Two manifestations of rigidity phenomena in random point sets : forbidden regions and maximal degeneracy

> Subhro Ghosh National University of Singapore

Subhro Ghosh National University of Singapore Rigidity Phenomena

• The most popular model of random point sets is perhaps the Poisson point process,

回 と く ヨ と く ヨ と

æ

• The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.

個 と く ヨ と く ヨ と

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated,

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion.

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion. E.g., GUE eigenvalues, zeros of random polynomials, etc.

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion. E.g., GUE eigenvalues, zeros of random polynomials, etc.
- The question of spatial conditioning, therefore, becomes a non-trivial one in these models.

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion. E.g., GUE eigenvalues, zeros of random polynomials, etc.
- The question of spatial conditioning, therefore, becomes a non-trivial one in these models.
- Namely, given a domain *D*, how does the point configuration outside of *D* impact the distribution of the points inside *D* ?

▲□ ▶ ▲ □ ▶ ▲ □ ▶

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion. E.g., GUE eigenvalues, zeros of random polynomials, etc.
- The question of spatial conditioning, therefore, becomes a non-trivial one in these models.
- Namely, given a domain *D*, how does the point configuration outside of *D* impact the distribution of the points inside *D* ?
- It turns out that such spatial conditioning leads to remarkable singularities in the distribution of the points inside the domain.

- 4 回 ト - 4 回 ト - 4 回 ト

- The most popular model of random point sets is perhaps the Poisson point process, which is characterized by spatial independence.
- But some of the most scientifically interesting models of random point sets are strongly correlated, and in fact many of them exhibit repulsion. E.g., GUE eigenvalues, zeros of random polynomials, etc.
- The question of spatial conditioning, therefore, becomes a non-trivial one in these models.
- Namely, given a domain *D*, how does the point configuration outside of *D* impact the distribution of the points inside *D* ?
- It turns out that such spatial conditioning leads to remarkable singularities in the distribution of the points inside the domain. Roughly speaking, this is what we refer to as rigidity.

- 4 回 2 - 4 回 2 - 4 回 2

Instances of rigidity

• The most basic instance of rigidity is the rigidity of particle numbers.

- 4 回 2 - 4 □ 2 - 4 □

æ

- The most basic instance of rigidity is the rigidity of particle numbers.
- Rigidity of particle numbers basically means that the number of particles in a bounded domain is a (deterministic) function of the particle configuration outside the domain.

- The most basic instance of rigidity is the rigidity of particle numbers.
- Rigidity of particle numbers basically means that the number of particles in a bounded domain is a (deterministic) function of the particle configuration outside the domain.
- So, this amounts to a local law of conservation of mass : we are not allowed to perturb the point configuration in ways that create new particles or delete existing ones !

- The most basic instance of rigidity is the rigidity of particle numbers.
- Rigidity of particle numbers basically means that the number of particles in a bounded domain is a (deterministic) function of the particle configuration outside the domain.
- So, this amounts to a local law of conservation of mass : we are not allowed to perturb the point configuration in ways that create new particles or delete existing ones !
- This has implications in the study of stochastic geometry on these point processes,

- The most basic instance of rigidity is the rigidity of particle numbers.
- Rigidity of particle numbers basically means that the number of particles in a bounded domain is a (deterministic) function of the particle configuration outside the domain.
- So, this amounts to a local law of conservation of mass : we are not allowed to perturb the point configuration in ways that create new particles or delete existing ones !
- This has implications in the study of stochastic geometry on these point processes, notably in the use of Burton and Keane type arguments, or the "finite energy" property.

• Rigidity of particle numbers has been shown to occur for the Dyson log gas [G.] and the critical 2D Coulomb gas [G. - Peres].

・回 と く ヨ と く ヨ と

æ

- Rigidity of particle numbers has been shown to occur for the Dyson log gas [G.] and the critical 2D Coulomb gas [G. Peres].
- Rigidity of particle numbers was also established for the zeros of the planar Gaussian analytic function [G. Peres]

$$f(z) = \sum_{k=0}^{\infty} \xi_k \frac{z^k}{\sqrt{k!}}$$

回 と く ヨ と く ヨ と

 In subsequent works, rigidity of particle numbers was established for a variety of determinantal point processes (with projection kernels), particularly in the works of Bufetov, Qiu, Osada, Shirai ... In subsequent works, rigidity of particle numbers was established for a variety of determinantal point processes (with projection kernels), particularly in the works of Bufetov, Qiu, Osada, Shirai ... These include the Airy, Bessel and Gamma kernel processes, determinantal processes associated with generalized Fock spaces, and so forth.

- In subsequent works, rigidity of particle numbers was established for a variety of determinantal point processes (with projection kernels), particularly in the works of Bufetov, Qiu, Osada, Shirai ... These include the Airy, Bessel and Gamma kernel processes, determinantal processes associated with generalized Fock spaces, and so forth.
- Projection kernel in the above is necessary ! [G.-Krishnapur]

 In general, for a point process Π and a bounded domain D, let us denote by Π_{in} the point configuration inside D, and by Π_{out} the point configuration outside D.

 In general, for a point process Π and a bounded domain D, let us denote by Π_{in} the point configuration inside D, and by Π_{out} the point configuration outside D.

個 と く ヨ と く ヨ と

• The observable $\chi(\Pi_{in})$ is said to be rigid if $\chi(\Pi_{in})$ is a deterministic function of Π_{out} .

- In general, for a point process Π and a bounded domain D, let us denote by Π_{in} the point configuration inside D, and by Π_{out} the point configuration outside D.
- The observable $\chi(\Pi_{in})$ is said to be rigid if $\chi(\Pi_{in})$ is a deterministic function of Π_{out} .
- An important class of examples are linear statistics:

$$\chi(\Pi_{\mathrm{in}}) = \sum_{\lambda \in \Pi_{\mathrm{in}}} \varphi(\lambda)$$

for some function φ .

- In general, for a point process Π and a bounded domain D, let us denote by Π_{in} the point configuration inside D, and by Π_{out} the point configuration outside D.
- The observable $\chi(\Pi_{in})$ is said to be rigid if $\chi(\Pi_{in})$ is a deterministic function of Π_{out} .
- An important class of examples are linear statistics:

$$\chi(\Pi_{\mathrm{in}}) = \sum_{\lambda \in \Pi_{\mathrm{in}}} \varphi(\lambda)$$

・ 同 ト ・ ヨ ト ・ ヨ ト

for some function φ . Setting $\varphi = \mathbf{1}_D$ gives the number of points in D.

- In general, for a point process Π and a bounded domain D, let us denote by Π_{in} the point configuration inside D, and by Π_{out} the point configuration outside D.
- The observable $\chi(\Pi_{in})$ is said to be rigid if $\chi(\Pi_{in})$ is a deterministic function of Π_{out} .
- An important class of examples are linear statistics:

$$\chi(\Pi_{\mathrm{in}}) = \sum_{\lambda \in \Pi_{\mathrm{in}}} \varphi(\lambda)$$

for some function φ . Setting $\varphi = \mathbf{1}_D$ gives the number of points in D.

• Natural to ask about rigidity of more general functionals of a point process (other than the particle count), particularly higher moments of the points in *D*.

(1日) (日) (日)

• Consider zero process the family of Gaussian analytic functions

$$f_{lpha}(z) = \sum_{k=0}^{\infty} \xi_k rac{z^k}{(k!)^{lpha/2}}.$$

個 と く ヨ と く ヨ と

• Consider zero process the family of Gaussian analytic functions

$$f_{lpha}(z) = \sum_{k=0}^{\infty} \xi_k rac{z^k}{(k!)^{lpha/2}}.$$

 $\alpha=1$ recovers the standard planar case.

For α ∈ (¹/_m, ¹/_{m-1}], the first m moments of the zero process are rigid. [G.-Krishnapur]

• Rigidity of particle numbers is connected with suppressed fluctuation of particle numbers (o(Volume)).

同 とくほ とくほと

æ

- Rigidity of particle numbers is connected with suppressed fluctuation of particle numbers (o(Volume)).
- Rigidity of general observables connected with suppressed fluctuation of other linear statistics.

伺 ト イヨト イヨト

- Rigidity of particle numbers is connected with suppressed fluctuation of particle numbers (o(Volume)).
- Rigidity of general observables connected with suppressed fluctuation of other linear statistics.

・回 と く ヨ と く ヨ と

• Rigidity is also connected with faster decay of hole probabilities

- Rigidity of particle numbers is connected with suppressed fluctuation of particle numbers (o(Volume)).
- Rigidity of general observables connected with suppressed fluctuation of other linear statistics.

向下 イヨト イヨト

• Rigidity is also connected with faster decay of hole probabilities and singularity of Palm measures

(Moment-matching) [G.] Consider a point process Π having precisely the first *m* moments rigid, and two collections of points <u>ζ</u> = (ζ₁, · · · , ζ_k) and <u>η</u> = (η₁, · · · , η_l). Then Palm measures [Π]_{<u>ζ</u>} and [Π]_{<u>η</u>} are mutually absolutely continuous iff the first *m* moments of <u>ζ</u> and <u>η</u> match,

< 同 > < 三 > < 三 >

(Moment-matching) [G.] Consider a point process Π having precisely the first *m* moments rigid, and two collections of points <u>ζ</u> = (ζ₁, · · · , ζ_k) and <u>η</u> = (η₁, · · · , η_l). Then Palm measures [Π]_{<u>ζ</u>} and [Π]_{<u>η</u>} are mutually absolutely continuous iff the first *m* moments of ζ and η match, and the two Palm measures are mutually singular otherwise.

< 同 > < 三 > < 三 >

(Moment-matching) [G.] Consider a point process Π having precisely the first *m* moments rigid, and two collections of points <u>ζ</u> = (ζ₁, · · · , ζ_k) and <u>η</u> = (η₁, · · · , η_l). Then Palm measures [Π]_{<u>ζ</u>} and [Π]_{<u>η</u>} are mutually absolutely continuous iff the first *m* moments of ζ and η match, and the two Palm measures are mutually singular otherwise.

< 同 > < 三 > < 三 >

• However, very few rigorous theorems establishing general implications like the above between these concepts.

• We say that the disk *D* is a hole if there are no particles inside *D*.

▲□ ▶ ▲ □ ▶ ▲ □ ▶

æ

- We say that the disk *D* is a hole if there are no particles inside *D*.
- We look at the conditional distribution of points outside *D* given that *D* is hole.

- We say that the disk *D* is a hole if there are no particles inside *D*.
- We look at the conditional distribution of points outside *D* given that *D* is hole.
- When radius(D) $\rightarrow \infty$, how does the outside configuration behave ?

- We say that the disk *D* is a hole if there are no particles inside *D*.
- We look at the conditional distribution of points outside *D* given that *D* is hole.
- When radius(D) $\rightarrow \infty$, how does the outside configuration behave ?
- In other words, what causes a large hole (a rare event) to occur ?

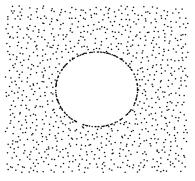
Conditioning on a large hole: the Ginibre ensemble

• This question was investigated by Jancovici, Lebowitz and Manificat for the 2D Coulomb gas.

母 と く ヨ と く ヨ と

Conditioning on a large hole: the Ginibre ensemble

• This question was investigated by Jancovici, Lebowitz and Manificat for the 2D Coulomb gas. What they showed was :



Ginibre Ensemble

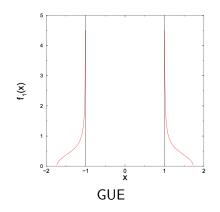
Conditioning on a large hole: the GUE process

• This question was investigated by Majumdar, Nadal, Scardicchio and Vivo for the Dyson log gas.

白 ト く ヨ ト く ヨ ト

Conditioning on a large hole: the GUE process

• This question was investigated by Majumdar, Nadal, Scardicchio and Vivo for the Dyson log gas. What they showed was :



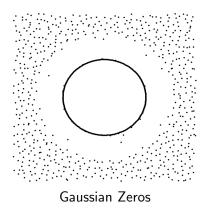
Appearance of a "Forbidden region" in Gaussian zeros

• We consider this problem for the zeros of the standard planar Gaussian analytic function.

個 と く ヨ と く ヨ と

Appearance of a "Forbidden region" in Gaussian zeros

- We consider this problem for the zeros of the standard planar Gaussian analytic function.
- We show that :



The conditional intensity for zeroes of Gaussian random polynomials has the following behaviour:

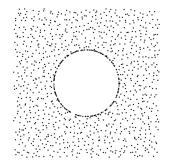
• There is a singular component at the edge of the hole

- There is a singular component at the edge of the hole
- There is subsequent "forbidden region", namely, in the annulus $R < r < \sqrt{eR}$, the conditional intensity $\rightarrow 0$ as $R \rightarrow \infty$.

- There is a singular component at the edge of the hole
- There is subsequent "forbidden region", namely, in the annulus $R < r < \sqrt{eR}$, the conditional intensity $\rightarrow 0$ as $R \rightarrow \infty$.
- Beyond $\sqrt{e}R$, the conditional intensity behaves, in the limit $R \rightarrow \infty$, like the equilibrium intensity.

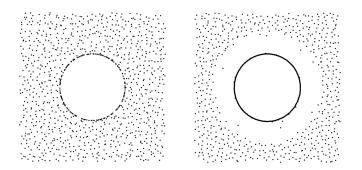
- There is a singular component at the edge of the hole
- There is subsequent "forbidden region", namely, in the annulus $R < r < \sqrt{eR}$, the conditional intensity $\rightarrow 0$ as $R \rightarrow \infty$.
- Beyond $\sqrt{e}R$, the conditional intensity behaves, in the limit $R \rightarrow \infty$, like the equilibrium intensity.

Forbidden region



Subhro Ghosh National University of Singapore Rigidity Phenomena

Forbidden region



• Large deviations for (empirical measures of) zeros of (the polynomial truncations of) the Gaussian analytic function (inspired by Zelditch-Zeitouni)

個 と く ヨ と く ヨ と

Large deviations for (empirical measures of) zeros of (the polynomial truncations of) the Gaussian analytic function (inspired by Zelditch-Zeitouni) If <u>Z</u> is a (the empirical measure of) a configuration of zeros, then

 P(<u>Z</u>) ≈ exp(-R⁴I(<u>Z</u>)).

・日・ ・ ヨ ・ ・ ヨ ・

2

Large deviations for (empirical measures of) zeros of (the polynomial truncations of) the Gaussian analytic function (inspired by Zelditch-Zeitouni) If <u>Z</u> is a (the empirical measure of) a configuration of zeros, then

 P(<u>Z</u>) ≈ exp(-R⁴I(<u>Z</u>)). I is the LDP rate function.

• No zeros in the hole D is the same as $\underline{Z}(D) = 0$.

- Large deviations for (empirical measures of) zeros of (the polynomial truncations of) the Gaussian analytic function (inspired by Zelditch-Zeitouni) If <u>Z</u> is a (the empirical measure of) a configuration of zeros, then

 P(<u>Z</u>) ≈ exp(-R⁴I(<u>Z</u>)). I is the LDP rate function.
- No zeros in the hole D is the same as $\underline{Z}(D) = 0$.
- To find the "most likely configuration" given that there is hole is roughly the same as minimizing the rate functional *I* over the space of probability measures (on \mathbb{C}) under the constraint that there is zero mass on *D*.

▲圖▶ ▲屋▶ ▲屋▶

• Constrained optimization problem on the space of probability measures.

イロト イヨト イヨト イヨト

æ

- Constrained optimization problem on the space of probability measures.
- The functional to be optimized is highly non-smooth :

$$I(\mu) = 2 \sup_{z \in \mathbb{C}} \left\{ U_{\mu}(z) - \frac{|z|^2}{2} \right\} - \Sigma(\mu) - C,$$

▲□ ▶ ▲ □ ▶ ▲ □ ▶

where U_{μ} is the logarithmic potential and $\Sigma(\mu)$ is the logarithmic energy of the measure μ and C is a constant.

- Constrained optimization problem on the space of probability measures.
- The functional to be optimized is highly non-smooth :

$$I(\mu) = 2 \sup_{z \in \mathbb{C}} \left\{ U_{\mu}(z) - \frac{|z|^2}{2} \right\} - \Sigma(\mu) - C,$$

where U_{μ} is the logarithmic potential and $\Sigma(\mu)$ is the logarithmic energy of the measure μ and C is a constant. No clear variational method available.

▲□ ▶ ▲ □ ▶ ▲ □ ▶

æ

- Constrained optimization problem on the space of probability measures.
- The functional to be optimized is highly non-smooth :

$$I(\mu) = 2 \sup_{z \in \mathbb{C}} \left\{ U_{\mu}(z) - \frac{|z|^2}{2} \right\} - \Sigma(\mu) - C,$$

where U_{μ} is the logarithmic potential and $\Sigma(\mu)$ is the logarithmic energy of the measure μ and C is a constant. No clear variational method available. Tackled by "guessing" the solution and then establishing that it is indeed the minimizer using potential theoretic methods.

(4回) (4回) (4回)

- Constrained optimization problem on the space of probability measures.
- The functional to be optimized is highly non-smooth :

$$I(\mu) = 2 \sup_{z \in \mathbb{C}} \left\{ U_{\mu}(z) - \frac{|z|^2}{2} \right\} - \Sigma(\mu) - C,$$

where U_{μ} is the logarithmic potential and $\Sigma(\mu)$ is the logarithmic energy of the measure μ and C is a constant. No clear variational method available. Tackled by "guessing" the solution and then establishing that it is indeed the minimizer using potential theoretic methods.

• Heuristics made rigorous by obtaining "effective" versions of large deviation estimates and approximating the analytic function zeros by those of the polynomials.

<回と < 目と < 目と

 Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...

- Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...
- Stealthy \iff the spectrum of the process

- Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...
- Stealthy \iff the spectrum of the process (i.e., the Fourier transform of the two-point correlation)

- Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...

・ 同 ト ・ ヨ ト ・ ヨ ト

- Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...
- Nomenclature "stealthy" because such systems are invisible to diffraction experiments with waves having frequency inside the "gap".

- Recently, stealthy particle systems (and more generally, stealthy random fields) have gained significant attention in condensed matter physics, c.f. works of Torquato, Stillinger, Batten, Zhang, Chertkov, Car, DiStasio ...
- Nomenclature "stealthy" because such systems are invisible to diffraction experiments with waves having frequency inside the "gap".
- Stealthy particle systems conjectured to have deterministically bounded holes [Zhang-Stillinger-Torquato].

• Stealthy random fields (i.e., random fields with a spectral gap) exhibit maximal rigidity : namely, the process inside a bounded domain is a deterministic function of the process outside the domain.

- Stealthy random fields (i.e., random fields with a spectral gap) exhibit maximal rigidity : namely, the process inside a bounded domain is a deterministic function of the process outside the domain.
- Same conclusion holds if, instead of having a gap, the spectral density decays fast enough (faster than any polynomial) at the origin.

A (1) > (1) > (1)

- Stealthy random fields (i.e., random fields with a spectral gap) exhibit maximal rigidity : namely, the process inside a bounded domain is a deterministic function of the process outside the domain.
- Same conclusion holds if, instead of having a gap, the spectral density decays fast enough (faster than any polynomial) at the origin.

Special case : Guassian process with a gap (or fast decay) in the spectrum

• (Bounded holes) Holes in a stealthy particle system are bounded deterministically

▲□ ▶ ▲ □ ▶ ▲ □ ▶

æ

• (Bounded holes) Holes in a stealthy particle system are bounded deterministically with a universal upper bound that is inversely proportional to the size of the spectral gap.

A⊒ ▶ ∢ ∃

• (Bounded holes) Holes in a stealthy particle system are bounded deterministically with a universal upper bound that is inversely proportional to the size of the spectral gap.

• (Anti-concentration) The particle number in a domain is bounded deterministically

• (Bounded holes) Holes in a stealthy particle system are bounded deterministically with a universal upper bound that is inversely proportional to the size of the spectral gap.

< 🗇 > < 🖃 >

• (Anti-concentration) The particle number in a domain is bounded deterministically by (a constant multiple of) the expected number of points in the domain.

• (Bounded holes) Holes in a stealthy particle system are bounded deterministically with a universal upper bound that is inversely proportional to the size of the spectral gap.

< 🗇 > < 🖃 >

• (Anti-concentration) The particle number in a domain is bounded deterministically by (a constant multiple of) the expected number of points in the domain.

- The existence of a gap / fast decay in the spectrum can be exploited to construct linear functionals of the process which have low variance.
- A linear functional with a low variance is approximately constant, so this gives an approximate linear constraint
- Sufficiently rich class of such constraints can be exploited to deduce degenerate behaviour.

Thank you !!

・ロン ・四と ・日と ・日と

æ

Subhro Ghosh National University of Singapore Rigidity Phenomena