}, y_{2}, \ldots y_{k}, y_{1}$. Reorder them such that $\left|y_{k}-y_{1}\right|$ is the maximum among all distances. Then $\left(y_{1}, y_{k}\right)$ is neither an edge $\in t_{\infty}\left(y_{1}\right)$ nor $\in t_{\infty}\left(y_{k}\right)$.


## 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 $g\left(\mathcal{N}^{0}\right)$, $D$ be the degree of 0 in $\mathcal{T}$ and $L_{1}, L_{2}, \ldots, L_{D}$ be the edge-lengths incident at 0.Then,

1. $D \leq b_{d}$ where $b_{d}$ is a constant.
2. $\mathbb{E}[D]=2$.
3. $I_{d}=\sum_{i} \mathbb{E}\left[L_{i}^{d}\right]<\infty$.

## Approximation of Poisson point process

Let $\mathcal{N}_{n}=\left\{\eta_{1}, \eta_{2}, \ldots \eta_{n}\right\}$ be i.i.d. points with uniform distribution on the unit cube $[0,1]^{d}, S_{n}=t_{n}\left(0, \mathcal{N}_{n}^{*}\right)$. Let
$\mathcal{N}_{n}^{*}=\left\{n^{1 / d}\left(\eta_{i}-\eta_{1}\right)\right\}$ be the scatter (scaled and shifted points) of $\mathcal{N}$. Then, we have the following proposition.

## Approximation of Poisson point process

Let $\mathcal{N}_{n}=\left\{\eta_{1}, \eta_{2}, \ldots \eta_{n}\right\}$ be i.i.d. points with uniform distribution on the unit cube $[0,1]^{d}, S_{n}=t_{n}\left(0, \mathcal{N}_{n}^{*}\right)$. Let
$\mathcal{N}_{n}^{*}=\left\{n^{1 / d}\left(\eta_{i}-\eta_{1}\right)\right\}$ be the scatter (scaled and shifted points) of $\mathcal{N}$. Then, we have the following proposition.

## Theorem

1. $\mathcal{N}_{n}^{*} \rightarrow \mathcal{N}^{0}$ in distribution.
2. Let $\left\{e_{i}: i=1, \ldots n-1\right\}$ be the edge-lengths of $S_{n}$. Then

$$
\sum_{i}^{n}\left|e_{i}\right|^{d} \rightarrow I_{d} \text { in } L^{2}
$$

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

$$
\mathbb{E}\left[\Delta_{n, i}\right] \rightarrow \mathbb{P}[D=i]
$$

## 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 $X_{n}=\left\{x_{n 1}, x_{n 2}, \ldots\right\}$ and
$X=\left\{x_{1}, x_{2}, \ldots\right\}$ such that:

1. $x_{n i} \rightarrow x_{i}$ for all $i$.
2. For any proper $C_{L}=[-L, L]^{d}$ (i.e., boundary of $L$ does not intersect with $X),\left|X_{n} \cap C_{L}\right| \rightarrow\left|X \cap C_{L}\right|$.

## Local convergence of graphs

Let $X_{n}=\left\{x_{n 1}, x_{n 2}, \ldots\right\}$ converge locally to $X=\left\{x_{1}, x_{2}, \ldots\right\}$, 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 $n \geq n_{0}$ :

1. if $\left(x_{n i}, x_{n j}\right)$ is an edge of $h_{n}$ with $x_{n i} \in C_{L}$ then $\left(x_{i}, x_{j}\right)$ is an edge of $h$.
2. if $\left(x_{i}, x_{j}\right)$ is an edge of $h$ with $x_{i} \in C_{L}$ then $\left(x_{n i}, x_{n j}\right)$ is an edge of $h_{n}$.
