

Masterthesis

External DLA

Tillmann Tristan Bosch

10. March 2020

Supervisor: PD. Dr. Steffen Winter

Faculty of Mathematics

Karlsruhe Institute of Technology

Contents

1	Einleitung	2
2	Preliminaries	3
3	Incremental Aggregate	5
4	External DLA	6
5	Integral Geometry5.1 Intrinsic Volumes5.2 Random q-flats5.3 Constructions in the real plane5.4 Easy attempt	8 10
6	Line Hitting Aggregate	12
7	Questions	14

1 Einleitung

External DLA beschreibt einen stochastischen Prozess, welcher zumindest in ähnlicher Form in natürlichen Prozessen beobachtbar ist. Er ähnelt zum Beispiel der fraktalen Gestalt eines sich kreisförmig ausbreitenden Risses einer Glasscheibe, oder eines Risses eines Kristallfluids wie in LCD Displays in alten Autoradios (siehe Fotos). Er kann auch in Schneeflocken oder in elektrostatischen Anhaftungen an Metallen beobachtet werden. Die Formalisierung solcher Prozesse ist sehr aktuell und die sehr konstruktive Definition erlaubten bisher nur mühsame Folgerungen über Struktur und Verhalten des Prozesses. Wir werden uns Modelle auf \mathbb{Z}^2 , sowie auf anderen Graphen, darunter auch fraktale Graphen, anschauen, und außerdem versuchen, eine Approximation der bisherigen Definition zu finden, die grundsätzlich handlicher ist und auf einfachere Weise zu Erkenntnissen führt. Wir werden außerdem diese Arbeit mit einigen Python Simulationen begleiten. Der Code ist frei verfügbar auf Github.





2 Preliminaries

We prepare this script with the following preliminaries.

General Definitions. In this paper for practical purposes we will consider the natural numbers containing 0, so $\mathbb{N} := \{0, 1, 2, 3, \dots\}$.

Graphs. We will be interested in the graph (\mathbb{Z}^d, E) with its canonical graph structure, which is two vertices (or points) $x = (x_1, \dots, x_d), y = (y_1, \dots, y_d) \in \mathbb{Z}^d$ form an edge (e.q. $(x,y) \in E$) if and only if there exists exactly one $i \in \{1,\dots,d\}$ such that $|x_i - y_i| = 1$ and $x_j = y_j$ for all $j \neq i$. For a point $x \in \mathbb{Z}^d$ its set of *neighbours* is defined as

$$N(x) := \{ y \in \mathbb{Z}^d \mid (x, y) \in E \}$$

and the canonical graph structure as defined above basically means that $N(x) = \{x + re_i \mid r \in \{-1, 1\} \text{ and } i \in \{1, \dots, d\}\}$ where e_i is the usual *i*-th standard basis vector of \mathbb{Z}^d , precisely $(e_i)_j = \delta_{ij}$ for all $i, j \in \{1, \dots, n\}$ where $\delta_{ij} = 0$ if $i \neq j$ and $\delta_{ij} = 1$ if i = j. For a set $A \subset \mathbb{Z}^d$ the outer boundary ∂A of A is defined as

$$\partial A := \{ y \in \mathbb{Z}^d \setminus A \mid \exists x \in A : (x, y) \in E \}$$

Instead of (\mathbb{Z}^d, E) we will write \mathbb{Z}^d from now on.

Probability Spaces. Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space which we will base on in this paper. For our space of interest \mathbb{Z}^d we will always use the discrete σ -Algebra which is the power set of \mathbb{Z}^d . If for $A \in \mathcal{F}$ we have $\mathbb{P}(A) = 1$ we will say that A holds \mathbb{P} -a.s., or short A holds a.s. (almost sure).

Random Walks. First we define a Random Walk on \mathbb{Z}^d which we will use in this paper. A family $(S_n)_{n\in\mathbb{N}}$ of measurable functions $S_n:\Omega\to\mathbb{Z}^d$ is called a Random Walk on \mathbb{Z}^d (starting at $x\in\mathbb{Z}^d$) if and only if $S_0=x$ a.s. and $\mathbb{P}(S_n\in N(y)\mid S_{n-1}=y)=1$ for all $n\geq 1$ with

$$\mathbb{P}(S_n = y) = \frac{1}{|N(S_{n-1})|} = \frac{1}{2d}$$
 for all $y \in N(S_{n-1})$ a.s.,

note that |N(y)| = 2d for all $y \in \mathbb{Z}^d$ since every point has two neighbours in every dimension. So a Random Walk can be understood as a particle starting from some point x and moving randomly on the grid choosing its next step uniformly from its neighbour points. Furthermore define

$$\mathbb{P}_x(S_n \in A) := \mathbb{P}(S_n \in A | S_0 = x)$$

for any subset $A \subset G$. We define the *hitting time* of A as

$$T(A) := \min\{n \ge 0 \mid S_n \in A\},\$$

and $T(x) := T(\{x\})$ for one element sets and $x \in G$. The *heat kernel* of the random walk S_n is defined to be

$$p_n(x,y) := \mathbb{P}_x^n(S_n = y)$$

and following the Green's function as

$$G(x,y) := \sum_{n \ge 0} p_n(x,y).$$

Similarly for a subset $A \subset G$ the killed or stopped Green's function is defined as

$$G_A(x,y) := \sum_{n \ge 0} \mathbb{P}_x(S_n = y, T(A) > n).$$

3 Incremental Aggregate

In this paper we will look at stochastic processes on the set of finite subsets of \mathbb{Z}^d , where we start with a one point set at (0,0) and incrementally add a point on the outer boundary of the current cluster according to some distribution. What we get is a randomly, point-by-point growing connected cluster which here we will call *Incremental Aggregate*. Define

$$\mathcal{P}_f := \{ A \subset \mathbb{Z}^d \mid A \text{ is finite} \}, \tag{3.1}$$

the set of finite and connected subsets of \mathbb{Z}^d . Furthermore we will be interested in distributions on those sets, so for $A \in \mathcal{P}_f$ we define

$$\mathcal{D}_A := \{ \mu : \mathbb{Z}^d \to [0, 1] \mid \mu(y) = 0 \text{ for all } y \notin A \text{ and } \sum_{y \in A} \mu(y) = 1 \}.$$
 (3.2)

So every element in \mathcal{D}_A naturally defines a distribution on the elements of A. Now we define *Incremental Aggregate* as follows.

Definition 1. Let $\mu = (\mu_A)_{A \in \mathcal{P}_f}$ be a family of distributions with $\mu_A \in \mathcal{D}_A$ for all $A \in \mathcal{P}_f$. Incremental Aggregate (with distribution μ) is a stochastic process $(\mathcal{E}_n)_{n \in \mathbb{N}_0}$ which evolves as follows. The process starts with one point $\mathcal{E}_0 = \{(0,0)\}$ in the origin of \mathbb{Z}^d . Knowing the process \mathcal{E}_n at time n, let y_n be a random point in $\partial \mathcal{E}_n \in \mathcal{P}_f$ with distribution

$$\mathbb{P}(y_n = y \mid \mathcal{E}_n) := \mu_{\partial \mathcal{E}_n}(y), \quad y \in \mathbb{Z}^d. \tag{3.3}$$

We then define $\mathcal{E}_{n+1} := \mathcal{E}_n \cup \{y_n\}.$

Remark 1.

4 External DLA

External DLA is a model of Incremental Aggregate as defined above using a very natural distribution, called the *harmonic measure*.

Definition 2. (Harmonic Measure)

Remembering the definitions in (2), especially the heat kernel $p_n(x,y) := \mathbb{P}_x(S_n = y)$ of a random walk, the *hitting distribution* of elements in A with *hitting position* $S_{T(A)}$ is

$$H_A(x,y) := p_{T(A)}(x,y), \quad y \in A,$$

and for the special case x = o := (0,0) we define

$$h_A(y) := H_A(o, y) = \mathbb{P}_o(S_{T(A)} = y), \quad y \in A.$$

Thus, $h_A(y)$ is the probability of hitting A for the first time at y starting from o. h_A is called the harmonic measure (from o).

Lemma 1. harmonic measure := hearmonic measure from infinity. Why does this exist?

Definition 3. (External Diffusion Limited Aggregate, External DLA)

Incremental Aggregate with the harmonic measure h as its distribution we define here, and in literature is known as $Exernal\ Diffusion\ Limited\ Aggregate$, short $External\ DLA$.

Remark 2. contenu...

5 Integral Geometry

In the next section we want to define an approximation for DLA. To do this we will need some concepts and results from Integral Geometry which we will discuss and develop in this section. Reminder: A set $K \subset \mathbb{R}^d$ is called *convex* if and only if for any two points $a, b \in K$ we have that $\{ta + (1-t)b \in \mathbb{R}^d \mid t \in [0,1]\} \subset K$. The set of convex and compact subsets of \mathbb{R}^d we call \mathcal{K}^d .

5.1 Intrinsic Volumes

A useful concept to measure intrinsic geometrical properties of Borel-sets $K \subset \mathbb{R}^d$ are intrinsic volumes. Define the d-th intrinsic volume of K as $V_d(K) := \lambda_d(K)$. Furthermore define $S_{d-1}(K)$ to be the surface area of $V_d(K)$, which is formally defined as the Hausdorff-measure of ∂K . If ∂K is sufficiently regular (i.e. rectifiable, which is for example the case for all convex sets), then S_{d-1} is equal to the outer Minkowski content, i.e.

$$S_{d-1}(K) = M_{d-1}(K) := \lim_{\varepsilon \searrow 0} \frac{1}{\varepsilon} (V_d(K_{\oplus \varepsilon}) - V_d(K)), \quad (Proof)$$

where $K_{\oplus \varepsilon} = \{x \in \mathbb{R}^d \mid d(x,K) \leq \varepsilon\}$. It is easy to show, that $K_{\oplus \varepsilon} = K + \varepsilon B_d := \{x + y \in \mathbb{R}^d \mid x \in K, y \in \varepsilon B_d\}$, where $B_d := \{x \in \mathbb{R}^d \mid d(0,x) \leq 1\}$. For the following theorem define

$$\kappa_d := V_d(B_d)$$
 for $d > 0$, and $\kappa_0 := 1$

where we can calculate $V_d(B_d) = \frac{\pi^{\frac{d}{2}}}{\Gamma(\frac{d}{2}+1)}$ with the Gamma function $\Gamma(x) := \int_0^\infty t^{x-1} e^{-t} dt$, x > 0.

Theorem 1. (Steiner Formula) For $K \in \mathcal{K}^d$ there exist uniquely determined numbers $V_0(K), \ldots, V_d(K) \in \mathbb{R}$, such that for each $\varepsilon \geq 0$

$$V_d(K + \varepsilon B_d) = \sum_{j=0}^d \kappa_{d-j} \varepsilon^{d-j} V_j(K). \tag{5.1}$$

Proof. [2] Theorem 3.32

Definition 4. $V_0(K), \ldots, V_d(K)$ are called *intrinsic volumes* of K.

Remark 3. (i) The coefficients κ_{d-j} are chosen such that the V_j become independent of the dimension of the underlying space. This means that V_j will assign the same value for K if K is considered to be subset of \mathbb{R}^d or $\mathbb{R}^{\tilde{d}}$ for $d < \tilde{d}$, although the unit balls B_d are different in those two spaces. This is why they are called intrinsic volumes. (REFERENCE)

- (ii) For $\varepsilon = 0$ the right side of 5.1 reduces to $V_d(K)$ which shows a consistency of the notation.
- (iii) With 5.1 we get $S_{d-1}(K) = \lim_{\varepsilon \searrow 0} \frac{1}{\varepsilon} (V_d(K + \varepsilon B_d) V_d(K)) = \kappa_1 V_{d-1}(K) = 2V_{d-1}(K)$, which will be a useful result.
- (iv) It can be shown that $V_0(\emptyset) = \cdots = V_d(\emptyset) = 0$ and $V_0(K) = 1$ if $K \neq \emptyset$.

5.2 Random q-flats

An interesting set in Integral Geometry is the set of q-dimensional affine subspaces in the d-dimensional real space, short A(d,q) the set of q-flats in \mathbb{R}^d . Later we will be interested in choosing random lines (i.e. 2-flats). For that we need a suitable σ -algebra and measure on A(d,q) which we'll define now in this section. Let G_d be the set of rigid motions (euclidean motions) in \mathbb{R}^d . For r > 0 and $x \in \mathbb{R}^d$ define $B_d(r,x) := \{y \in \mathbb{R}^d \mid d(x,y) \leq r\}$ and $B_d := B_d(1,0)$.

Definition 5. For r > 0 and $x \in \mathbb{R}^d$ define $A_d(r, x) := \{ F \in A(d, q) \mid F \cap B_d(r, x) \neq \emptyset \}$. Then the σ -algebra $\mathcal{A}(d, q)$ on A(d, q) shall be defined by

$$\mathcal{A}(d,q) := \sigma(\{A_d(r,x) \mid r > 0, x \in \mathbb{R}^d\}).$$

Theorem 2. On A(d,q) there exists a unique G_d -invariant Radon measure μ_q such that

$$\mu_q(A_d(1,0)) = \mu_q(\{F \in A(d,q) \mid F \cap B_d \neq \emptyset\}) = \kappa_{d-q}$$
 (5.2)

Proof. [2] Theorem 4.26

Remark 4. For a convex set $K \in \mathcal{K}^d$ since K is closed we can write $K = (\bigcup_{j=0}^{\infty} B_d(r_j, x_j))^C$ for some $r_j > 0$ and $x_j \in \mathbb{R}^d$. Then we get

$$A_{K} := \{ F \in A(d,q) \mid F \cap K \neq \emptyset \}$$

$$= \{ F \in A(d,q) \mid F \cap (\bigcup_{j=0}^{\infty} B_{d}(r_{j},x_{j}))^{C} \neq \emptyset \}$$

$$= \{ F \in A(d,q) \mid F \cap \bigcap_{j=0}^{\infty} B_{d}(r_{j},x_{j})^{C} \neq \emptyset \}$$

$$= \{ F \in A(d,q) \mid \bigcap_{j=0}^{\infty} F \cap B_{d}(r_{j},x_{j})^{C} \neq \emptyset \}$$

$$= \{ F \in A(d,q) \mid F \cap B_{d}(r_{j},x_{j})^{C} \neq \emptyset \text{ for all } j > 0 \}$$

$$\supset \{ F \in A(d,q) \mid F \cap B_{d}(r_{j},x_{j}) = \emptyset \text{ for all } j > 0 \}$$

$$= \bigcap_{j=0}^{\infty} \{ F \in A(d,q) \mid F \cap B_{d}(r_{j},x_{j}) = \emptyset \}$$

$$= \bigcap_{j=0}^{\infty} A_{d}(r_{j},x_{j})^{C}$$

$$= (\bigcup_{j=0}^{\infty} A_d(r_j, x_j))^C.$$

 $A_K \in \mathcal{A}(d,q)$?

For convenience we define constants

$$c_s^r := \frac{r!\kappa_r}{s!\kappa_s}$$

for $s, r \in \mathbb{N}_0$ and we set

$$c_{s_1,\ldots,s_k}^{r_1,\ldots,r_k} := \prod_{j=1}^k c_{s_j}^{r_j}.$$

Theorem 3. (Crofton formula) Let $K \in \mathcal{K}', k \in \{1, \ldots, d-1\}$ and $j \in \{0, \ldots, k\}$. Then

$$\int_{A(d,k)} V_j(K \cap F) \mu_k(dF) = c_{j,d}^{k,d-k+j} V_{d-k+j}(K).$$
 (5.3)

Proof. [2] Theorem 4.27

Definition 6. Let $K_0 \in \mathcal{K}^d$ with $V_d(K_0) > 0$. Let $q \in \{0, \ldots, d-1\}$. An A(d, q)-valued random element X_q with distribution $\frac{\mu_q(\cdot \cap A_{K_0})}{\mu_q(A_{K_0})}$ is called an *isotropic random q-flat* through K_0 .

Lemma 2. Let $K, K_0 \in \mathcal{K}^d$ with $K \subset K_0$ and $V_d(K_0) > 0$. Let $q \in \{0, \dots, d-1\}$ and X_q be an isotropic random q-flat through K_0 . Then

$$\mathbb{P}(X_q \cap K \neq \emptyset) = \frac{V_{d-q}(K)}{V_{d-q}(K_0)}.$$
(5.4)

Proof. We directly get

$$\mathbb{P}(X_q \cap K \neq \emptyset) = \mathbb{P}(X_q \in A_K) = \frac{\mu_q(A_K \cap A_{K_0})}{\mu_q(A_{K_0})}$$

$$= \frac{\mu_q(A_K)}{\mu_q(A_{K_0})} = \frac{\int_{A(d,q)} \mathbb{1}\{F \cap K \neq \emptyset\} \mu_q(dF)}{\int_{A(d,q)} \mathbb{1}\{F \cap K_0 \neq \emptyset\} \mu_q(dF)}$$

$$= \frac{\int_{A(d,q)} V_0(F \cap K) \mu_q(dF)}{\int_{A(d,q)} V_0(F \cap K_0) \mu_q(dF)} \stackrel{Crofton}{=} \frac{c_{0,d}^{q,d-q} V_{d-q}(K)}{c_{0,d}^{q,d-q} V_{d-q}(K_0)}$$

$$= \frac{V_{d-q}(K)}{V_{d-q}(K_0)}.$$

5.3 Constructions in the real plane

From now on consider the case d=2 and q=1 which is looking at lines in the real plane. For some $K_0 \in \mathcal{K}^2$ we will be interested in choosing a random line which intersects with K_0 . We have looked at exactly this situation in Lemma (2). We will look at some examples in this section, argue about why the measure μ_1 is senseful to be used and what parametrisations on lines could be helpful to actually calculate realisations for random lines equivalently to μ_1 . In the next chapter we'll define an Incremental Aggregate where we'll use our insights here to realise random lines. Note that every line $X \in A := A(2,1)$ has a form $X = X_{a,b} := \{a + tb \in \mathbb{R}^2 \mid t \in \mathbb{R}^2\}$ for some vectors $a, b \in \mathbb{R}^2$ with $b \neq (0,0)$. From now on for r > 0 and $x \in \mathbb{R}^2$ define $B_r(x) := \{ y \in \mathbb{R}^2 \mid d(x,y) \leq r \}$ and $B_r := B_r(0)$. Let furthermore X_1 be an isotropic random 1-flat through K_0 . Recap the definition of κ_j , which is the j-dimensional Lebesgue measure of the j-dimensional unit ball, for our use here $\kappa_0 = 1$, $\kappa_1 = 2$ and $\kappa_2 = \pi$.

Example 1. Let 0 < r < R, $K_0 := B_R$ and analogously $K := B_r$. Note that $K, K_0 \in \mathcal{K}^2$ and $K \subset K_0$. Then with Lemma (2) and Remark (3) (iii) we get

$$\mathbb{P}(X_1 \cap B_r) = \frac{V_1(B_r)}{V_1(B_R)} = \frac{\frac{1}{2}S_1(B_r)}{\frac{1}{2}S_1(B_R)} = \frac{2\pi r}{2\pi R} = \frac{r}{R}.$$

Example 2. CONTINUE

5.4 Easy attempt

In this paper we will discuss the case d=2 and q=1, hence the set of lines in \mathbb{R}^2 .

Definition 7. Let $K_0 \in \mathcal{K}^2$. Let $\gamma \sim \mathcal{U}([0,\pi))$ and for $\alpha \in [0,\pi)$ define $y_\alpha \sim \mathcal{U}(M_\alpha(K_0))$ where

$$M_{\alpha}(K) := \begin{cases} \{h \in \mathbb{R} \mid L_{\binom{0}{h}, \binom{1}{0}} \cap K \neq \emptyset\}, & \text{if } \alpha = 0\\ \{h \in \mathbb{R} \mid L_{\binom{h}{0}, \binom{\cos(\alpha)}{\sin(\alpha)}} \cap K \neq \emptyset\}, & \text{if } \alpha \in (0, \pi). \end{cases}$$

For $K \in \mathcal{K}^2$ define

$$\nu_{K_0}(K) := \int_{[0,\pi)} \mathbb{P}_{y_\alpha}(M_\alpha(K \cap K_0)) \mathbb{P}_\gamma(d\alpha).$$

Interpretation: $\nu_{K_0}(K)$ is the probability that a random line which intersects with K_0 also intersects with $K_0 \cap K$. Conjecture: $\nu_{K_0}(K) = \frac{\mu_1(K \cap K_0)}{\mu_1(K_0)}$ for $K, K_0 \in \mathcal{K}^2$ (μ_1 Gradenmaß).

Remark 5. Note that $M_{\alpha}(K) \in \mathcal{K}^1$ for all $K \in \mathcal{K}^2$ and $\alpha \in [0,\pi)$ (Proof). Proof rotation symmetry.

Example 3. Let 0 < r < R and $K_0 := B_R$ and analogously $K := B_r$. Note that $K, K_0 \in \mathcal{K}^2$ and $K \subset K_0$. Then by trigonometry we get

$$M_{\alpha}(K_0) = \begin{cases} [-R, R], & \text{if } \alpha = 0, \\ [-\frac{R}{\sin(\alpha)}, \frac{R}{\sin(\alpha)}], & \text{if } \alpha \in (0, \pi) \end{cases}$$

and analogously $M_{\alpha}(K)$. Finally we get

$$\nu_{K_0}(K) = \int_{[0,\pi)} \mathbb{P}_{y_{\alpha}}(M_{\alpha}(K \cap \mathcal{K}_0)) \mathbb{P}_{\gamma}(d\alpha)$$

$$= \int_{[0,\pi)} \frac{\lambda(M_{\alpha}(K))}{\lambda(M_{\alpha}(K_0))} \frac{d\alpha}{\lambda([0,\pi))}$$

$$= \frac{1}{\pi} \int_{[0,\pi)} \frac{2r}{2R} d\alpha = \frac{1}{\pi} \frac{r}{R} \int_{[0,\pi)} 1 d\alpha = \frac{r}{R}$$

This result makes sense considering the symmetries of the balls B_r and B_R and the relation of their diameters.

Example 4. Let $0 < r \le \frac{R}{\sqrt{2}}$, $K_0 := B_R$ as above and $K := [-r, r]^2$. Note that $K, K_0 \in \mathcal{K}^2$ and $K \subset K_0$. We get

$$M_{\alpha}(K) = \begin{cases} [-r, r], & \text{if } \alpha \in \{0, \frac{\pi}{2}\}, \\ [-r(1 + \frac{1}{tan(\alpha)}), \ r(1 + \frac{1}{tan(\alpha)})], & \text{if } \alpha \in (0, \pi) \setminus \{\frac{\pi}{2}\} \end{cases}$$

and finally

$$\nu_{K_0}(K) = \int_{[0,\pi)} \mathbb{P}_{y_\alpha}(M_\alpha(K)) \mathbb{P}_{\gamma}(d\alpha)$$

$$= \frac{1}{\pi} \int_{(0,\pi) \setminus \{\frac{\pi}{2}\}} \frac{r}{R} (\sin(\alpha) + \cos(\alpha)) d\alpha$$

$$= \frac{r}{R\pi} [-\cos(\alpha) + \sin(\alpha)]_0^{\pi} = \frac{r}{R\pi} (1+1) = \frac{2r}{R\pi}$$

Example 5. Let $K_0 := B_R$ and K := [-r, r] for some $0 < r \le R$. Note $K_0, K \in \mathcal{K}^2$ and $K \subset K_0$. Then

$$M_{\alpha}(K) = \begin{cases} \{0\}, & \alpha = 0, \\ [-r, r], & \alpha \in (0, \pi). \end{cases}$$

and finally

$$\nu_{K_0}(K) = \frac{1}{\pi} \int_{(0,\pi)} \frac{r}{R} sin(\alpha) d\alpha = \frac{2r}{R\pi}.$$

Remark 6. Only fair if K_0 symmetric.

6 Line Hitting Aggregate

In the following we will look at a process which is the approach of a simple approximation of external DLA on \mathbb{Z}^2 . The idea is to let particles move on straight lines coming from infinity and add to the cluster when hitting it. Obviously in most cases particles cannot move completely straight on \mathbb{Z}^2 . Therefore we will consider points in \mathbb{Z}^2 as the centers of unit squares and let the particles move on straight lines in the full plane \mathbb{R}^2 . We consider a line hitting a point in \mathbb{Z}^2 if and only if it intersects with its unit square as defined in the following.

Definition 8. Define

$$\mathbb{R}^{2}_{sq} := \{ [k - \frac{1}{2}, k + \frac{1}{2}] \times [l - \frac{1}{2}, l + \frac{1}{2}] \subset \mathbb{R}^{2} \mid k, l \in \mathbb{Z} \},$$
 (6.1)

note that $\mathbb{R}^2 = \bigcup_{s \in \mathbb{R}^2_{sq}} s$. The canonical function

$$sq: \mathbb{Z}^2 \to \mathbb{R}^2_{sq}, \quad (k,l) \to [k - \frac{1}{2}, k + \frac{1}{2}] \times [l - \frac{1}{2}, l + \frac{1}{2}]$$
 (6.2)

is bijective and intuitively identifies points in \mathbb{Z}^2 with squares in \mathbb{R}^2 , which is p is the center of square sq(p) for all $p \in \mathbb{Z}^2$. In the following when using a point $p \in \mathbb{Z}^2$ it will reference the point in \mathbb{Z}^2 or the corresponding square in \mathbb{R}^2 respecting the context. This bijection also naturally defines a graph structure on \mathbb{R}^2_{sq} , which is two squares $s_1, s_2 \in \mathbb{R}^2_{sq}$ form an edge if and only if $sq^{-1}(s_1)$ and $sq^{-1}(s_2)$ form an edge in \mathbb{Z}^2 . For the following context we say a line L hits a point $p \in \mathbb{Z}^2$ if and only if $L \cap sq(p) \neq \emptyset$.

BILD Linie durch squares "hitting"

Definition 9. Geradenmaß μ_0

Definition 10. Let $L = L_{a,b} \in \mathcal{L}$ be a line. For a finite set $A \in \mathcal{P}_f$ we define

$$L_A := \{ p \in A \mid L \text{ hits } p \}$$

which is the subset of points in A are hit by the line L hits. For the following we suppose $L_A \neq \emptyset$. We want to define a total ordered relation $<_{line}$ on L_A . We choose two points $(x_1, x_2), (y_1, y_2) \in L_A$ and devide the definition of a relation into four cases, which are the line going from left-bottom to right-top, left-top to right-bottom, parallel to the x-axis and parallel to the y-axis. Write $b = (b_1, b_2)$.

Case 1: L is parallel to the x-axis \Leftrightarrow $b_2 = 0$

$$(x_1, x_2) <_{line} (y_1, y_2) \quad :\Leftrightarrow \quad x_1 < y_1$$

Case 2: L is parallel to the y-axis \Leftrightarrow $b_1 = 0$

$$(x_1, x_2) <_{line} (y_1, y_2) :\Leftrightarrow x_2 < y_2$$

Case 3: L is going from left-bottom to right-top $\Leftrightarrow b_1b_2 > 0$

$$(x_1, x_2) <_{line} (y_1, y_2)$$
 : \Leftrightarrow
$$\begin{cases} x_1 < y_1, & \text{if } x_1 \neq y_1, \\ x_2 < y_2, & \text{if } x_1 = y_1. \end{cases}$$

Case 4: L is going from left-top to right-bottom \Leftrightarrow $b_1b_2 < 0$

$$(x_1, x_2) <_{line} (y_1, y_2)$$
 : \Leftrightarrow
$$\begin{cases} x_1 < y_1, & \text{if } x_1 \neq y_1, \\ x_2 > y_2, & \text{if } x_1 = y_1. \end{cases}$$

It is easy to see that this well-defines a relation on L_A . In the following we will quickly proove that this relation is totally ordered.

Lemma 3. For a line $L = L_{a,b} \in \mathcal{L}$ and $A \in \mathcal{P}_f$ with $L_A \neq \emptyset$ the relation $<_{line}$ on L_A is totally ordered.

Proof. We will only proove the case where L is going from left-bottom to right-top, which is Case 3 of the definition. In this case we have $b_1b_2 > 0$. Note, that the proof for Case 4 will work very similair. And in the case of L being parallel to one of the axes (Case 1 or 2), all properties for a totally ordered relation follow directly from the totally ordered relation < on \mathbb{R} . So let $b_1b_2 > 0$.

Antisymmetry: For antisymmetry let $(x_1, x_2) <_{line} (y_1, y_2)$ and $(y_1, y_2) <_{line} (x_1, x_2)$. Suppose $x_1 \neq y_1$, then $x_1 < y_1$ and $y_1 < x_1$, therefore $x_1 = y_1$ by antisymmetry of the standard order < in \mathbb{R} , a contradiction, hence $x_1 = y_1$. But then we have $x_2 < y_2$ and $y_2 < x_2$ and therefore also $x_2 = y_2$.

Transitivity: For transitivity let $(x_1, x_2) <_{line} (y_1, y_2)$ and $(y_1, y_2) <_{line} (z_1, z_2)$. We find four cases. In case $x_1 \neq y_1$ and $y_1 \neq z_1$ we get $x_1 < z_1$ by transitivity of <, hence $(x_1, x_2) <_{line} (z_1, z_2)$. In case $x_1 \neq y_1$ and $y_1 = z_1$ we get $x_1 < y_1 = z_1$, therefore $(x_1, x_2) <_{line} (z_1, z_2)$. In case $x_1 = y_1$ and $y_1 \neq z_1$ we get $x_1 = y_1 < z_1$, similair as the last case. In the last case $x_1 = y_1 = z_1$ we get $x_2 < y_2$ and $y_2 < z_2$ and again by transitivity of < we get $x_2 < z_2$, hence $(x_1, x_2) <_{line} (z_1, z_2)$ again.

Connexity: Connexity is given since for any two points $(x_1, x_2), (y_1, y_2) \in L_A$ we have either $x_1 \neq y_1$ or $x_1 = y_1$ and therefore either $(x_1, x_2) <_{line} (y_1, y_2)$ or $(y_1, y_2) <_{line} (x_1, x_2)$.

Remark 7. The relation $<_{line}$ on L_A basically orders the hitpoints of a line L with a finite set A from left to right (or bottom to top in case of a line parallel to the y-axis). This order allows us to identify the outest hitting points of A by L. This means when moving on a line L facing A this order allows us to know where in A the line L hits first when "entering" A and where it hits last when "leaving" A which will be the two points $min_{<_{line}}L_A$ and $max_{<_{line}}L_A$ (or the other way around).

Definition 11. Random Line Hitting Distribution

Choose $A \in \mathcal{P}_f$. We define a distribution μ_A on \mathbb{Z}^2 as in the following. Let $L = L_{a,b}$ be a random line according to the line measure μ_0 with the condition that L hits A. Then define μ_A with distribution $\mu_A \sim U(\{min_{<_{line}}L_A, max_{<_{line}}L_A\})$, which chooses uniformly an element out of $\{min_{<_{line}}L_A, max_{<_{line}}L_A\}$. We call this distribution the Random Line Hitting Distribution (of A).

Definition 12. Line Hitting Aggregate

Incremental Aggregate with the Random Line Hitting Distribution as its distribution we will call here *Line Hitting Aggregate*, short *LHA*.

7 Questions

 $\mathcal{K}' = ?$

References

- $[1]\,$ N. Henze. $Ma\beta$ und Wahrscheinlichkeitstheorie (Stochastik II). Karlsruher Institut für Technologie, Karlsruhe, 2010
- [2] Daniel Hug, Günter Last, Steffen Winter. Stochastic Geometry, Lecture Notes (summer term 2020). Institute of Technologie, Karlsruhe

Erklärung

Hiermit versichere ich, dass ich diese Arbeit selbständig verfasst und keine anderen als die angegebenen Quellen und Hilfsmittel benutzt, die wörtlich oder inhaltlich übernommenen Stellen als solche kenntlich gemacht und die Satzung des Karlsruher Instituts für Technologie zur Sicherung guter wissenschaftlicher Praxis in der jeweils gültigen Fassung beachtet habe.

Karlsruhe, den 10. März 2020