

Long and pointy Poisson-Voronoi cells

Distribution tail of the circumradius of the typical cell

Cecilia D'Errico

(advisors: Pierre Calka, Nathanaël Enriquez)

University of Rouen - Paris Saclay University

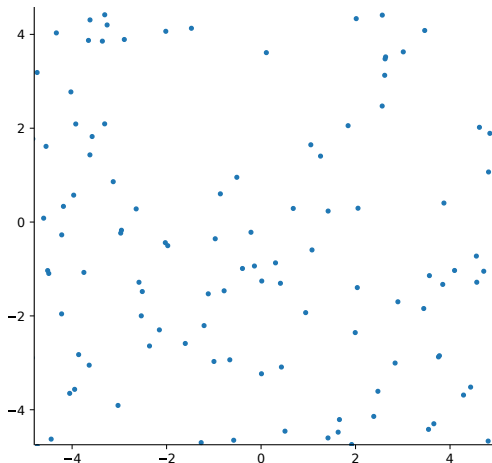
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May 13th, 2025

(0) Introduction and setup of the problem

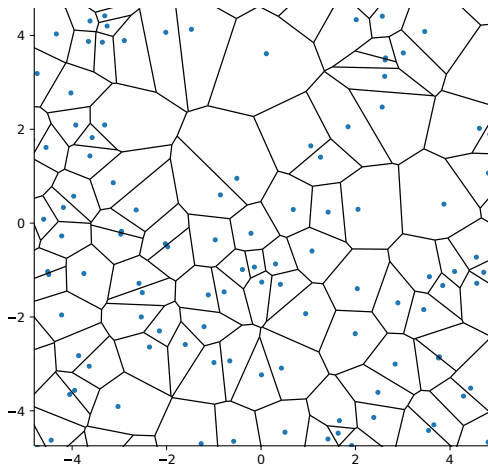
Construction of the homogeneous Poisson-Voronoi tessellation 1/2

Φ a Poisson point process on $\mathbb{R}^d$ with intensity measure the Lebesgue measure.



Construction of the homogeneous Poisson-Voronoi tessellation 2/2

To $X \in \Phi$ associate the cell $Cell(X, \Phi) = \{y \in \mathbb{R}^d : \forall X' \in \Phi, \|y - X\| \leq \|y - X'\|\}$.



The collection of all cells constitutes the homogeneous Poisson-Voronoi tessellation.

The typical cell and some observables

Typical cell

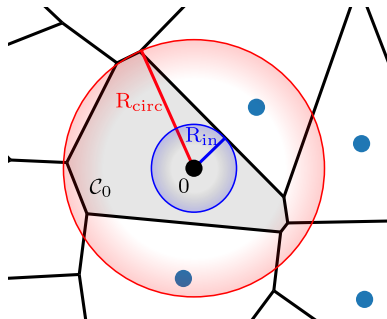
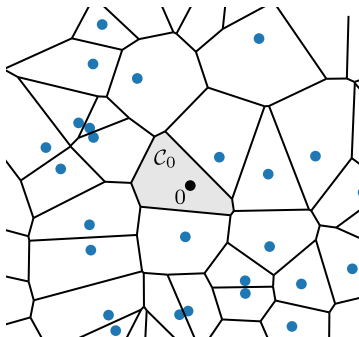
$$\mathcal{C}_0 = \mathcal{C}(0, \Phi \cup \{0\}),$$

circumradius of the typical cell

$$R_{\text{circ}} = \min\{r \geq 0 : \mathcal{C}_0 \subseteq \mathcal{B}_r(0)\},$$

inradius of the typical cell

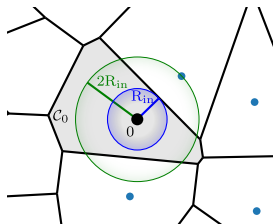
$$R_{\text{in}} = \max\{r \geq 0 : \mathcal{B}_r(0) \subseteq \mathcal{C}_0\}.$$



Previous works

Explicit law of the inradius:

$$\mathbb{P}(R_{\text{in}} \geq t) = \mathbb{P}(\Phi \cap \mathcal{B}(0, 2t) = \emptyset) = e^{-\text{Vol}_d(\mathcal{B}(0, 2t))} = e^{-\kappa_d(2t)^d}.$$



In [1], double bound on the tail probability of the circumradius. For the 2-dimensional case, for t large enough,

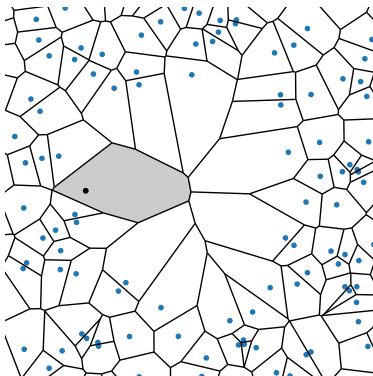
$$2\pi t^2 e^{-\pi t^2} \leq \mathbb{P}(R_{\text{circ}} \geq t) \leq 4\pi t^2 e^{-\pi t^2}.$$

Our question:

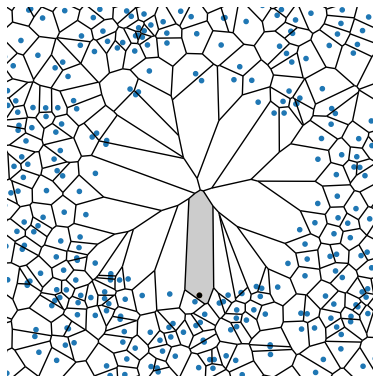
$$\mathbb{P}(R_{\text{circ}} \geq t) \stackrel{t \rightarrow \infty}{\sim} ?$$

[1] P. Calka. The distributions of the smallest disks containing the Poisson-Voronoi typical cell and the Crofton cell in the plane. *Adv. in Appl. Probab.* **34**, 702-717 (2002)

Cells with large circumradius



Cell with circumradius ≥ 3



Cell with circumradius ≥ 5

Our guess:

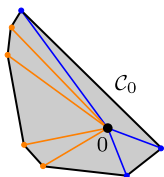
$$\mathbb{P}(R_{\text{circ}} \geq t) \underset{t \rightarrow \infty}{\sim} C_d t^{n_d} e^{-\kappa_d t^d}$$

with C_d a constant, n_d a polynomial in d , $\kappa_d = \text{Vol}_d(\mathcal{B}_{\mathbb{R}^d})$.

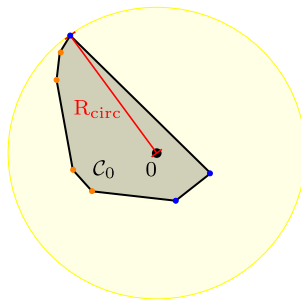
The circumradius as the distance to a “pointy” vertex

Notation. A vertex of $\mathcal{C}_0$ is said to be “pointy” if, locally around it, it is the point of $\mathcal{C}_0$ maximizing the distance to the nucleus 0.

$$R_{\text{circ}} = \text{dist}(0, \text{one of the “pointy” vertices of } \mathcal{C}_0)$$



- “pointy” vertices
- non “pointy” vertices



Idea

Consider

$$\mathcal{V}_{\max}^{\geq t} = \{ \text{all "pointy" vertices of } \mathcal{C}_0 \text{ at distance } \geq t \text{ from } 0 \}$$

then

$$\{R_{\text{circ}} \geq t\} = \{\#\mathcal{V}_{\max}^{\geq t} \geq 1\}.$$

We access the tail of the distribution of R_{circ} from the study of $\#\mathcal{V}_{\max}^{\geq t}$:

$$\mathbb{P}(R_{\text{circ}} \geq t) = \mathbb{P}(\#\mathcal{V}_{\max}^{\geq t} \geq 1) \underbrace{\overset{t \rightarrow \infty}{\sim}}_{(**)} \underbrace{\mathbb{E}[\#\mathcal{V}_{\max}^{\geq t}]}_{(*)}.$$

(*) is computed in sections (1),(2).

(**) arises from the asymptotic negligibility of $\mathbb{E}[\#((\mathcal{V}_{\max}^{\geq t})^2_{\neq})]$ with respect to $\mathbb{E}[\#\mathcal{V}_{\max}^{\geq t}]$ as $t \rightarrow \infty$: section (3).

Outline

To show:

$$\mathbb{P}(R_{\text{circ}} \geq t) \underset{t \rightarrow \infty}{\sim} \mathbb{E} \left[\#(\mathcal{V}_{\max}^{\geq t}) \right] = C_d t^{n_d} e^{\kappa_d t^d}.$$

(0) Introduction and setup

(1) Computation of $\mathbb{E}[\#(\mathcal{V}_{\max}^{\geq t})]$ up to multiplication by a constant: find n_d

(2) Computation of the **expected volume of a random simplex**: find C_d

(3) Negligibility of $\mathbb{E}[\#((\mathcal{V}_{\max}^{\geq t})_{\neq}^2)]$, **Theorem** and consequence regarding the **extremal index**

(1) Setup of $\mathbb{E}[\#(\mathcal{V}_{\max}^{\geq t})]$: finding n_d

Characterization of “pointy” vertices

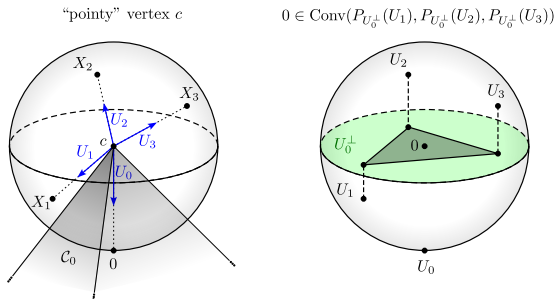
Lemma 1. Let c be a vertex of $\mathcal{C}_0$ at equal distance from 0 and $X_1, \dots, X_d \in \Phi$ and

$$U_0 = \frac{c}{\|c\|} \text{ and } U_i = \frac{X_i - c}{\|X_i - c\|} \text{ for } i = 1..d$$

then, c is “pointy” iff

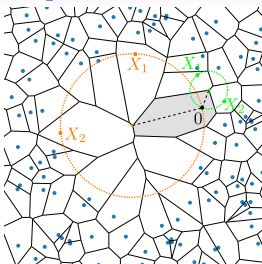
$$0 \in \text{Conv} \left(P_{U_0^\perp}(U_1), \dots, P_{U_0^\perp}(U_d) \right)$$

where $P_{U_0^\perp}$ denotes the orthogonal projection onto $U_0^\perp$ and Conv the convex hull of the specified points.



An integral expression for the expected number of locally maximal vertices 1/3

Wanted: $\mathbb{E} [\#\mathcal{V}_{\max}^{\geq t}]$.



First, we express $\#\mathcal{V}_{\max}^{\geq t}$ as a sum over the points of the process

$$\#\mathcal{V}_{\max}^{\geq t} = \frac{1}{d!} \sum_{(X_1, \dots, X_d) \in \Phi_{\neq}^d} 1_{\text{Center}(\text{Ball}(0, X_1, \dots, X_d)) \in \mathcal{V}_{\max}^{\geq t}} .$$

This formulation allows us to use **two powerful tools**. The 1st tool is the Mecke formula

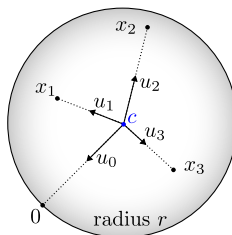
$$\mathbb{E} \left[\sum_{X \in \Phi} f(X, \Phi) \right] = \int_{\mathbb{R}^d} \mathbb{E} [f(x, \Phi \cup \{x\})] dx$$

and gives an explicit integral expression

$$\mathbb{E} [\#\mathcal{V}_{\max}^{\geq t}] = \frac{1}{d!} \int_{(\mathbb{R}^d)^d} \mathbb{E} [1_{\text{Center}(\text{Ball}(0, x_1, \dots, x_d)) \in \mathcal{V}_{\max}^{\geq t}(\Phi \cup \{x_1, \dots, x_d\})}] dx_1 \dots dx_d$$

An integral expression for the expected number of locally maximal vertices 2/3

$$\mathbb{E}[\#\mathcal{V}_{\max}^{\geq t}] = \frac{1}{d!} \int_{(\mathbb{R}^d)^d} \mathbb{E}\left[1_{\text{Center}(\text{Ball}(0, x_1, \dots, x_d)) \in \mathcal{V}_{\max}^{\geq t}(\Phi \cup \{x_1, \dots, x_d\})}\right] dx_1 \dots dx_d$$

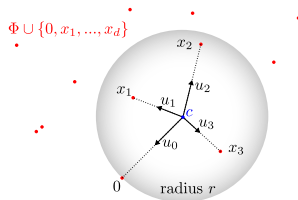


... and the 2nd tool is a spherical Blaschke-Petkantschin change of variables, that gives

$$\mathbb{E}[\#\mathcal{V}_{\max}^{\geq t}] = \int_0^\infty \int_{(S_{\mathbb{R}^d})^d} \mathbb{E}\left[1_{c \in \mathcal{V}_{\max}^{\geq t}(\Phi \cup \{x_1, \dots, x_d\})}\right] r^{d^2-1} \Delta_d(u_0, \dots, u_d) du_0 \dots du_d dr$$

where $\Delta_d(u_0, \dots, u_d) = \text{Vol}_d(\text{Conv}(u_0, \dots, u_d))$.

An integral expression for the expected number of locally maximal vertices 3/3



$$\mathbb{E} \left[\#\mathcal{V}_{\max}^{\geq t} \right] = \int_0^\infty \int_{(\mathcal{S}_{\mathbb{R}^d})^d} \mathbb{E} \left[1_{\mathbf{c} \in \mathcal{V}_{\max}^{\geq t}(\Phi \cup \{x_1, \dots, x_d\})} \right] r^{d^2-1} \Delta_d(u_0, \dots, u_d) du_0 \dots du_d dr$$

The condition $\{\mathbf{c} \in \mathcal{V}_{\max}^{\geq t}(\Phi \cup \{x_1, \dots, x_d\})\}$ is satisfied precisely when

1. $\mathbf{c}$ is a vertex of the tessellation of $\Phi \cup \{x_1, \dots, x_d\}$ i.e. no points of Φ falls in $\text{Ball}(0, x_1, \dots, x_d)$: an event of probability $\mathbb{P} = e^{-\kappa_d r^d}$
2. $\mathbf{c}$ is sufficiently far, i.e. $r \geq t$: deterministic
3. $\mathbf{c}$ is "pointy", i.e. $0 \in \text{Conv}(P_{u_0^\perp}(u_1), \dots, P_{u_0^\perp}(u_d))$: deterministic

The integral splits and we obtain

$$\mathbb{E} \left[\#\mathcal{V}_{\max}^{\geq t} \right] = \int_t^\infty r^{d^2-1} e^{-\kappa_d r^d} dr \cdot \int_{(\mathcal{S}_{\mathbb{R}^d})^d} \Delta_d(u_0, \dots, u_d) 1_{0 \in \text{Conv}(P_{u_0^\perp}(u_1), \dots, P_{u_0^\perp}(u_d))} du_0 \dots du_d$$

Summary and value of n_d

Denoting $\kappa_d = \text{Vol}_d(\mathcal{B}_{\mathbb{R}^d})$, $\sigma_d = d\kappa_d = \text{Vol}_{d-1}(\mathcal{S}_{\mathbb{R}^d})$ and $U_0, \dots, U_d$ i.i.d. $\text{Unif}(\mathcal{S}_{\mathbb{R}^d})$,

$$\mathbb{E} \left[\#(\mathcal{V}_{\max}^{\geq t}) \right] = \left(\frac{1}{d\kappa_d} \sum_{i=0}^{d-1} t^{di} \kappa_d^{i-d+1} \frac{(d-1)!}{i!} e^{-\kappa_d t^d} \right) \sigma_d^{d+1} \mathbb{E} \left[\Delta_d(U_0, \dots, U_d) \mathbf{1}_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, \dots, U_d))} \right]$$

$$\underset{t \rightarrow \infty}{\sim} C_d t^{d(d-1)} e^{-\kappa_d t^d}$$

so

$$n_d = d(d-1),$$

$$C_d = \sigma_d^d \mathbb{E} \left[\Delta_d(U_0, \dots, U_d) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, \dots, U_d))} \right].$$

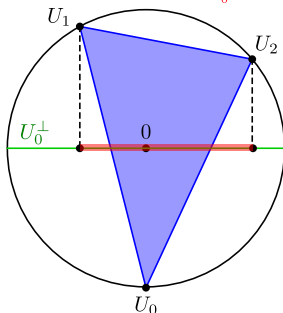
(2) Expectation of a random simplex: finding C_d

Previous work (Miles)

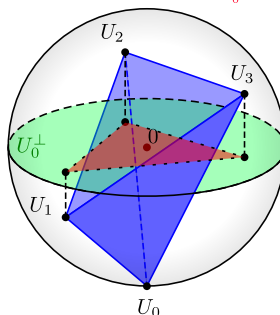
Our question:

$$\mathbb{E} \left[\Delta_d(U_0, \dots, U_d) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, \dots, U_d))} \right] = ?$$

$$\Delta_2(U_0, U_1, U_2) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, U_2))}$$



$$\Delta_3(U_0, U_1, U_2, U_3) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, U_2, U_3))}$$



By [3], for $U_0, \dots, U_d$ i.i.d. uniformly distributed random variables on the $(d-1)$ -dimensional sphere $\mathcal{S}_{\mathbb{R}^d}$:

$$\mathbb{E} [\Delta_d(U_0, \dots, U_d)] = \frac{1}{\sqrt{\pi} d!} \frac{\Gamma(\frac{d}{2}) \Gamma(\frac{d^2+1}{2})}{\Gamma(\frac{d^2}{2})} \left(\frac{\Gamma(\frac{d}{2})}{\Gamma(\frac{d+1}{2})} \right)^d$$

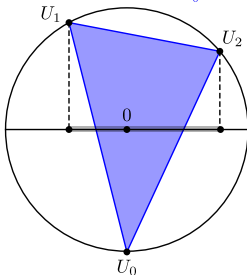
[3] R.E. Miles. Isotropic random simplices. *Adv. in App. Prob.* **Vol. 3, No. 2**, 353-382 (1971)

Reduction to the expectation of a subsimplex

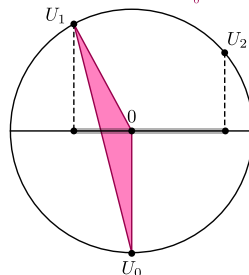
Lemma 2. For $U_0, \dots, U_d$ i.i.d. $\text{Unif}(\mathcal{S}_{\mathbb{R}^d})$:

$$\begin{aligned} & \mathbb{E} \left[\Delta_d(U_0, \dots, U_d) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), \dots, P_{U_0^\perp}(U_d))} \right] \\ &= d \mathbb{E} \left[\Delta_d(0, U_0, \dots, U_{d-1}) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), \dots, P_{U_0^\perp}(U_d))} \right] \end{aligned}$$

$$\Delta_2(U_0, U_1, U_2) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, U_2))}$$



$$\Delta_2(0, U_0, U_1) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1, U_2))}$$



Reduction to the expectation of a subsimplex - proof for $d = 2$

$$\mathbb{E} \left[\Delta_d(U_0, U_1, U_2) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2))} \right] = 2 \mathbb{E} \left[\Delta_d(0, U_0, U_1) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2))} \right]$$

Proof.

$$\text{Writing } (*) = \{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2))\} = \left\{ \begin{array}{c} \text{Diagram 1} \\ \text{Diagram 2} \end{array} \right\} \cup \left\{ \begin{array}{c} \text{Diagram 3} \\ \text{Diagram 4} \end{array} \right\}$$

$\text{sgn} = +1$ when 
 and $\text{sgn} = -1$ when 

we have:

$$\text{Vol} \left(\begin{array}{c} v_1 \quad v_2 \\ \diagdown \quad / \\ \bullet \\ / \quad \diagdown \\ v_0 \end{array} \right) \mathbb{1}_{\bullet} = \underbrace{\text{sgn} \cdot \text{Vol} \left(\begin{array}{c} v_1 \quad v_2 \\ \diagdown \quad / \\ \bullet \\ / \quad \diagdown \\ v_0 \end{array} \right) \mathbb{1}_{\bullet}}_{\mathbb{E}[\cdot] = 0} + \underbrace{\text{Vol} \left(\begin{array}{c} v_1 \quad v_2 \\ \diagdown \quad / \\ \bullet \\ / \quad \diagdown \\ v_0 \end{array} \right) \mathbb{1}_{\bullet}}_{\mathbb{E}[\cdot] = \mathbb{E}[\cdot]} + \underbrace{\text{Vol} \left(\begin{array}{c} v_1 \quad v_2 \\ \diagdown \quad / \\ \bullet \\ / \quad \diagdown \\ v_0 \end{array} \right) \mathbb{1}_{\bullet}}_{\mathbb{E}[\cdot] = \mathbb{E}[\cdot]}$$

hence:

$$\mathbb{E} \left[\text{Vol} \left(\begin{array}{c} \text{circle with points } u_1, u_2, u_3 \text{ on the boundary} \\ \text{triangle } (u_1, u_2, u_3) \text{ is shaded blue} \end{array} \right) \mathbf{1}_{\bullet} \right] = 2 \cdot \mathbb{E} \left[\text{Vol} \left(\begin{array}{c} \text{circle with points } u_1, u_2, u_3 \text{ on the boundary} \\ \text{triangle } (u_1, u_2, u_3) \text{ is shaded blue, and triangle } (u_1, u_2, u_3) \text{ is shaded white} \end{array} \right) \mathbf{1}_{\bullet} \right]$$

Recursive relation on the expectation of the subsimplex

Lemma 3. Let $U_0, \dots, U_d$ be i.i.d. $\text{Unif}(\mathcal{S}_{\mathbb{R}^d})$ and $V_1, \dots, V_d$ be i.i.d. $\text{Unif}(\mathcal{S}_{\mathbb{R}^{d-1}})$. Then

$$\begin{aligned} & \mathbb{E} \left[\Delta_d(0, U_0, \dots, U_{d-1}) \mathbf{1}_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), \dots, P_{U_0^\perp}(U_d))} \right] \\ &= \frac{1}{2d} \left(\frac{B(\frac{d}{2}, \frac{1}{2})}{B(\frac{d-1}{2}, \frac{1}{2})} \right)^{d-1} \mathbb{E} \left[\Delta_{d-1}(0, V_1, \dots, V_{d-1}) \mathbf{1}_{0 \in \text{Conv}(P_{V_1^\perp}(V_2), \dots, P_{V_1^\perp}(V_d))} \right] \end{aligned}$$

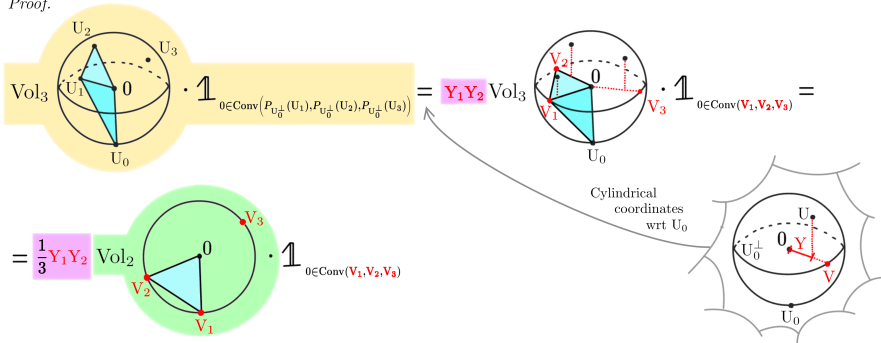
where $B(\cdot, \cdot)$ denotes the Beta function.

$$\mathbb{E} \left[\text{Vol}_3 \left(\begin{array}{c} \text{Diagram 1: A sphere with points } U_0, U_1, U_2, U_3. \text{ A tetrahedron is formed by } 0, U_1, U_2, U_3. \end{array} \right) \cdot \mathbf{1}_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2), P_{U_0^\perp}(U_3))} \right] = \frac{1}{3 \cdot 2} \left(\frac{B(\frac{3}{2}, \frac{1}{2})}{B(\frac{2}{2}, \frac{1}{2})} \right)^2 \mathbb{E} \left[\text{Vol}_2 \left(\begin{array}{c} \text{Diagram 2: A circle with points } V_1, V_2, V_3. \text{ A triangle is formed by } 0, V_2, V_3. \end{array} \right) \cdot \mathbf{1}_{0 \in \text{Conv}(P_{V_1^\perp}(V_2), P_{V_1^\perp}(V_3))} \right]$$

Sketch of proof from $d = 3$ to $d = 2$

$$\mathbb{E} \left[\Delta_3(0, U_0, U_1, U_2) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2), P_{U_0^\perp}(U_3))} \right] = \frac{1}{3 \cdot 2} \left(\frac{B(\frac{3}{2}, \frac{1}{2})}{B(\frac{2}{2}, \frac{1}{2})} \right)^2 \mathbb{E} \left[\Delta_2(0, V_1, V_2) 1_{0 \in \text{Conv}(P_{V_1^\perp}(V_2), P_{V_1^\perp}(V_3))} \right]$$

Proof.



$$\text{hence: } \mathbb{E} \left[\Delta_3(0, U_0, U_1) 1_{0 \in \text{Conv}(P_{U_0^\perp}(U_1), P_{U_0^\perp}(U_2))} \right] = \frac{1}{3} \mathbb{E} [Y_1]^2 \mathbb{E} \left[\Delta_2(0, V_1, V_2) 1_{0 \in \text{Conv}(\mathbf{V}_1, \mathbf{V}_2, \mathbf{V}_3)} \right]$$

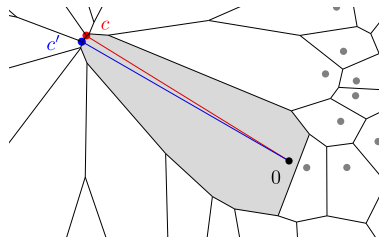
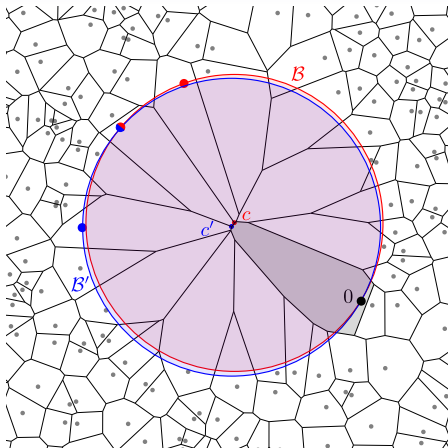
In expectation and with an argument of symmetry, we can transform

$$\{0 \in \text{Conv}(\mathbf{V}_1, \mathbf{V}_2, \mathbf{V}_3)\} = \left\{ \mathbf{V}_3 \in \text{Circle} \right\} \xrightarrow{\text{into}} \{0 \in \text{Conv}(P_{V_1^\perp}(V_2), P_{V_1^\perp}(V_3))\} = \left\{ \mathbf{V}_3 \in \text{Circle} \right\}$$



(3) Negligibility of $\mathbb{E}[\#((\mathcal{V}_{\max}^{\geq t})_{\neq}^2)]$ and Theorem

Most likely realization of a distinct pair of “pointy” vertices



With similar methods, one can show that $\mathbb{E} \left[\# \left(\mathcal{V}_{\max}^{\geq t} \right)_{\neq}^2 \right]$ is negligible wrt $\mathbb{E} \left[\#\mathcal{V}_{\max}^{\geq t} \right]$.

Proposition 2. As $t \rightarrow \infty$,

$$\mathbb{E} \left[\# \left(\mathcal{V}_{\max}^{\geq t} \right)_{\neq}^2 \right] = \mathcal{O} \left(t^{d(d-2)} e^{-\kappa_d t^d} \right) = o \left(\mathbb{E} \left[\#\mathcal{V}_{\max}^{\geq t} \right] \right).$$

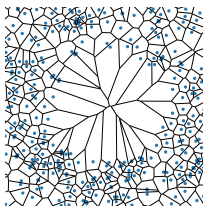
Theorem and implications 1/2

Theorem. As $t \rightarrow \infty$,

$$\mathbb{P}(R_{\text{circ}} \geq t) = C_d t^{d(d-1)} e^{-\kappa_d t^d} + \mathcal{O}(t^{d(d-2)} e^{-\kappa_d t^d})$$

where κ_d is the volume of the d -dimensional unit ball and $C_d = \frac{2\pi^{\frac{d^2-1}{2}}}{(d-1)!\Gamma(\frac{d+1}{2})^{d-1}}$.

extremal index =
 $\frac{1}{\mathbb{E}[\#\text{ exceedances in a cluster of exceedances}]}$



distribution tail of the
circumradius of the typical cell

limit law of the max
circumradius in an increasing
window (properly rescaled)

[2] P. Calka & N. Chenavier. Extreme values for characteristic radii of a Poisson-Voronoi tessellation. *Extremes* **17**, 359-385 (2014)

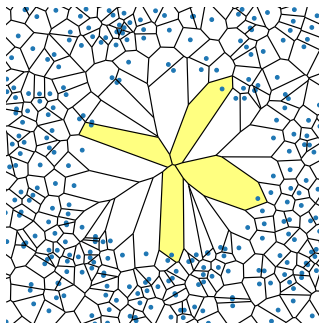
Theorem and implications 2/2

By merging our result with [2] we conclude that

Theorem. For the circumradius of the homogeneous Poisson-Voronoi tessellation:

$$\text{extremal index} = \frac{1}{2d}$$

proving the conjecture proposed in [1].



[1] P. Calka. The distributions of the smallest disks containing the Poisson-Voronoi typical cell and the Crofton cell in the plane. *Adv. in Appl. Probab.* **34**, 702-717 (2002)

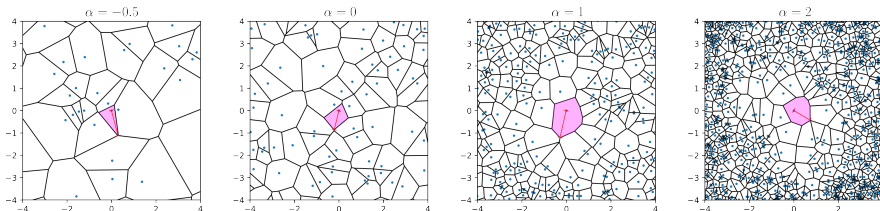
[2] P. Calka & N. Chenavier. Extreme values for characteristic radii of a Poisson-Voronoi tessellation. *Extremes* **17**, 359-385 (2014)

Generalization to a parametric model

For $\alpha > -d$ let Φ_α be a Poisson point process on $\mathbb{R}^d$ with isotropic measure

$$m_\alpha(dx) = \|x\|^\alpha dx,$$

where dx denotes the Lebesgue measure. Let R_{circ}^α be the maximal distance from 0 to a vertex of the cell associated to 0 in the Voronoi tessellation generated by $\Phi_\alpha \cup \{0\}$.



Theorem. As $t \rightarrow \infty$,

$$\mathbb{P}(R_{\text{circ}}^\alpha \geq t) = C_{d,\alpha} t^{(d+\alpha)(d-1)} e^{-\kappa_{d,\alpha} t^{d+\alpha}} + \mathcal{O}\left(t^{(d+\alpha)(d-2)} e^{-\kappa_{d,\alpha} t^{d+\alpha}}\right)$$

where

$$C_{d,\alpha} = \frac{2^{d^2+(d-1)(\alpha-2)} \pi^{\frac{d(d-1)}{2}}}{(d-1)!} \left(\frac{\Gamma\left(\frac{d+\alpha}{2}\right)}{\Gamma\left(d+\frac{\alpha}{2}\right)} \right)^{d-1} \text{ and } \kappa_{d,\alpha} = \frac{2^{d+\alpha} \pi^{\frac{d-1}{2}} \Gamma\left(\frac{d+\alpha+1}{2}\right)}{(d+\alpha) \Gamma\left(d+\frac{\alpha}{2}\right)}.$$

Thank you for your attention!