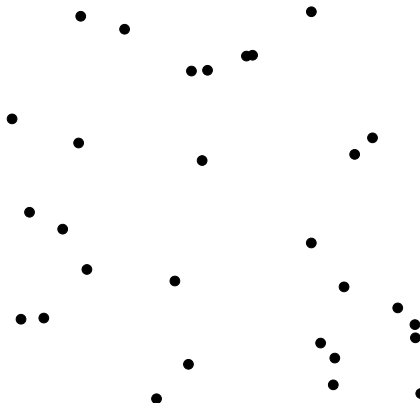


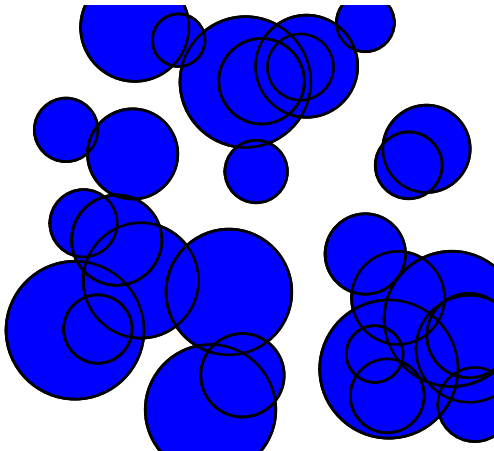
Second order properties and central limit theorems for geometric functionals of Boolean models

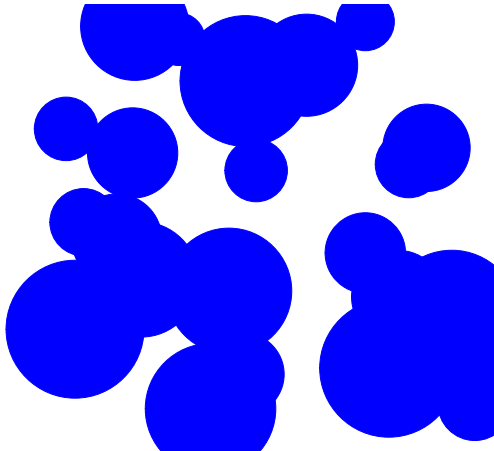
joint work with Daniel Hug and Günter Last

Matthias Schulte

Boolean model







- \mathcal{K}^d compact convex sets in \mathbb{R}^d
- \mathbb{Q} probability measure on \mathcal{K}^d
- Measure Λ on \mathcal{K}^d such that

$$\Lambda(\cdot) = \gamma \int_{\mathbb{R}^d} \int_{\mathcal{K}^d} \mathbf{1}\{x + K \in \cdot\} \mathbb{Q}(\mathrm{d}K) \, \mathrm{d}x$$

with $\gamma > 0$

- η Poisson process on \mathcal{K}^d with intensity measure Λ

η is stationary and any locally finite stationary Poisson process in \mathcal{K}^d has an intensity measure of the form of Λ .

- \mathcal{K}^d compact convex sets in \mathbb{R}^d
- \mathbb{Q} probability measure on \mathcal{K}^d
- Measure Λ on \mathcal{K}^d such that

$$\Lambda(\cdot) = \gamma \int_{\mathbb{R}^d} \int_{\mathcal{K}^d} \mathbf{1}\{x + K \in \cdot\} \mathbb{Q}(\mathrm{d}K) \, \mathrm{d}x$$

with $\gamma > 0$

- η Poisson process on \mathcal{K}^d with intensity measure Λ

η is stationary and any locally finite stationary Poisson process in \mathcal{K}^d has an intensity measure of the form of Λ .

Let the Boolean model Z be given by $Z = \bigcup_{K \in \eta} K$.

Geometric functionals of Boolean models

Let \mathcal{R}^d denote the convex ring and let $r(K)$ be the inradius of K .

For $W \in \mathcal{K}^d$ and $\psi : \mathcal{R}^d \rightarrow \mathbb{R}$ we are interested in $\psi(Z \cap W)$ and, in particular, in its asymptotic behaviour as $r(W) \rightarrow \infty$.

Geometric functionals of Boolean models

Let \mathcal{R}^d denote the convex ring and let $r(K)$ be the inradius of K .

For $W \in \mathcal{K}^d$ and $\psi : \mathcal{R}^d \rightarrow \mathbb{R}$ we are interested in $\psi(Z \cap W)$ and, in particular, in its asymptotic behaviour as $r(W) \rightarrow \infty$.

We assume that ψ is geometric, that is

- additive, i.e. $\psi(A \cup B) = \psi(A) + \psi(B) - \psi(A \cap B)$ for $A, B \in \mathcal{R}^d$;
- translation invariant, i.e. $\psi(x + A) = \psi(A)$ for all $x \in \mathbb{R}^d$ and $A \in \mathcal{R}^d$;
- locally bounded, i.e.

$$\sup\{|\psi(x + K)| : K \in \mathcal{K}^d, K \subset [0, 1]^d, x \in \mathbb{R}^d\} < \infty;$$

- measurable.

Geometric functionals of Boolean models

Examples of geometric functionals are

- volume and surface area,
- intrinsic volumes $V_i(\cdot)$, $i \in \{0, \dots, d\}$, which are given by

$$V_d(K + \varepsilon B^d) = \sum_{i=0}^d \kappa_{d-i} \varepsilon^{d-i} V_i(K), \quad K \in \mathcal{K}^d, \varepsilon > 0,$$

and are even rigid motion invariant on \mathcal{R}^d ,

- mixed volumes,
- integrals of surface area measures,
- ...

The typical grain Z_0 is a random set with distribution \mathbb{Q} . We assume that

$$v_i := \mathbb{E} V_i(Z_0) = \int_{\mathcal{K}^d} V_i(K) \mathbb{Q}(\mathrm{d}K) < \infty, \quad i \in \{0, \dots, d\}.$$

The typical grain Z_0 is a random set with distribution \mathbb{Q} . We assume that

$$v_i := \mathbb{E} V_i(Z_0) = \int_{\mathcal{K}^d} V_i(K) \mathbb{Q}(\mathrm{d}K) < \infty, \quad i \in \{0, \dots, d\}.$$

Theorem: Miles 1976, Davy 1978

Assume that Z is isotropic and let $j \in \{0, \dots, d\}$. Then

$$\mathbb{E} V_j(Z \cap W) - V_j(W) = -(1-p) \sum_{k=j}^d V_k(W) P_{j,k}(\gamma v_j, \dots, \gamma v_{d-1})$$

for any $W \in \mathcal{K}^d$, where $P_{j,k}$ is a polynomial of degree $k-j$ on \mathbb{R}^{d-j} and $p := \mathbb{E} V_d(Z \cap [0, 1]^d) = \mathbb{P}(0 \in Z)$.

Basic examples:

For any $W \in \mathcal{K}^d$,

$$\mathbb{E} V_d(Z \cap W) = p V_d(W)$$

and

$$\mathbb{E} V_{d-1}(Z \cap W) = V_d(W)(1-p)\gamma_{d-1} + V_{d-1}(W)p.$$

Basic examples:

For any $W \in \mathcal{K}^d$,

$$\mathbb{E} V_d(Z \cap W) = p V_d(W)$$

and

$$\mathbb{E} V_{d-1}(Z \cap W) = V_d(W)(1-p)\gamma_{d-1} + V_{d-1}(W)p.$$

For any geometric functional $\psi : \mathcal{R}^d \rightarrow \mathbb{R}$ the limit

$$\delta_\psi := \lim_{r(W) \rightarrow \infty} \frac{\mathbb{E} \psi(Z \cap W)}{V_d(W)}$$

exists.

In the sequel, we will use the following moment conditions:

$$(M2) \quad \mathbb{E} V_i(Z_0)^2 < \infty, \quad i \in \{0, \dots, d\}$$

$$(M3) \quad \mathbb{E} V_i(Z_0)^3 < \infty, \quad i \in \{0, \dots, d\}$$

$$(M3 + \varepsilon) \quad \mathbb{E} V_i(Z_0)^{3+\varepsilon} < \infty, \quad i \in \{0, \dots, d\}$$

Theorem: HLS 2013

Let ψ_1, ψ_2 be geometric functionals and assume (M2). Then the limit

$$\sigma_{\psi_1, \psi_2} := \lim_{r(W) \rightarrow \infty} \frac{\text{Cov}(\psi_1(Z \cap W), \psi_2(Z \cap W))}{V_d(W)}$$

exists. Under (M3), there is a constant c_{ψ_1, ψ_2} such that

$$\left| \frac{\text{Cov}(\psi_1(Z \cap W), \psi_2(Z \cap W))}{V_d(W)} - \sigma_{\psi_1, \psi_2} \right| \leq \frac{c_{\psi_1, \psi_2}}{r(W)}$$

for $W \in \mathcal{K}^d$ with $r(W) \geq 1$.

More precisely,

$$\sigma_{\psi_1, \psi_2} = \sum_{n=1}^{\infty} \frac{\gamma}{n!} \int_{\mathcal{K}^d} \int_{(\mathcal{K}^d)^{n-1}} \psi_1^*(K_1 \cap \dots \cap K_n) \psi_2^*(K_1 \cap \dots \cap K_n) \Lambda^{n-1}(d(K_2, \dots, K_n)) \mathbb{Q}(dK_1)$$

where $\psi^* : \mathcal{K}^d \rightarrow \mathbb{R}$ is given by

$$\psi^*(K) = \mathbb{E}\psi(Z \cap K) - \psi(K), \quad K \in \mathcal{K}^d.$$

More precisely,

$$\sigma_{\psi_1, \psi_2} = \sum_{n=1}^{\infty} \frac{\gamma}{n!} \int_{\mathcal{K}^d} \int_{(\mathcal{K}^d)^{n-1}} \psi_1^*(K_1 \cap \dots \cap K_n) \psi_2^*(K_1 \cap \dots \cap K_n) \wedge^{n-1}(\mathrm{d}(K_2, \dots, K_n)) \mathbb{Q}(\mathrm{d}K_1)$$

where $\psi^* : \mathcal{K}^d \rightarrow \mathbb{R}$ is given by

$$\psi^*(K) = \mathbb{E}\psi(Z \cap K) - \psi(K), \quad K \in \mathcal{K}^d.$$

For $i, j \in \{0, \dots, d\}$ we define

$$\sigma_{i,j} := \lim_{r(W) \rightarrow \infty} \frac{\mathrm{Cov}(V_i(Z \cap W), V_j(Z \cap W))}{V_d(W)}.$$

It follows from the Fock space representation (see Last/Penrose 2011) that

$$\begin{aligned} \text{Cov}(\psi_1(Z \cap W), \psi_2(Z \cap W)) \\ = \sum_{n=1}^{\infty} \frac{1}{n!} \int_{(\mathcal{K}^d)^n} \mathbb{E} D_{K_1, \dots, K_n}^n \psi_1(Z \cap W) \\ \mathbb{E} D_{K_1, \dots, K_n}^n \psi_2(Z \cap W) \wedge^n(d(K_1, \dots, K_n)) \end{aligned}$$

with

$$D_{K_1, \dots, K_n}^n \psi(Z \cap W) = \sum_{I \subset \{1, \dots, n\}} (-1)^{n-|I|} \psi(Z(\eta + \sum_{i \in I} \delta_{K_i}) \cap W).$$

Idea of the proof

It turns out that

$$\mathbb{E} D_{K_1, \dots, K_n}^n \psi(Z \cap W) = (-1)^n \psi^*(K_1 \cap \dots \cap K_n \cap W).$$

It turns out that

$$\mathbb{E} D_{K_1, \dots, K_n}^n \psi(Z \cap W) = (-1)^n \psi^*(K_1 \cap \dots \cap K_n \cap W).$$

Combining the dominated convergence theorem with some new integral geometric inequalities, we show that

$$\begin{aligned} \lim_{r(W) \rightarrow \infty} \frac{1}{V_d(W)} \int_{(\mathcal{K}^d)^n} & \psi_1^*(K_1 \cap \dots \cap K_n \cap W) \\ & \psi_2^*(K_1 \cap \dots \cap K_n \cap W) \wedge^n(d(K_1, \dots, K_n)) \\ = \gamma \int_{\mathcal{K}^d} \int_{(\mathcal{K}^d)^{n-1}} & \psi_1^*(K_1 \cap \dots \cap K_n) \\ & \psi_2^*(K_1 \cap \dots \cap K_n) \wedge^{n-1}(d(K_2, \dots, K_n)) \mathbb{Q}(dK_1). \end{aligned}$$

Theorem: HLS 2013

Let ψ_k , $k \in \{0, \dots, d\}$, be homogeneous of degree k and satisfy

$$|\psi_k(K)| \geq \tilde{\beta}(\psi_k) r(K)^k, \quad K \in \mathcal{K}^d,$$

with constants $\tilde{\beta}(\psi_k) > 0$. Moreover, assume (M2) and that

$$(P) \quad \mathbb{P}(V_d(Z_0) > 0) > 0.$$

Then the covariance matrix $\Sigma = (\sigma_{\psi_i, \psi_j})_{i,j \in \{0, \dots, d\}}$ is positive definite.

Theorem: HLS 2013

Let ψ_k , $k \in \{0, \dots, d\}$, be homogeneous of degree k and satisfy

$$|\psi_k(K)| \geq \tilde{\beta}(\psi_k) r(K)^k, \quad K \in \mathcal{K}^d,$$

with constants $\tilde{\beta}(\psi_k) > 0$. Moreover, assume (M2) and that

$$(P) \quad \mathbb{P}(V_d(Z_0) > 0) > 0.$$

Then the covariance matrix $\Sigma = (\sigma_{\psi_i, \psi_j})_{i,j \in \{0, \dots, d\}}$ is positive definite.

Corollary: HLS 2013

If (P) and (M2) are satisfied, the covariance matrix $\Sigma = (\sigma_{i,j})_{i,j \in \{0, \dots, d\}}$ is positive definite.

Let $C_d(x) = \mathbb{E} V_d(Z_0 \cap (Z_0 + x))$, $x \in \mathbb{R}^d$, and $p := \mathbb{P}(0 \in Z)$. Then

$$\sigma_{d,d} = (1 - p)^2 \int_{\mathbb{R}^d} e^{\gamma C_d(x)} - 1 \, dx.$$

Let $C_d(x) = \mathbb{E} V_d(Z_0 \cap (Z_0 + x))$, $x \in \mathbb{R}^d$, and $p := \mathbb{P}(0 \in Z)$. Then

$$\sigma_{d,d} = (1 - p)^2 \int_{\mathbb{R}^d} e^{\gamma C_d(x)} - 1 \, dx.$$

Proposition: HLS 2013

Under (M2) and (P) there is a constant $c_{d,d} > 0$ such that

$$\left| \sigma_{d,d} - \frac{\text{Var } V_d(Z \cap W)}{V_d(W)} \right| \geq \frac{c_{d,d}}{r(W)}$$

for $W \in \mathcal{K}^d$ with $r(W) \geq 1$.

Covariance structure

For $i, j \in \{0, \dots, d\}$ we define

$$\rho_{ij} = \sum_{n=1}^{\infty} \frac{\gamma}{n!} \int_{\mathcal{K}^d} \int_{(\mathcal{K}^d)^{n-1}} V_i(K_1 \cap K_2 \cap \dots \cap K_n) \\ V_j(K_1 \cap K_2 \cap \dots \cap K_n) \wedge^{n-1}(\mathbf{d}(K_2, \dots, K_n)) \mathbb{Q}(\mathbf{d}K_1).$$

Covariance structure

For $i, j \in \{0, \dots, d\}$ we define

$$\rho_{ij} = \sum_{n=1}^{\infty} \frac{\gamma}{n!} \int_{\mathcal{K}^d} \int_{(\mathcal{K}^d)^{n-1}} V_i(K_1 \cap K_2 \cap \dots \cap K_n) \\ V_j(K_1 \cap K_2 \cap \dots \cap K_n) \wedge^{n-1}(\mathbf{d}(K_2, \dots, K_n)) \mathbb{Q}(\mathbf{d}K_1).$$

Theorem: HLS 2013

Assume (M2) and let Z be isotropic. Then

$$\sigma_{i,j} = (1 - p)^2 \sum_{k=i}^d \sum_{l=j}^d P_{i,k}(\gamma v_i, \dots, \gamma v_{d-1}) P_{j,l}(\gamma v_j, \dots, \gamma v_{d-1}) \rho_{k,l}$$

for $i, j \in \{0, \dots, d\}$. For $i, j \in \{d-1, d\}$ the formula remains true without isotropy.

Theorem: HLS 2013

The numbers $\rho_{i,j}$, $i, j \in \{0, \dots, d\}$, can be expressed as

$$\rho_{i,j} = \int_{\mathbb{R}^d} e^{\gamma C_d(x)} H_{i,j}(dx)$$

with certain multiple curvature measures $H_{i,j}$.

Corollary: Heinrich/Molchanov 1999, HLS 2013

If (M2) is satisfied and the typical grain is almost surely full-dimensional, the asymptotic variance of the surface area is given by

$$\begin{aligned}\sigma_{d-1,d-1} &= (1-p)^2 \gamma^2 v_{d-1}^2 \int_{\mathbb{R}^d} (e^{\gamma C_d(x)} - 1) dx \\ &+ (1-p)^2 \gamma^2 \int_{(\mathbb{R}^d)^2} e^{\gamma C_d(x-y)} (C_{d-1}(x-y) - 2v_{d-1}) M_{d-1,d}(d(y,x)) \\ &+ (1-p)^2 \gamma \int_{\mathbb{R}^d} e^{\gamma C_d(x-y)} M_{d-1,d-1}(d(x,y))\end{aligned}$$

with the second moment area measure

$$M_{d-1,d-1} := \mathbb{E} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \mathbf{1}\{(x,y) \in \cdot\} \Phi_{d-1}(Z_0; dx) \Phi_{d-1}(Z_0; dy)$$

and the mean area-covariogram $C_{d-1}(x) := \mathbb{E} \Phi_{d-1}(Z_0; Z_0 + x)$.

Corollary: HLS 2013

Under (M2) the asymptotic covariance between volume and surface area is given by

$$\begin{aligned}\sigma_{d-1,d} = & -(1-p)^2 \gamma v_{d-1} \int_{\mathbb{R}^d} (e^{\gamma C_d(x)} - 1) dx \\ & + (1-p)^2 \gamma \int_{(\mathbb{R}^d)^2} e^{\gamma C_d(x-y)} M_{d-1,d}(d(x,y))\end{aligned}$$

with the mixed moment measure

$$M_{d-1,d} := \mathbb{E} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} \mathbf{1}\{(x,y) \in \cdot\} \Phi_{d-1}(Z_0; dx) \Phi_d(Z_0; dy).$$

We consider volume and surface area of a spherical Boolean model with fixed radius in dependence on the intensity.

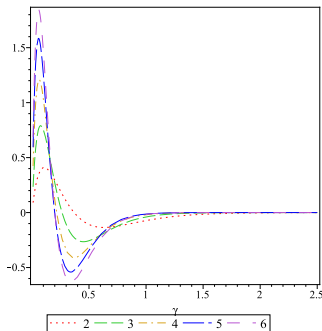


Figure : Covariance between volume and surface area for different dimensions

We consider volume and surface area of a spherical Boolean model with fixed radius in dependence on the intensity.

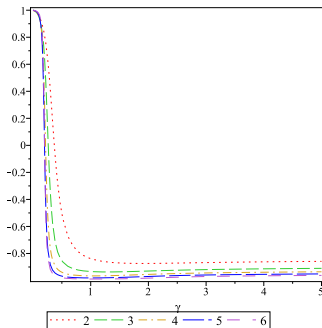


Figure : Correlation between volume and surface area for different dimensions

Corollary: HLS 2013

Assume (M2) and that Z is isotropic and $d = 2$. Then

$$\begin{aligned}\sigma_{0,2} &= p(1-p)\gamma - (1-p)^2 \left(\gamma - \frac{\gamma^2 v_1^2}{\pi} \right) \int_{\mathbb{R}^2} (e^{\gamma C_2(x)} - 1) dx \\ &\quad - (1-p)^2 \frac{2\gamma^2 v_1}{\pi} \int_{(\mathbb{R}^2)^2} e^{\gamma C_2(x-y)} M_{1,2}(d(x, y)),\end{aligned}$$

where we recall the mixed moment measure

$$M_{1,2} := \mathbb{E} \int_{\mathbb{R}^2} \int_{\mathbb{R}^2} \mathbf{1}\{(x, y) \in \cdot\} \Phi_1(Z_0; dx) \Phi_2(Z_0; dy).$$

Corollary: HLS 2013

If additionally the typical grain is almost surely full-dimensional,

$$\begin{aligned}\sigma_{0,1} = & (1-p)^2 \gamma v_1 + (1-p)^2 \left(\gamma^2 v_1 - \frac{\gamma^3 v_1^3}{\pi} \right) \int_{\mathbb{R}^2} (e^{\gamma C_2(x)} - 1) dx \\ & + (1-p)^2 \int_{(\mathbb{R}^2)^2} \tilde{\chi}(x-y) M_{1,2}(d(y, x)) \\ & - (1-p)^2 \frac{2\gamma^2 v_1}{\pi} \int_{(\mathbb{R}^2)^2} e^{\gamma C_2(x-y)} M_{1,1}(d(x, y)),\end{aligned}$$

where

$$\begin{aligned}\tilde{\chi}(x) &:= e^{\gamma C_2(x)} \left(\frac{3\gamma^3 v_1^2}{\pi} - \frac{2\gamma^3 v_1}{\pi} C_1(x) - \gamma^2 \right), \\ M_{1,1} &:= \mathbb{E} \int_{\mathbb{R}^2} \int_{\mathbb{R}^2} \mathbf{1}\{(x, y) \in \cdot\} \Phi_1(Z_0; dx) \Phi_1(Z_0; dy),\end{aligned}$$

and $C_1(x) := \mathbb{E} \Phi_1(Z_0; Z_0 + x)$.

Corollary: HLS 2013

If additionally the typical grain is almost surely full-dimensional,

$$\begin{aligned}\sigma_{0,0} = & (1 - 2p)(1 - p)\gamma + (1 - p)(2p - 3)\frac{\gamma^2 v_1^2}{\pi} \\ & + (1 - p)^2 \left(\gamma - \frac{\gamma^2 v_1^2}{\pi} \right)^2 \int_{\mathbb{R}^2} (e^{\gamma C_2(x)} - 1) dx \\ & + (1 - p)^2 \int_{(\mathbb{R}^2)^2} \chi(x - y) M_{1,2}(d(y, x)) \\ & + \frac{4}{\pi^2} (1 - p)^2 \gamma^3 v_1^2 \int_{(\mathbb{R}^2)^2} e^{\gamma C_2(x-y)} M_{1,1}(d(x, y)),\end{aligned}$$

where

$$\chi(x) := e^{\gamma C_2(x)} \left(\frac{4\gamma^4 v_1^2}{\pi^2} (C_1(x) - v_1) + \frac{4\gamma^3 v_1}{\pi} \right).$$

We consider a planar spherical Boolean model with fixed radius in dependence on the intensity.

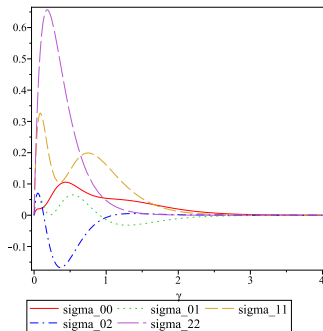


Figure : Covariances between intrinsic volumes

We consider a planar spherical Boolean model with fixed radius in dependence on the intensity.

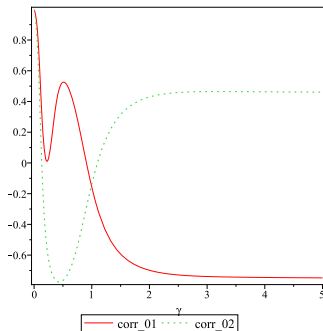


Figure : Correlations between intrinsic volumes

For two m -dimensional random vectors Y_1, Y_2 such that $\mathbb{E}\|Y_1\|^2 < \infty$ and $\mathbb{E}\|Y_2\|^2 < \infty$ we define

$$\mathbf{d}_3(Y_1, Y_2) = \sup_{h \in \mathcal{H}_m} |\mathbb{E}h(Y_1) - \mathbb{E}h(Y_2)|,$$

where \mathcal{H}_m is the set of all thrice continuously differentiable functions $h : \mathbb{R}^m \rightarrow \mathbb{R}$ such that the second and third partial derivatives are bounded by one.

For two random variables Y_1, Y_2 such that $\mathbb{E}Y_1^2, \mathbb{E}Y_2^2 < \infty$ we define

$$\mathbf{d}_W(Y_1, Y_2) = \sup_{h \in \text{Lip}(1)} |\mathbb{E}h(Y_1) - \mathbb{E}h(Y_2)|,$$

where $\text{Lip}(1)$ is the set of all $h : \mathbb{R} \rightarrow \mathbb{R}$ whose Lipschitz constant is at most one.

Theorem: HLS 2013

Let ψ_1, \dots, ψ_m be geometric functionals and let $\Psi := (\psi_1, \dots, \psi_m)$. Assume (M2) and let N be a centred Gaussian random vector with covariance matrix $\Sigma = (\sigma_{\psi_i, \psi_j})_{i,j \in \{1, \dots, m\}}$. Then

$$\frac{1}{\sqrt{V_d(W)}}(\Psi(Z \cap W) - \mathbb{E}\Psi(Z \cap W)) \xrightarrow{d} N \quad \text{as} \quad r(W) \rightarrow \infty.$$

If (M3+ ε) is satisfied, there is a constant $c_{\psi_1, \dots, \psi_m, \varepsilon} > 0$ such that

$$\mathbf{d}_3\left(\frac{1}{\sqrt{V_d(W)}}(\Psi(Z \cap W) - \mathbb{E}\Psi(Z \cap W)), N\right) \leq \frac{c_{\psi_1, \dots, \psi_m, \varepsilon}}{r(W)^{\min\{\varepsilon d/2, 1\}}}$$

for $W \in \mathcal{K}^d$ with $r(W) \geq 1$.

Theorem: HLS 2013

Let ψ be additive, locally bounded and measurable and assume that

$$\liminf_{r(W) \rightarrow \infty} \frac{\text{Var } \psi(Z \cap W)}{V_d(W)} > 0.$$

Assume (M2) and let N be a standard Gaussian random variable. Then

$$\frac{\psi(Z \cap W) - \mathbb{E}\psi(Z \cap W)}{\sqrt{\text{Var } \psi(Z \cap W)}} \xrightarrow{d} N \quad \text{as } r(W) \rightarrow \infty.$$

If (M3+ ε) is satisfied, there are constants $c_{\psi, \varepsilon}$ and r_0 such that

$$\mathbf{d}_W \left(\frac{\psi(Z \cap W) - \mathbb{E}\psi(Z \cap W)}{\sqrt{\text{Var } \psi(Z \cap W)}}, N \right) \leq \frac{c_{\psi, \varepsilon}}{V_d(W)^{\min\{\varepsilon/2, 1/2\}}}$$

for $W \in \mathcal{K}^d$ with $r(W) \geq r_0$.

Remark:

- CLTs for volume or surface area by Baddeley 1980, Mase 1982, Molchanov 1995, Heinrich/Molchanov 1999, Heinrich 2005, Baryshnikov/Yukich 2005, Penrose 2007, Heinrich/Spiess 2009.
- The rate of convergence in the multivariate case is optimal for $\varepsilon \geq 1$.
- The multivariate CLT holds for non-translation invariant functionals if the asymptotic covariance matrix exists.
- The rate of convergence in the univariate CLT is better than the rate in the multivariate CLT for $d \geq 3$ and $\varepsilon \geq 1$.
- The CLTs still hold for some non-stationary underlying Poisson processes.

Wiener-Itô chaos expansion

Let η be a Poisson process over a measurable space (X, \mathcal{X}) with a σ -finite intensity measure λ . Let I_n stand for the n -th Wiener-Itô integral.

Theorem: Last/Penrose 2011

Let $F \in L^2(\mathbb{P})$ be a Poisson functional. Then $f_n : X^n \rightarrow \mathbb{R}$, $n \in \mathbb{N}$, given by

$$f_n(x_1, \dots, x_n) = \frac{1}{n!} \mathbb{E} D_{x_1, \dots, x_n}^n F = \frac{1}{n!} \mathbb{E} \sum_{I \subset \{1, \dots, n\}} (-1)^{n-|I|} F(\eta + \sum_{i \in I} \delta_{x_i})$$

is in $L_s^2(X^n)$ and

$$F = \mathbb{E} F + \sum_{n=1}^{\infty} I_n(f_n),$$

where the right-hand side converges in $L^2(\mathbb{P})$. This implies that

$$\text{Var } F = \sum_{n=1}^{\infty} n! \|f_n\|_n^2.$$

Theorem: Peccati/Sole/Taqqu/Utzet 2010

Let $F \in L^2(\mathbb{P})$ be such that $F \in \text{dom } D$ (i.e. $\sum_{n=1}^{\infty} (n+1)! \|f_n\|_n^2 < \infty$) and $\mathbb{E}F = 0$ and let N be a standard Gaussian random variable. Then

$$\begin{aligned} \mathbf{d}_W(F, N) &\leq \mathbb{E} \left| 1 - \int_X D_x F (-D_x L^{-1} F) \lambda(dx) \right| \\ &\quad + \mathbb{E} \int_X (D_x F)^2 |D L^{-1} F| \lambda(dx), \end{aligned}$$

where

$$D_x F = \sum_{n=1}^{\infty} n I_{n-1}(f_n(x, \cdot)) \quad \text{and} \quad D_x L^{-1} F = - \sum_{n=1}^{\infty} I_{n-1}(f_n(x, \cdot)).$$

Theorem: HLS 2013

Let $F \in L^2(\mathbb{P}) \cap \text{dom } D$ be such that

$$\int_{X^{|\sigma|}} |(f_i \otimes f_i \otimes f_j \otimes f_j)_\sigma| \, d\lambda^{|\sigma|} < \infty, \quad \sigma \in \Pi_{ij}, i, j \in \mathbb{N},$$

and assume that there are constants $a > 0$ and $b \geq 1$ such that

$$\int_{X^{|\sigma|}} |(f_i \otimes f_i \otimes f_j \otimes f_j)_\sigma| \, d\lambda^{|\sigma|} \leq \frac{a b^{i+j}}{(i!)^2 (j!)^2}, \quad \sigma \in \tilde{\Pi}_{ij}, i, j \in \mathbb{N}.$$

Let N be a standard Gaussian random variable. Then

$$\mathbf{d}_w\left(\frac{F - \mathbb{E}F}{\sqrt{\text{Var } F}}, N\right) \leq 2^{\frac{13}{2}} \sum_{i=1}^{\infty} i^{17/2} \frac{b^i}{[i/14]!} \frac{\sqrt{a}}{\text{Var } F}.$$

- There is a multivariate version based on Peccati/Zheng 2010.
- We have to bound some asymptotic integrals, which can be treated similar as in the proof of the formula for the asymptotic covariances.
- So far, we must require the integrability condition $(M_{3+\varepsilon})$. Using a truncation argument, this assumption can be weakened to (M_2) .

Thank you!

Thank you!

D. Hug, G. Last and M. Schulte: Second order properties and central limit theorems for geometric functionals of Boolean models, arXiv: 1308.6519.