# Exact asymptotic expressions for local clustering in hyperbolic random graphs

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#### Abstract

Pim: The abstract will be written at the end.

# Contents

1	Introduction and results	3
	1.1 Motivation	3
	1.2 Outline of the paper	4
	1.3 Hyperbolic random graphs	4
	1.4 Clustering	4
	1.5 Main results	6
	1.5.1 Local clustering coefficient	6
	1.5.2 Local clustering function	7
	1.6 Simulations	ç
	1.0 Dillutations	
2	Overview of the proof strategy	11
	2.1 Finite box model	12
	2.2 Coupling the hyperbolic model to the finite box model	12
	2.3 Infinite limit model	14
	2.4 From the finite to the infinite model	16
	2.5 Proof of the main results	16
_		
3	Concentration of heights for nodes with degree k	19
	3.1 Concentration argument for the infinite model	19
	3.2 Average degree in the Hyperbolic graph	21
	3.3 Average degree in the finite box model	23
	3.4 Concentration argument for Hyperbolic and finite box models	24
4	Clustering in $G_{\mathcal{P}}(\alpha, \nu)$	26
-	4.1 Degree distribution in $G_{\mathcal{P}}(\alpha, \nu)$	27
	4.2 Asymptotic behavior of $c_{\infty}(k)$	28
	4.3 Analyzing $\Delta_{\mathcal{P}}(y)$ , an overview	29
	4.4 Triangle probability for nodes at given heights	30
	4.5 Computing $\Delta_{\mathcal{P}}(y_0)$	32
	4.6 Exact expressions for the local clustering coefficient and function, integrating $\Delta_{\mathcal{P}}(y)$	
<b>5</b>	From $G_{\mathcal{P},n}(\alpha,\nu)$ to $G_{\mathcal{P}}(\alpha,\nu)$ (Proving Proposition 2.7)	44
	5.1 Comparing triangles between $G_{\mathcal{P}}(\alpha,\nu)$ and $G_{\mathcal{P},n}(\alpha,\nu)$	45
	5.2 Counting missing triangles	49
6	Concentration for $c_{\mathcal{P},n}(k)$ (Proving Proposition 2.6)	56
	6.1 The main contribution of triangles $\dots \dots \dots \dots \dots \dots \dots \dots \dots \dots$	
	6.2 Joint neighborhoods and degrees in $G_{\mathcal{P},n}(\alpha,\nu)$	
	6.3 Concentration for main triangle contribution $\dots$	67
	0.5 Concentration for main triangle contribution	01
7	Equivalence for local clustering in hyperbolic and Poissonized random graph	72
	7.1 Some results on the hyperbolic geometric graph	73
	7.2 Equivalence clustering $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$ and $G_{\mathcal{P},n}(\alpha,\nu)$	74
	7.3 Coupling $G_{\mathbb{H},n}$ to $G_{\widetilde{\mathbb{H}},n}$	95
A	Meijer's G-function	98
R	Some results for random variables	99

## 1 Introduction and results

#### 1.1 Motivation

Hyperbolic random graphs were suggested as a suitable model for complex networks by Krioukov et al. [17], exhibiting the three main characteristics commonly found in complex networks:

- 1) Broad degree distribution (power-law/scale-free),
- 2) Strong clustering (community structure),
- 3) Small path lengths (small world phenomenon).

Indeed, in their seminal paper they showed that these graphs have a power-law degree distribution and exhibit strong clustering, while Bringmann et al. [5] showed that hyperbolic random graphs have doubly logarithmic shortest path lengths. Many other results regarding hyperbolic random graphs have since been established: for instance the existence of efficient routing algorithms [6], the size of the largest component [4], [11], [More?] and the number of cliques and the largest clique [3].

The aim of this paper is to study local clustering in hyperbolic random graphs. The first rigorous mathematical analysis of the local clustering coefficient was done by Gugelmann et al. [14]. They show [14, Theorem 2.1] that the local clustering coefficient is concentrated around its expectation which is shown to be  $\Theta(1)$  as the number of vertices tends to infinity. In particular this result implies that the local clustering coefficient is asymptotically bounded away from zero. The convergence of this coefficient was not proven. In contrast, the global clustering coefficient was shown [7] to converge in probability to some constant which can be explicitly stated as an integral expression, see Theorem 1.2 in [7]. The authors mention, however, that their analysis needs significant modification to be able to deal with convergence of the local clustering coefficient.

In addition to the clustering coefficients, an important clustering measure that is often studied is the local clustering function c(k). This function computes for any value of k the average of the local clustering coefficient over all vertices of degree k. A general expression of this function for hyperbolic random graphs is given in [17, Equation (59)]. The authors conjecture that as k tends to infinity, c(k) decays as  $k^{-1}$ , which they observe (Figure 8 in [17]) in experiments on the infrastructure of the Internet obtained in [8]. However, despite the importance of the local clustering function and these interesting observations, its behavior in hyperbolic random graphs had not been completely determined and the following crucial questions regarding clustering in hyperbolic random graphs remained open so far:

- 1) Does the local clustering coefficient converge, and if so, what is the limit?
- 2) What is the limit of the local clustering function and how does it scale with the degree?

In this work we resolve these important open questions. We obtain the asymptotic scaling of c(k) as  $k \to \infty$ , including the leading constant, as well as an exact expression, in terms of known special functions, of the point-wise limit of the local clustering function as the number of vertices tends to infinity. Interestingly, the scaling of c(k) depends on the exponent of the degree distribution and is only  $k^{-1}$  when this exponent exceeds 5/2. For values less than 5/2 the scaling is  $k^{-s}$  where the value of s depends on the degree distribution exponent. Finally, our analysis allows us to also prove a convergence result for the local clustering coefficient where the limit can again be explicitly expressed in terms of known special functions.

**Pim:** I recall that Júlia told me that the results from [16] imply that the local clustering coefficient converges, although they do not mention it in the paper. Should we added a comment related to this?

<sup>&</sup>lt;sup>1</sup>Note that in [14] this is called the global clustering coefficient. However, since this term is more often associated in the literature with the density of triangles compared to the number of paths of length 2, we use the term local clustering coefficient as is done, for instance, in [7].

Markus: Yes, I think this would probably be good. Either after the sentence 'the convergence of this coefficient was not proven' add something like, as you say, the results form .. imply convergence, although not specifically mentioned there. Or drop that sentence about that the convergence was not shown and also rephrase the sentence in 1, to just what is the limit. It should just be clear to the reader that we are not claiming the credit for the convergence itself, but mostly for finding the exact limit (in an analytic expression) and with a very strong sense of convergence. So, let's better emphasize those last two points and hope that they are good enough.

## 1.2 Outline of the paper

In the next two subsections 1.3 and 1.4 of the introduction, we give the definitions of the hyperbolic random graph and of the local clustering coefficient and function as used in this paper. After this we present our main results in Section 1.5 and discuss several insights that can be obtained from them and in Section 1.6 show simulations which confirm these results. Section 2 contains a detailed high level outline of the proofs of our main results, split up into different propositions. The proofs of these propositions can be found in the last four sections. Section 3 contains a crucial technical result that will be used in the other sections. Finally, the Appendix contains a few general results for the hyperbolic random graph and a small section on Meijer's G-function.

## 1.3 Hyperbolic random graphs

The hyperbolic plane is an infinite 2-dimensional manifold with constant negative curvature. Many different representations of the hyperbolic plane exist and we refer to [1] [15] [2] for an introduction to hyperbolic geometry. We will work with the *native representation* of the hyperbolic plane which takes the elements of  $\mathbb{R}^2$  in polar coordinates  $(r, \theta)$  as the underlying set of points and where distances are determined by the hyperbolic law of cosines.

Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and define  $R_n = 2\log(n/\nu)$ . Then the hyperbolic random graph  $G_{\mathbb{H},n}(\alpha,\nu)$  is defined as follows:

1. The vertex set if given by n points  $u_1, \ldots, u_n$  denoted in polar coordinates  $(r_i, \theta_i)$ , where the angular coordinate  $\theta$  is chosen uniformly from  $(-\pi, \pi]$  while the radial coordinate r is sampled independently according to the cumulative distribution function

$$F_{n,\alpha,\nu}(r) = \begin{cases} 0 & \text{if } r < 0\\ \frac{\cosh(\alpha r) - 1}{\cosh(\alpha R_n) - 1} & \text{if } 0 \le r \le R_n\\ 1 & \text{if } r > R_n \end{cases}$$
(1)

2. Any two vertices  $u_i = (r_i, \theta_i)$  and  $u_j = (r_j, \theta_j)$  are adjacent if and only if  $d_{\mathbb{H}}(u_i, u_j) \leq R_n$ , where  $d_{\mathbb{H}}$  denotes the distance in the hyperbolic plane, i.e.

$$\cosh(r_i)\cosh(r_i) - \sinh(r_i)\sinh(r_i)\cos(|\theta_i - \theta_i|_{2\pi}) \le \cosh(R_n),$$

as follows from the hyperbolic law of cosines.

Figure 1 shows an example of  $G_{\mathbb{H},n}(\alpha,\nu)$ .

#### 1.4 Clustering

Clustering measures for networks consider the fraction of triangles (triples of connected vertices) in the network. For instance, for a simple graph G, with vertex set V(G) and edge set E(G), denote by  $T_G$  and  $\Lambda_G$ , respectively, the total number of triangles and the total number of paths of length two in G. Then its global clustering coefficient is defined as

$$c_G = \frac{3T_G}{\Lambda_G}.$$

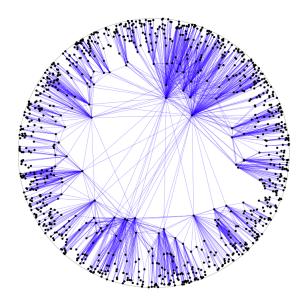


Figure 1: Example of a Hyperbolic Random Graph  $G_{\mathbb{H},n}(\alpha,\nu)$  with  $\alpha=0.9, \nu=0.2$  and n=5000.

A different concept for clustering is defined for each vertex and by taking averages also for the entire graph as well as for all vertices with a specified degree: the local clustering coefficient of a vertex  $v \in V(G)$  is a real number between zero and one for the extent to which the neighborhood of v resembles a clique. If the vertex v has  $k \geq 2$  neighbors, there are  $\binom{k}{2}$  possible edges between them and its local clustering coefficient is the quotient of the number of these pairs that constitute an existing edge in the graph divided by  $\binom{k}{2}$ . If the vertex v has no or only one neighbor, its clustering coefficient is set to zero. The (average) local clustering coefficient of the graph is the average over the clustering coefficients of all vertices. The local clustering function maps a natural number k to the average over the clustering coefficients of all vertices with degree k if there are vertices with degree k and zero otherwise.

To introduce the notations for these definitions, let  $D_G(v)$  denote the degree of vertex v and  $N_G(k)$  the number of vertices with degree k in the graph G. In addition let

$$T_G(v, v_1, v_2) = \mathbb{1}_{\{(v, v_1) \in E\}} \mathbb{1}_{\{(v, v_2) \in E\}} \mathbb{1}_{\{(v_1, v_2) \in E\}}$$

be the indicator that  $v, v_1$  and  $v_2$  form a triangle and write

$$T_G(v) = \sum_{v_1, v_2 \in V(G)} T_G(v, v_1, v_2), \tag{2}$$

to denote the number of triangles in which node v participates. Then the local clustering coefficient is given by

$$c_G = \frac{1}{|V(G)|} \sum_{v \in V(G)} \frac{T_G(v)}{\binom{D_G(v)}{2}}.$$

However, since the local clustering coefficient assigns just one value to the whole network, representing its triangular structure, it is unable to characterize local structural properties involving triangles. The local clustering function, on the other hand, measures the fraction of triangles to which vertices of a given degree belong, compared to the maximum number of triangles in which they could participate [22, 21]. It describes the triangular structure of vertices in the networks based on their degree and gives a more detailed look at the overall structure of the network. The formal definition of the *local clustering function* is

$$c_G(k) = \begin{cases} \frac{1}{N_G(k)} \sum_{v \in V(G)} \mathbb{1}_{\{D_G(v) = k\}} \frac{T_G(v)}{\binom{k}{2}} & \text{if } N_G(k) \ge 1\\ 0 & \text{else.} \end{cases}$$
(3)

Remark 1.1 (Notational convention). In the remainder of this paper we will compare the local clustering function and many other characteristics between several different graph models. To make notation less cluttered we will often use a unique subscript to identify the graph with respect to which the specific property refers instead of the full graph description. For instance, we shall write  $c_{\mathbb{H},n}(k)$  to denote  $c_{G_{\mathbb{H},n}(\alpha,\nu)}(k)$  and similar,  $D_{\mathbb{H},n}(u)$  for  $D_{G_{\mathbb{H},n}(\alpha,\nu)}(u)$ . For the infinite model we will use the subscript  $\infty$ .

#### 1.5 Main results

We are now ready to state our main results for the clustering coefficient and local clustering function in the hyperbolic random graph. When the degree k is a growing function of n we are able to exactly compute the asymptotic behavior of  $c_{\mathbb{H},n}(k)$ .

The results are obtained by coupling the hyperbolic random graph to an infinite random graph  $G_{\mathcal{P}}(\alpha,\nu)$ , which we define in Section 2.3, and show that the limit of the local clustering coefficient and function for the hyperbolic random graph are given by those for the infinite model.

We let B(a,b) denote the beta-function and  $B^-(x,a,b)$  the lower incomplete beta-function. We also write  $\Gamma(z)$  for the Gamma function,  $\Gamma^+(q,z)$  for the incomplete Gamma function and define  $\Gamma^*(q,z) := \Gamma^+(1+q,z) + \Gamma^+(q,z)$ . Finally, we write U(a,b,z) for the hypergeometric U-function (also called Tricomi's confluent hypergeometric function), which for  $a,b,z\in\mathbb{C},\,b\notin\mathbb{Z}_{\leq 0}$ ,  $\mathrm{Re}(a),\mathrm{Re}(z)>0$  has the integral representation

$$U(a,b,z) = \frac{1}{\Gamma(a)} \int_0^\infty e^{-zt} t^{a-1} (1+t)^{b-a-1} dt,$$

see [10, p.255 Equation (2)], and let  $G_{p,q}^{m,\ell}\left(z \middle| \mathbf{a} \right)$  denote Meijer's G-Function [19], see Appendix A for more details.

#### 1.5.1 Local clustering coefficient

Our first result shows that the local clustering coefficient of the hyperbolic random graph converges in expectation to a constant  $c_{\infty}$ , which we can explicitly write down in terms of the special functions mentioned above.

**Theorem 1.1** (Limit for local clustering coefficient in  $G_{\mathbb{H},n}(\alpha,\nu)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ , and  $\xi_{\alpha,\nu} = \frac{4\alpha\nu}{\pi(2\alpha-1)}$ . Then,

$$\lim_{n \to \infty} \mathbb{E}\left[|c_{\mathbb{H},n} - c_{\infty}|\right] = 0,$$

where  $c_{\infty}$  is defined for  $\alpha \neq 1$  as

$$\begin{split} c_{\infty} &= \frac{2 + 4\alpha + 13\alpha^2 - 34\alpha^3 - 12\alpha^4 + 24\alpha^5}{16(\alpha - 1)^2\alpha(\alpha + 1)(2\alpha + 1)} + \frac{2^{-1 - 4\alpha}}{(\alpha - 1)^2} \\ &\quad + \frac{(\alpha - 1/2)(B(2\alpha, 2\alpha + 1) + B^-(1/2; 1 + 2\alpha, -2 + 2\alpha))}{2(\alpha - 1)(3\alpha - 1)} \\ &\quad + \frac{\xi_{\alpha,\nu}^{2\alpha}\Gamma^*(-2\alpha, \xi_{\alpha,\nu})}{4(\alpha - 1)} + \frac{\xi_{\alpha,\nu}^{2\alpha+2}\alpha(\alpha - 1/2)^2\Gamma^*(-2\alpha - 2, \xi_{\alpha,\nu})}{2(\alpha - 1)^2} \\ &\quad - \frac{\xi_{\alpha,\nu}^{2\alpha+1}\alpha(2\alpha - 1)\Gamma^*(-2\alpha - 1, \xi_{\alpha,\nu})}{(\alpha - 1)} - \frac{\xi_{\alpha,\nu}^{6\alpha-2}2^{-4\alpha}(3\alpha - 1)\Gamma^*(-6\alpha + 2, \xi_{\alpha,\nu})}{(\alpha - 1)} \\ &\quad - \frac{\xi_{\alpha,\nu}^{6\alpha-2}(\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha)\Gamma^*(-6\alpha + 2, \xi_{\alpha,\nu})}{(\alpha - 1)} \\ &\quad - \frac{e^{-\xi_{\alpha,\nu}}\Gamma(2\alpha + 1)\left(U(2\alpha + 1, 1 - 2\alpha, \xi_{\alpha,\nu}) + U(2\alpha + 1, 2 - 2\alpha, \xi_{\alpha,\nu})\right)}{4(\alpha - 1)} \end{split}$$

$$+\frac{\xi_{\alpha,\nu}^{6\alpha-2}\Gamma(2\alpha+1)\left(G_{2,3}^{3,0}\left(\xi_{\alpha,\nu}\left|\frac{1,3-2\alpha}{3-4\alpha,-6\alpha+2,0}\right)+G_{2,3}^{3,0}\left(\xi_{\alpha,\nu}\left|\frac{1,3-2\alpha}{3-4\alpha,-6\alpha+3,0}\right)\right)}{4(\alpha-1)}$$

and for  $\alpha = 1$  as

$$c_{\infty} = \frac{575 - 12\pi^2}{576} + \frac{\eta^4 (7 + \pi^2) \Gamma^* (-4, \eta)}{4}$$
$$- \frac{1}{2} \int_0^1 (1 - 4z + 3z^3) \log(1 - z) (z + \eta) e^{-\eta/z} dz$$
$$- \int_0^1 \text{Li}_2(z) (z^3 + \eta z^2) e^{-\eta/z} dz,$$

with  $\eta = 4\nu/\pi$  and  $\text{Li}_2(z) = \sum_{t=1}^{\infty} z^t/t^2$ , the dilogarithm function<sup>2</sup>.

#### 1.5.2 Local clustering function

For the local clustering function we also obtain convergence in expectation to a function  $c_{\infty}(k)$  which can be explicitly stated using the special functions.

**Theorem 1.2** (Limit for local clustering function in  $G_{\mathbb{H},n}(\alpha,\nu)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ ,  $\xi = \frac{4\alpha\nu}{\pi(2\alpha-1)}$  and  $(k_n)_{n\geq 1}$  be any positive sequence, possibly constant, such that  $k_n \geq 2$  and  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then,

$$\lim_{n \to \infty} \mathbb{E}\left[ \left| \frac{c_{\mathbb{H},n}(k_n)}{c_{\infty}(k_n)} - 1 \right| \right] = 0,$$

where the function  $c_{\infty}(k)$  is defined for  $\alpha \neq 1$  as

$$\begin{split} c_{\infty}(k) = & \frac{1}{8\alpha(\alpha-1)\Gamma^{+}(k-2\alpha,\xi)} \left( -\Gamma^{+}(k-2\alpha,\xi) - 2\frac{\alpha(\alpha-1/2)^{2}\xi^{2}\Gamma^{+}(k-2\alpha-2,\xi)}{(\alpha-1)} \right. \\ & + 8\alpha(\alpha-1/2)\xi\Gamma^{+}(k-2\alpha-1,\xi) \\ & + 4\xi^{4\alpha-2}\Gamma^{+}(k-6\alpha+2,\xi) \left( \frac{2^{-4\alpha}(3\alpha-1)}{(\alpha-1)} + (\alpha-1/2)B^{-}(1/2;1+2\alpha,-2+2\alpha) \right) \\ & + \xi^{k-2\alpha}\Gamma(2\alpha+1)e^{-\xi}U(2\alpha+1,1+k-2\alpha,\xi) \\ & - \xi^{4\alpha-2}\Gamma(2\alpha+1)G_{2,3}^{3,0} \left( \frac{1,3-2\alpha}{3-4\alpha,-6\alpha+k+2,0} \right| \xi \right) \right) \end{split}$$

and for  $\alpha = 1$  as

$$c_{\infty}(k) = \frac{9\eta^{3}}{2k!} \Gamma^{+}(k-3,\eta) - \frac{\xi_{\alpha,\nu}^{4}}{k!} \frac{7+\pi^{2}}{4} \Gamma^{+}(k-4,\eta)$$

$$+ \frac{\eta^{k}}{2k!} \int_{0}^{1} (1-4z+3z^{2}) \ln(1-z) z^{1-k} e^{-\eta/z} dz$$

$$+ \frac{\eta^{k}}{k!} \int_{0}^{1} z^{3-k} \operatorname{Li}_{2}(z) e^{-\eta/z} dz,$$

with  $\eta = 4\nu/\pi$  and  $\text{Li}_2(z) = \sum_{t=1}^{\infty} z^t/t^2$ , the dilogarithm function.

<sup>&</sup>lt;sup>2</sup>Note that the integrals in the expression for  $c_{\infty}$  for  $\alpha=1$  exists: for the first one note that  $1-4z+3z^2=(1-z)(1-3z)$ , so the integrand can be bounded by  $C(1-z)\log(1-z)$  on [0,1) for some constant C, which can be continued continuously to the compact interval [0,1] by noting that the limit for  $z\to 1$  is zero, so the integrand is bounded on a bounded domain and hence, this integral is finite; for the second integral note that  $\text{Li}_2(z)$  is bounded by  $\text{Li}_2(1)$  on [0,1], which is a series with well-known finite limit, so again the integrand is bounded on a bounded domain and hence the second integral is also finite.

From the expression for  $c_{\infty}(k)$  we obtain its asymptotic behavior as  $k \to \infty$ . For this we first define, for any  $\frac{1}{2} < \alpha < \frac{3}{4}$ ,

$$C_{\alpha} = \frac{2^{-4\alpha - 1}(3\alpha - 1)}{\alpha(\alpha - 1)^2} + \frac{\alpha - \frac{1}{2}}{2(\alpha - 1)\alpha}B^{-}(\frac{1}{2}, 2\alpha + 1, 2\alpha - 2) - \frac{1}{4(\alpha - 1)}B(2\alpha, 3\alpha - 4). \tag{4}$$

Moreover, to simplify the statement we define the scaling function

$$s_{\alpha}(k) = \begin{cases} k^{4\alpha - 2} & \frac{1}{2} < \alpha < \frac{3}{4}, \\ \frac{k}{\log(k)} & \alpha = \frac{3}{4}, \\ k & \alpha > \frac{3}{4}. \end{cases}$$
 (5)

We now have the following result, where the constant  $C_{\alpha}$  emerges when we consider the local clustering function for  $\frac{1}{2} < \alpha < \frac{3}{4}$ .

**Theorem 1.3** (Asymptotic behavior of local clustering function limit). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ . Then,

$$\lim_{k \to \infty} \frac{c_{\infty}(k)}{s_{\alpha}(k)} = \begin{cases} C_{\alpha} \left(\frac{4\alpha\nu}{\pi(2\alpha-1)}\right)^{4\alpha-2} & \text{if } \frac{1}{2} < \alpha < \frac{3}{4}, \\ \frac{3\nu}{\pi} & \text{if } \alpha = \frac{3}{4}, \\ \frac{8\alpha\nu}{\pi(4\alpha-3)} & \text{if } \alpha > \frac{3}{4}, \end{cases}$$

with  $C_{\alpha}$  as defined in (4).

The following is an immediate consequence of Theorem 1.2 and Theorem 1.3.

Corollary 1.4 (Asymptotic behavior of local clustering function in  $G_{\mathbb{H},n}(\alpha,\nu)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ ,  $(k_n)_{n\geq 1}$  be any positive sequence such that  $k_n \to \infty$  and  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$  and  $s_{\alpha}(k)$  defined as in (5). Then, as  $n \to \infty$ ,

$$\frac{c_{\mathbb{H},n}(k_n)}{s_{\alpha}(k_n)} \stackrel{L^1}{\to} \begin{cases} C_{\alpha} \left(\frac{4\alpha\nu}{\pi(2\alpha-1)}\right)^{4\alpha-2} & \text{if } \frac{1}{2} < \alpha < \frac{3}{4}, \\ \frac{6\nu}{\pi} & \text{if } \alpha = \frac{3}{4}, \\ \frac{8\alpha\nu}{\pi(4\alpha-3)} & \text{if } \alpha > \frac{3}{4}, \end{cases}$$

where  $\xrightarrow{L^1}$  denotes convergence in expectation.

**Markus:** Are you sure all constants are correct? I thought for  $\alpha = 3/4$  it might be  $6\nu/\pi$ . But if you are sure, you can remove this comment of course. **Pim:** You might be right. I have updated it and we will later check if you were right.

This result completely characterizes the asymptotic behavior of the local clustering function in Hyperbolic Random Graphs. In particular we observe that the conjectured scaling of  $k^{-1}$  from [17] only occurs when  $\alpha > 3/4$ , or equivalently, when the exponent of the pdf of the degree distribution is larger than 5/2.

A major part of this paper is dedicated to prove the convergence result in Theorem 1.2, which is based on a sequence of subsequent results for the local clustering function in related random graph models and Theorem 1.3. The exact flow of the argument is explained in Section 2. The proof for the convergence result in Theorem 1.2, using these results, can be found in Section 2.5. Here we also give the proof of the convergence result in Theorem 1.1. Another major part of this paper is the exact computation of the local clustering coefficient and function limit  $c_{\infty}$  and  $c_{\infty}(k)$ , which involves careful computations of several involved integrals. This is done in Section 4, where we also prove Theorem 1.3.

We end this section with some important observations regarding local clustering in hyperbolic random graphs.

Pim: Populate these paragraphs

Local clustering function for growing versus fixed degrees Markus: I'm currently not sure what we should comment here because now Thm 1.2 does cover both cases and the asymptotics in 1.4 appear as a very natural corollary.

However, if we can, then it would be interesting to remark that there is this phase transition in  $\alpha$  which appears when the power-law exponent is  $2.5 = \frac{5}{2}$  and it would be cool if we could give a brief intuitive reason for that or mention that this phase transition point has also been observed in other contexts/models etc.

**Uniform convergence** Our results for the local clustering function in particular imply uniform convergence of  $c_{\mathbb{H},n}(k)$  for all  $3 \le k \le a_n$  where  $a_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . To see this let

$$b_n = \arg\max_{3 \le k \le a_n} \mathbb{E}\left[\left|\frac{c_{\mathbb{H},n}(k)}{c_{\infty}(k)} - 1\right|\right].$$

Then  $b_n \leq a_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$  and therefore by Theorem 1.2

$$\lim_{n\to\infty}\max_{3\leq k\leq a_n}\mathbb{E}\left[\left|\frac{c_{\mathbb{H},n}(k)}{c_{\infty}(k)}-1\right|\right]=\lim_{n\to\infty}\mathbb{E}\left[\left|\frac{c_{\mathbb{H},n}(b_n)}{c_{\infty}(b_n)}-1\right|\right]=0.$$

The same is true for the result in Corollary 1.4.

Maximum scaling for  $k_n$  is  $n^{\frac{1}{2\alpha+1}}$  All our results for clustering in the hyperbolic random graph are valid for any sequence  $k_n$  such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Although one would like to have results for any sequence  $k_n \leq n$ , it turns out that  $n^{1/(2\alpha+1)}$  is the optimal scaling for which Theorem 1.1 can be true. To see why this is the case note that by definition of the local clustering function (3) we have that  $c_{\mathbb{H},n}(k_n) = 0$  if  $N_{\mathbb{H},n}(k_n) = 0$ . Hence, it follows by Markov's inequality that for any positive function f

$$\mathbb{E}\left[\left|\frac{c_{\mathbb{H},n}(k_n)}{f(k_n)} - 1\right|\right] \ge \mathbb{P}\left(N_{\mathbb{H},n}(k_n) = 0\right) \ge 1 - \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right].$$

We shall later establish (see Lemma 2.8) that  $\mathbb{E}[N_{\mathbb{H},n}(k_n)] = \Theta(nk_n^{-(2\alpha+1)})$ . Therefore if  $k_n$  is such that  $k_n^{-(2\alpha+1)}n$  tends to zero as  $n \to \infty$  we have that

$$\lim_{n\to\infty} \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right] = 0$$

and hence

$$\lim_{n\to\infty}\mathbb{E}\left[\left|\frac{c_{\mathbb{H},n}(k_n)}{f(k_n)}-1\right|\right]\geq \lim_{n\to\infty}1-\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]=1\neq 0,$$

for any positive function f. This implies that we cannot expect a result like that of Theorem 1.1 to hold as soon as  $k_n$  is not  $o\left(n^{\frac{1}{2\alpha+1}}\right)$ .

## 1.6 Simulations

The simulations of this section (see Figures 2, 3 and 4) confirm the formulas from the result section. The simulations were obtained by generating the hyperbolic random graph for a given choice of the parameters and number of repetitions and then taking the average over all simulation instances.

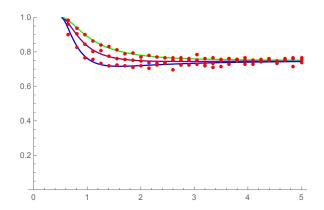


Figure 2: Simulation of  $c_{\mathbb{H},n}(k_n)$  for  $k_n=2$ , for  $\alpha$  varying from 0.5 to 5 on the horizontal axis and for  $\nu=\frac{1}{2}$  (blue),  $\nu=1$  (purple),  $\nu=2$  (green); simulations (red dots) with n=1000 and 20 repetitions.

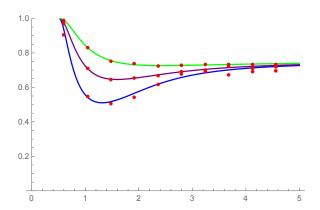


Figure 3: Simulation of  $c_{\mathbb{H},n}(k_n)$  for  $k_n=4$ , for  $\alpha$  varying from 0.5 to 5 on the horizontal axis and for  $\nu=\frac{1}{2}$  (blue),  $\nu=1$  (purple),  $\nu=2$  (green); simulations (red dots) with n=10000 and 20 repetitions.

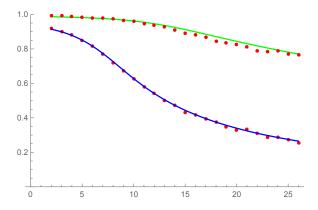


Figure 4: Simulation of  $c_{\mathbb{H},n}(k_n)$  for  $k_n$  varying from 2 to 26 on the horizontal axis, for  $\nu=2$  and  $\alpha=0.6$  (green) and  $\alpha=0.9$  (blue); simulations (red dots) with n=10000 and 20 repetitions.

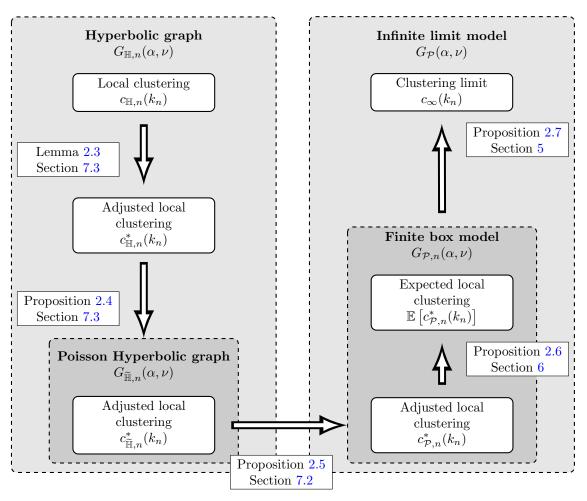


Figure 5: Overview of the proof strategy for Theorem 1.2.

## 2 Overview of the proof strategy

The key result in this paper is Theorem 1.2. In particular, it is the key ingredient in the proofs of Theorem 1.1 and Theorem 1.3. Therefore, in this section we first give a detailed overview of the structure for the proof of Theorem 1.2. The proof itself, based on intermediate propositions, can be found in Section 2.5. Here we also prove Theorem 1.1. The proof of Theorem 1.3 can be found in Section 4 where we also derive the exact expressions for  $c_{\infty}$  and  $c_{\infty}(k)$ .

Figure 5 shows a schematic overview of the proof of Theorem 1.2 based on the different propositions described below, plus the sections in which theses propositions are proved.

The main idea behind the proof of Theorem 1.2 is to couple the hyperbolic graph  $G_{\mathbb{H},n}(\alpha,\nu)$  with a finite subgraph  $G_{\mathcal{P},n}(\alpha,\nu)$  of an infinite graph  $G_{\mathcal{P}}(\alpha,\nu)$  whose nodes are given by a Poisson Point Process (see Section 2.3). The infinite graph will then yield the limit expressions for the local clustering coefficient and function. A similar approach is used in [11] to analyze the size of the largest component in the hyperbolic model and in [16] to analyze explosion times in a more general class of models. The advantage of the infinite limit model is two-fold. Firstly, it simplifies the actual computations, e.g. by replacing hyperbolic densities with exponential densities and the hyperbolic distance with a computationally easier expression. Secondly, it directly yields the limit as a result rather than having to determine this later from a long expression depending on n.

Very roughly, the proof falls into five parts: 1) replacing the randomly sampled nodes in the hyperbolic graph with a Poisson Point Process, 2) justifying the transitioning from this Poisson

version of the hyperbolic random graph to the finite model, 3) proving concentration results for local clustering, 4) show that the limit expression correspond to those in the infinite model and finally 5) calculating the expected local clustering coefficient and function in the infinite limit model.

In this section, we state the required definitions, auxiliary lemmas and propositions and show how to assemble them to obtain Theorem 1.2.

#### 2.1 Finite box model

First of all we define the finite graph  $G_{\mathcal{P},n}(\alpha,\nu)$  which we will couple to  $G_{\mathbb{H},n}(\alpha,\nu)$ . A similar approach was used in [11] to analyze the largest component. Define  $\mathcal{R} = \mathbb{R} \times \mathbb{R}_+$  and let  $\mathcal{P} = \mathcal{P}_{\alpha,\nu}$  be a Poisson point process on  $\mathcal{R}$  with intensity function

$$f_{\alpha,\nu}(x,y) = \frac{\alpha\nu}{\pi} e^{-\alpha y}.$$
 (6)

In addition we denote the intensity measure of the Poisson process  $\mathcal{P}$  by  $\mu_{\alpha,\nu}$ , i.e. for every Borel-measurable subset  $S \subseteq \mathbb{R} \times \mathbb{R}_+$ 

$$\mu_{\alpha,\nu}(S) = \int_{S} f_{\alpha,\nu}(x,y) \, dx \, dy, \tag{7}$$

and for any point  $p \in \mathcal{R}$ .

We will write p = (x, y) for points in  $\mathcal{R}$ . Then the *infinite limit model*  $G_{\mathcal{P}}(\alpha, \nu)$  is defined to have vertex set  $\mathcal{P}$  and edge set such that

$$(p_i, p_j) \in E(G_{\mathcal{P}}(\alpha, \nu)) \iff |x_i - x_j| \le e^{\frac{y_i + y_j}{2}}.$$

**Remark 2.1** (Notations for points). We will be working extensively with expressions in terms of points of  $\mathcal{P}_{\alpha,\nu}$ , often relating them back to points in the hyperbolic disc  $\mathcal{D}_{\mathcal{R}_n}$ . Therefore, in the remainder of this paper we will always use  $u=(r,\theta)$  to denote points in  $\mathcal{D}_{\mathcal{R}_n}$  in polar coordinates while p=(x,y) will denote points in  $\mathcal{R}:=\mathbb{R}\times\mathbb{R}_+$  in Cartesian coordinates. In addition, when we write  $p'\in\mathbb{R}\times\mathbb{R}_+$  we will denote its Cartesian coordinates by (x',y') and similarly for  $p_i$ , u' and  $u_i$ , e.g.  $p_i=(x_i,y_i)$ . In addition, for a point p=(x,y), we will refer to y as the height of p.

For the definition of the finite graph, recall that  $R_n = 2\log(n/\nu)$  and consider the finite box  $\mathcal{R}_n = (-\frac{\pi}{2}e^{R_n/2}, \frac{\pi}{2}e^{R_n/2}] \times (0, R_n]$  in  $\mathcal{R}$ . Then the finite box model graph  $G_{\mathcal{P},n}(\alpha,\nu)$  has vertex set  $\mathcal{V}_n := \mathcal{P}_{\alpha,\nu} \cap \mathcal{R}_n$  and edges set such that

$$(p_i, p_j) \in E(G_{\mathcal{P}, n}(\alpha, \nu)) \iff |x_i - x_j|_{\pi e^{R_n/2}} \le e^{\frac{y_i + y_j}{2}},$$

where  $|x|_{\pi e^{R_n/2}} = \inf_{k \in \mathbb{Z}} |x + k\pi e^{R_n/2}|$ . In order words,  $G_{\mathcal{P},n}(\alpha,\nu)$  is the subgraph of  $G_{\mathcal{P}}(\alpha,\nu)$  induced on  $\mathcal{V}_n$ , where we have identified the boundaries of  $(-\frac{\pi}{2}e^{R_n/2}, \frac{\pi}{2}e^{R_n/2}]$  to exclude boundary effects and to make the model symmetric in the horizontal x-axis.

For a point  $p \in \mathcal{R}_n$ , we will write  $\mathcal{B}_{\mathcal{P},n}(p)$  to denote the ball around p, i.e.

$$\mathcal{B}_{\mathcal{P},n}(p) = \left\{ p' \in \mathcal{R}_n : |x_i - x_j|_{\pi e^{R_n/2}} \le e^{\frac{y_i + y_j}{2}} \right\}.$$
 (8)

With this notation we then have that  $\mathcal{B}_{\mathcal{P},n}(p) \cap \mathcal{P}_{\alpha,\nu}$  denotes the set of neighbors of a vertex  $p \in G_{\mathcal{P},n}(\alpha,\nu)$ .

#### 2.2 Coupling the hyperbolic model to the finite box model

To couple the hyperbolic graph to  $G_{\mathcal{P},n}(\alpha,\nu)$  we consider the original hyperbolic graph on a Poisson distributed number of vertices as an intermediate step. For this we define  $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$  to be the hyperbolic random graph where the vertex set is given by  $N \stackrel{d}{=} \operatorname{Po}(n)$  points, distributed

according to the  $(\alpha, R_n)$ -quasi uniform distribution (1) defined in Section 1.3. The following two lemmas from [11] establish a coupling between this version of the hyperbolic random graph and the finite box model and relate the hyperbolic neighborhoods to the neighborhood balls  $\mathcal{B}_{\mathcal{P}}(p)$ . The ensuing proposition verifies that this coupling also essentially preserves the local clustering function, i.e. that the difference between the local clustering function in the hyperbolic model and the finite box graph converges to zero faster than the proposed scalings in the main result, Theorem 1.2. Hence, it justifies the transition to the finite box model.

**Lemma 2.1** ([11, Lemma 27]). Let  $\mathcal{V}_{\widetilde{\mathbb{H}},n}$  denote the vertex set of  $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$  and  $\mathcal{V}_n$  the vertex set of  $G_{\mathcal{P},n}(\alpha,\nu)$ . Define the map  $\Psi:[0,R_n]\times(-\pi,\pi]\to\mathcal{R}_n$  by

$$\Psi(r,\theta) = \left(\theta \frac{e^{R_n/2}}{2}, R_n - r\right). \tag{9}$$

Then there exists a coupling such that, a.a.s.,  $V_n = \Psi(V_{\widetilde{\mathbb{H}}_n})$ .

In the remainder of this paper we will write  $\mathcal{B}_{\mathbb{H},n}(p)$  to denote the image under  $\Psi$  of the ball of hyperbolic radius  $R_n$  around the point  $\Psi^{-1}(p)$ , i.e.

$$\mathcal{B}_{\mathbb{H},n}(p) := \left\{ p' := \Psi(u) : u \in \mathcal{D}_{R_n} \text{ and } d_{\mathbb{H}}(\Psi^{-1}(p), u) \le R_n \right\}.$$

Note that we have that  $\mathcal{B}_{\mathbb{H},n}(p) \subseteq \mathcal{R}_n$ . In particular, a point  $p = (x,y) \in \mathcal{R}$  corresponds to  $u := \Psi^{-1}(p) = (2e^{-R_n/2}x, R_n - y)$ .

Let  $u, u' \in \mathcal{D}_R$ . The hyperbolic law of cosines implies that  $d_{\mathbb{H}}(u, u') \leq R_n$  if and only if their relative angle  $\theta(u, u') := |\theta - \theta'|_{2\pi}$  satisfies  $\theta(u, u') \leq \theta_{R_n}(r, r')$ , where  $\theta_{R_n}(r, r')$  is the solution of the following equation

$$\cosh R_n = \cosh r \cosh r' - \sinh r \sinh r' \cos \theta_{R_n}(r, r').$$

To write this differently, define

$$\Omega(r, r') := \frac{1}{2} e^{R_n/2} \arccos\left(\frac{\cosh r \cosh r' - \cosh R_n}{\sinh r \sinh r'}\right). \tag{10}$$

Then  $d_{\mathbb{H}}(u,u') \leq R_n$  if and only if  $\theta(u,u') \leq 2e^{-R_n/2}\Omega(r,r')$ . Under the coupling map  $\Psi$ , this is equivalent to  $|x-x'|_{\pi e^{R_n/2}} \leq \Omega(r,r')$ .

Now consider a point  $p \in \mathcal{V}_n$  and write  $\Psi^{-1}(p) = (r, \theta)$ . Then the triangle inequality implies that for any point  $u' \in \mathcal{D}_R$ 

$$r' \le y = R_n - r \Rightarrow d_{\mathbb{H}}(\Psi^{-1}(p), u') \le R_n. \tag{11}$$

In other words, we have  $\mathcal{R}_n([r,R_n]) \subset \mathcal{B}_{\mathbb{H},n}(p)$ . The shape of  $\mathcal{B}_{\mathbb{H},n}(p)$  at the lower parts of  $\mathcal{R}_n$  is described by the following lemma which appears in [11].

**Lemma 2.2** ([11, Lemma 28]). There exists a constant K > 0 such that, for every  $\varepsilon > 0$  and for  $R_n$  sufficiently large, the following holds. For every  $r, r' \in [\varepsilon R_n, R_n]$  with  $r + r' > R_n$  we have that

$$e^{\frac{1}{2}(y+y')} - Ke^{\frac{3}{2}(y+y')-R_n} \le \Omega(r,r') \le e^{\frac{1}{2}(y+y')} + Ke^{\frac{3}{2}(y+y')-R_n},\tag{12}$$

where  $y := R_n - r, y' := R - r'$ . Moreover:

$$\Omega(r, r') \ge e^{\frac{1}{2}(y+y')} \quad if \quad r, r' < R_n - K.$$
 (13)

This result allows us to couple the neighborhoods in the hyperbolic random graph  $G_{\mathbb{H},n}(\alpha,\nu)$  to those in the finite box model  $G_{\mathcal{P},n}(\alpha,\nu)$ . This coupling is however not exact and hence we need to compute the difference in triangle counts between the two models. For this, and other

computations later on, it will be more convenient to consider the following slight modified version of the local clustering function,

$$c_G^*(k) = \begin{cases} \frac{1}{\mathbb{E}[N_G(k)]} \sum_{v \in V(G)} \mathbb{1}_{\{D_G(v) = k\}} \frac{T_G(v)}{\binom{k}{2}} & \text{if } N_G(k) \ge 1\\ 0 & \text{else.} \end{cases}$$
(14)

Notice that the only difference between  $c_G(k)$  and  $c_G^*(k)$  is that we replace  $N_G(k)$  by its expectation  $\mathbb{E}[N_G(k)]$ . Following the notational convention, see Remark 1.1, throughout the remainder of this paper we write  $c_{\mathbb{H},n}^*(k)$  and  $c_{\mathcal{P},n}^*(k)$  to denote the modified local clustering function in  $G_{\mathbb{H},n}(\alpha,\nu)$  and  $G_{\mathcal{P},n}(\alpha,\nu)$ , respectively.

The following lemma justifies working with this modified version, for the proof see Section 7.3.

**Lemma 2.3.** Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and  $(k_n)_{n \geq 1}$  be any positive sequence, possibly constant, such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, as  $n \to \infty$ ,

$$\mathbb{E}\left[\left|c_{\mathbb{H},n}(k_n) - c_{\mathbb{H},n}^*(k_n)\right|\right] = o\left(s_{\alpha}(k_n)\right).$$

We then establish that the modified local clustering function in the hyperbolic model  $G_{\mathbb{H},n}(\alpha,\nu)$  behaves similarly to that in the Poisson version  $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$ .

**Proposition 2.4.** Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and  $(k_n)_{n \geq 1}$  be any increasing sequence such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, as  $n \to \infty$ ,

$$\mathbb{E}\left[\left|c_{\mathbb{H},n}^{*}(k_{n})-c_{\widetilde{\mathbb{H}},n}^{*}(k_{n})\right|\right]=o\left(s_{\alpha}(k_{n})\right).$$

The next step is to show that the modified clustering is preserved under the coupling described above. The proof can be found in Section 7.2.

**Proposition 2.5** (Coupling result for local clustering). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and  $(k_n)_{n \geq 1}$  be any positive sequence such that  $k_n \geq 3$  and  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, as  $n \to \infty$ ,

$$\mathbb{E}\left[\left|c_{\widetilde{\mathbb{H}},n}^{*}(k_{n})-c_{\mathcal{P},n}^{*}(k_{n})\right|\right]=o\left(s_{\alpha}(k_{n})\right).$$

These two results imply that the difference between the local clustering function of the hyperbolic random graph and the modified local clustering function of the finite box graph converges to zero faster than the proposed scaling  $s_{\alpha}(k_n)$  in Theorem 1.2. Hence, to prove this theorem it is enough to prove it for  $c_{\mathcal{P},n}^*(k)$ .

## 2.3 Infinite limit model

To analyze the limiting expressions for clustering in the finite random graph  $G_{\mathcal{P},n}(\alpha,\nu)$  we shall use an infinite graph model which can be understood as taking the finite graph  $G_{\mathcal{P},n}(\alpha,\nu)$  and taking  $n \to \infty$ . Recall that  $\mathcal{R} = \mathbb{R} \times \mathbb{R}_+$  and that  $\mathcal{P}_{\alpha,\nu}$  is a Poisson point process on  $\mathcal{R}$  with intensity function

$$f_{\alpha,\nu}(x,y) = \frac{\alpha\nu}{\pi}e^{-\alpha y}.$$

The infinite limit model  $G_{\mathcal{P}}(\alpha, \nu)$  is defined to have vertex set  $\mathcal{P}$  and edge set such that

$$(p_i, p_j) \in E(G_{\mathcal{P}}(\alpha, \nu)) \iff |x_i - x_j| \le e^{\frac{y_i + y_j}{2}}.$$

Similar to the finite graph, we write  $\mathcal{B}_{\mathcal{P}}(p)$  to denote the ball around p, i.e.

$$\mathcal{B}_{\mathcal{P}}(p) = \{ p' \in \mathcal{R} : |x - x'| \le e^{\frac{y + y'}{2}} \}.$$
 (15)

To analyze expressions in the both the finite and infinite model we will make use of the *Campbell-Mecke* formula. For a Poisson point process  $\mathcal{P}$  on a measurable space S with intensity  $\lambda$  and a measurable non-negative function  $h: S^r \to \mathbb{R}$  we have

$$\mathbb{E}\left[\sum_{x_1,\dots,x_r\in\mathcal{P}}^{\neq} h(x_1,\dots,x_r,\mathcal{P}\setminus\{x_1,\dots,x_r\})\right]$$

$$=\int_{S}\dots\int_{S} \mathbb{E}\left[h(x_1,\dots,x_r,\mathcal{P}\setminus\{x_1,\dots,x_r\})\lambda(x_1)\dots\lambda(x_r)dx_1\dots dx_r\right],$$
(16)

where the sum ranges over all distinct r-tuples of points of  $\mathcal{P}$ .

Using the Campbell-Mecke formula we can compute the intensity measure of the ball  $\mathcal{B}_{\mathcal{P}}(p)$ , i.e. the expected number of points falling into it, as

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}(p)) = \int_{0}^{\infty} \int_{-\infty}^{\infty} \mathbb{1}_{\left\{|x-x'| \le e^{\frac{y+y'}{2}}\right\}} f_{\alpha,\nu}(x',y') \, dx' \, dy' = \frac{4\alpha\nu}{(2\alpha-1)\pi} e^{\frac{y}{2}} := \xi_{\alpha,\nu} e^{\frac{y}{2}}, \quad (17)$$

We shall use  $\rho(p,k)$  and  $\rho(y,k)$  (for a point  $p=(x,y)\in\mathcal{R}$ ) to denote the probability mass function of a Poisson random variable with expectation  $\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}(p))$ , i.e.

$$\rho(p,k) = \rho(y,k) = \mathbb{P}\left(\operatorname{Po}\left(\xi_{\alpha,\nu}e^{y/2}\right) = k\right).$$

Note that  $\rho(y, k)$  denotes the probability that a vertex  $(x, y) \in G_{\mathcal{P}}(\alpha, \nu)$  has degree k, which due to the translation symmetry of the Poisson Point Process in the x direction depends only on the height y.

**Remark 2.2** (Degree distributions in the other models). Similar to the infinite graph, the degree of a node p in the Poisson hyperbolic graph  $G_{\widetilde{\mathbb{H}},n}$  and the finite random graph  $G_{\mathcal{P},n}$  is distributed as a Poisson random variable with mean  $\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(p))$  and  $\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P},n}(p))$ , respectively. Following the notation above we will denote these distributions by  $\rho_{\widetilde{\mathbb{H}},n}(y,k)$  and  $\rho_{\mathcal{P},n}(y,k)$ , since these again are independent of the x-coordinate of p.

We can also define a local clustering coefficient and function in this model. However, since  $G_{\mathcal{P}}$  has an infinite number of nodes the corresponding definitions are slightly different than for the finite size models. Intuitively the local clustering coefficient is the probability that two random neighbors of a randomly sampled node form a triangle, while the local clustering function is the same probability but conditioned on the sampled node having degree k.

Again, due to symmetry in the x direction we can assume without loss of generality that a randomly sampled point p is (0, y). For any  $y \in \mathbb{R}_+$  we define the probability density function on  $\mathcal{R} := \mathbb{R} \times \mathbb{R}_+$  by

$$\eta_y(x', y') = \frac{\mathbb{1}_{\{p' \in \mathcal{B}_{\mathcal{P}}((0,y))\}} f_{\alpha,\nu}(x', y')}{\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}((0,y)))}.$$
(18)

That is  $\eta_y$  is the density  $f_{\alpha,\nu}$  restricted to the ball  $\mathcal{B}_{\mathcal{P}}((0,y))$ , properly normalized. Or in other words, it denotes the probability density of a randomly sampled point in  $\mathcal{B}_{\mathcal{P}}((0,y))$ , i.e. a randomly sampled neighbor of (0,y).

We then define

$$\Delta_{\mathcal{P}}(y) = \iint_{\mathcal{R}^2} T_{\mathcal{P}}(y, x_1, x_2, y_1, y_2) \eta_y(x_1, y_1) \eta_y(x_2, y_2) \, \mathrm{d}x_1 \, \mathrm{d}x_2 \, \mathrm{d}y_1 \, \mathrm{d}y_2, \tag{19}$$

with

$$T_{\mathcal{P}}\big(y,x_1,x_2,y_1,y_2\big) = \mathbb{1}_{\big\{|x_1| \, \leq \, e^{(y+y_1)/2}\big\}} \mathbb{1}_{\big\{|x_2| \, \leq \, e^{(y+y_2)/2}\big\}} \mathbb{1}_{\big\{|x_1-x_2| \, \leq \, e^{(y_1+y_2)/2}\big\}},$$

which is the probability that two randomly sampled points in  $\mathcal{B}_{\mathcal{P}}((0,y))$  form a triangle with (0,y).

Finally, we note that the height y of a randomly sampled point has the exponential density  $\alpha e^{-\alpha y}$ : the distribution function of the radial coordinate of a vertex sampled in the disk is  $\frac{\cosh(\alpha r)-1}{\cosh(\alpha R)-1}$  which is asymptotically equivalent to  $e^{\alpha(r-R)}=e^{-\alpha y}$ , if r and R are large, resp. tending to infinity and y=R-r and because of the minus sign in front of the r, the distribution function in r turns into the complementary distribution function of y, from which we recognize the exponential distribution with parameter  $\alpha$ .

With these expressions we define the limiting local clustering coefficient as

$$c_{\mathcal{P}} := \int_0^\infty \Delta_{\mathcal{P}}(y) (1 - \rho(y, 0) - \rho(y, 1)) \alpha e^{-\alpha y} \, \mathrm{d}y, \tag{20}$$

while the limiting local clustering function is defined as

$$c_{\mathcal{P}}(k) = \frac{\int_0^\infty \rho(y, k) \Delta_{\mathcal{P}}(y) \alpha e^{-\alpha y} \, \mathrm{d}y}{\int_0^\infty \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y}.$$
 (21)

In Section 4 we will compute both these quantities and show that  $c_{\mathcal{P}} = c_{\infty}$  and  $c_{\mathcal{P}}(k) = c_{\infty}(k)$ , where  $c_{\infty}$  and  $c_{\infty}(k)$  are given in, respectively, Theorem 1.1 and Theorem 1.2.

#### 2.4 From the finite to the infinite model

To compute the limit of the modified local clustering function  $c_{\mathcal{P},n}^*(k)$  in the finite graph  $G_{\mathcal{P},n}(\alpha,\nu)$  we first prove in Section 6 that it is concentrated around its expectation  $\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right]$ .

**Proposition 2.6** (Concentration local clustering function in  $G_{\mathcal{P},n}(\alpha,\nu)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and let  $(k_n)_{n\geq 1}$  be any non-decreasing sequence satisfying  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, as  $n \to \infty$ ,

$$\mathbb{E}\left[\left|c_{\mathcal{P},n}^{*}(k_{n}) - \mathbb{E}\left[c_{\mathcal{P},n}^{*}(k_{n})\right]\right|\right] = o\left(s_{\alpha}(k_{n})\right).$$

With this concentration result, we are left with the task to compute the limit of  $\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right]$  as  $n \to \infty$  and show that it is equivalent to  $c_{\infty}(k_n)$ . To accomplish this we move to the infinite limit model  $G_{\mathcal{P}}(\alpha,\nu)$  and show that the difference between the expected value of the clustering function  $c_G^*(k)$  in  $G_{\mathcal{P},n}(\alpha,\nu)$  and  $G_{\mathcal{P}}(\alpha,\nu)$  goes to zero faster than the proposed scaling in Theorem 1.2.

**Proposition 2.7** (Transition to infinite limit model). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and let  $(k_n)_{n \geq 1}$  be any positive sequence tending to infinity and satisfying  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, as  $n \to \infty$ ,

$$\left| \mathbb{E} \left[ c_{\mathcal{P},n}^*(k_n) \right] - c_{\mathcal{P}}(k_n) \right| = o\left( s_{\alpha}(k_n) \right).$$

Markus: Is it really necessary that the sequence tends to infinity in the thm above?

#### 2.5 Proof of the main results

We are now ready to prove our main results, using the propositions stated in the previous sections. We begin with Theorem 1.2.

Proof of Theorem 1.2. First of all, due to cancellation of equal terms we can rewrite

$$c_{\mathbb{H},n}(k_n) - c_{\infty}(k_n) = c_{\mathbb{H},n}(k_n) - c_{\mathbb{H},n}^*(k_n) + c_{\mathbb{H},n}^*(k_n) - c_{\mathbb{H},n}^*(k_n) + c_{\mathbb{H},n}^*(k_n) - c_{\mathcal{P},n}^*(k_n) + c_{\mathcal{P},n}^*(k_n) - \mathbb{E}c_{\mathcal{P},n}^*(k_n) + \mathbb{E}c_{\mathcal{P},n}^*(k_n) - c_{\infty}(k_n)$$

Then, we take absolute values and apply the triangle inequality. By monotonicity of expectation, we can apply it to both sides and obtain

$$\mathbb{E}[|c_{\mathbb{H},n}(k_n) - c_{\infty}(k_n)|] \le \mathbb{E}[|c_{\mathbb{H},n}(k_n) - c_{\mathbb{H},n}^*(k_n)|] + \mathbb{E}[|c_{\mathbb{H},n}^*(k_n) - c_{\widetilde{\mathbb{H}},n}^*(k_n)|]$$

+ 
$$\mathbb{E}[|c_{\mathbb{H},n}^*(k_n) - c_{\mathcal{P},n}^*(k_n)|] + \mathbb{E}[|c_{\mathcal{P},n}^*(k_n) - \mathbb{E}c_{\mathcal{P},n}^*(k_n)|]$$
  
+  $\mathbb{E}[|\mathbb{E}c_{\mathcal{P},n}^*(k_n) - c_{\infty}(k_n)|]$ 

At this point, the lemmas and propositions presented above in this section can be applied in order to show that all summands are  $o(s_{\alpha}(k_n))$ : Lemma 2.3 for the transition to the modified clustering function in the first term, Proposition 2.4 for the Poissonization in the disk in the second term, Proposition 2.5 for the coupling from the disk to the finite box model in the third term, Proposition 2.6 for the concentration in the fourth term and finally Proposition 2.7 for the transition to the infinite limit model where we also used that  $c_{\mathcal{P}}(k_n) = c_{\infty}(k_n)$  as obtained at the end of Section 4. All of this together yields that:

$$\mathbb{E}[|c_{\mathbb{H},n}(k_n) - c_{\infty}(k_n)|] = o\left(s_{\alpha}(k_n)\right) = o\left(c_{\infty}(k_n)\right)$$

i.e. the statement of the theorem.

We can now use this result to prove Theorem 1.1. Before we state the proof we summarize some results regarding the degrees in the hyperbolic model. The proof of this lemma follows directly from Lemma 7.5 and Lemma 7.3, see Section 7.

**Markus:** I think we need to introduce resp. explain  $\mathbb{P}(D_{\mathcal{P}} = k_n)$  in the lemma below.

**Lemma 2.8.** Let  $\alpha > \frac{1}{2}$  and  $k_n$  be a positive sequence, possibly constant, such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then

$$\lim_{n \to \infty} \mathbb{E} \left[ \left| \frac{\mathbb{E} \left[ N_{\mathbb{H},n}(k_n) \right]}{n \mathbb{P} \left( D_{\mathcal{P}} = k_n \right)} - 1 \right| \right] = 0$$

and hence, as  $n \to \infty$ 

$$\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right] = \Theta\left(nk_n^{-(2\alpha+1)}\right).$$

*Proof of Theorem 1.1.* First, let  $a_n$  be any sequence such that  $a_n \to \infty$ . Then

$$c_{\mathbb{H},n} = \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{D_{\mathbb{H},n}(i) \leq a_{n}\}} \frac{T_{\mathbb{H},n}(i)}{\binom{D_{\mathbb{H},n}(i)}{2}} + \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{D_{\mathbb{H},n}(i) > a_{n}\}} \frac{T_{\mathbb{H},n}(i)}{\binom{D_{\mathbb{H},n}(i)}{2}}$$

$$= \frac{1}{n} \sum_{t=3}^{a_{n}} \sum_{i=1}^{n} \mathbb{1}_{\{D_{\mathbb{H},n}(i) = t\}} \frac{T_{\mathbb{H},n}(i)}{\binom{t}{2}} + \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{D_{\mathbb{H},n}(i) > a_{n}\}} \frac{T_{\mathbb{H},n}(i)}{\binom{D_{\mathbb{H},n}(i)}{2}}$$

$$= \frac{1}{n} \sum_{t=3}^{a_{n}} \mathbb{E}\left[N_{\mathbb{H},n}(t)\right] c_{\mathbb{H},n}^{*}(t) + \frac{1}{n} \sum_{i=1}^{n} \mathbb{1}_{\{D_{\mathbb{H},n}(i) > a_{n}\}} \frac{T_{\mathbb{H},n}(i)}{\binom{D_{\mathbb{H},n}(i)}{2}},$$

Markus: Should the summation in t not start from t = 2? where the expectation of the last term is bounded from above by  $\mathbb{P}(D_{\mathbb{H},n} > a_n)$ . Similarly,

$$c_{\mathcal{P}} = \sum_{t=3}^{a_n} \mathbb{P}(D_{\mathcal{P}} = t) c_{\mathcal{P}}(t) + \sum_{t>a_n} \mathbb{P}(D_{\mathcal{P}} = t) c_{\mathcal{P}}(t)$$

As derived at the end of Section 4,  $c_{\infty} = c_{\mathcal{P}}$  and  $c_{\infty}(k) = c_{\mathcal{P}}(k)$ . Therefore

$$\mathbb{E}\left[\left|c_{\mathbb{H},n} - c_{\infty}\right|\right] = \mathbb{E}\left[\left|c_{\mathbb{H},n} - c_{\mathcal{P}}\right|\right] \leq \mathbb{E}\left[\left|\frac{1}{n}\sum_{t=3}^{a_{n}}\left(\mathbb{E}\left[N_{\mathbb{H},n}(t)\right]c_{\mathbb{H},n}^{*}(t) - n\mathbb{P}\left(D_{\mathcal{P}} = t\right)c_{\mathcal{P}}(t)\right)\right|\right] + \mathbb{P}\left(D_{\mathbb{H},n} > a_{n}\right) + \mathbb{P}\left(D_{\mathcal{P}} > a_{n}\right),$$

and since the last two probabilities are o(1) it is enough to prove that

$$\lim_{n \to \infty} \mathbb{E}\left[\left|\frac{1}{n} \sum_{t=3}^{a_n} \left( \mathbb{E}\left[N_{\mathbb{H},n}(t)\right] c_{\mathbb{H},n}^*(t) - n\mathbb{P}\left(D_{\mathcal{P}} = t\right) c_{\mathcal{P}}(t) \right)\right|\right] = 0.$$

We write

$$\mathbb{E}\left[\left|\frac{1}{n}\sum_{t=3}^{a_n} \left(\mathbb{E}\left[N_{\mathbb{H},n}(t)\right]c_{\mathbb{H},n}^*(t) - n\mathbb{P}\left(D_{\mathcal{P}} = t\right)c_{\mathcal{P}}(t)\right)\right|\right]$$

$$\leq \sum_{t=3}^{a_n}\mathbb{P}\left(D_{\mathcal{P}} = t\right)\mathbb{E}\left[\left|c_{\mathbb{H},n}^*(t) - c_{\infty}(t)\right|\right]$$

$$+ \frac{1}{n}\sum_{t=3}^{a_n}\mathbb{E}\left[\left|N_{\mathbb{H},n}(t) - n\mathbb{P}\left(D_{\mathcal{P}} = t\right)\right|\right]\mathbb{E}\left[c_{\mathcal{P}}(t)\right],$$

and will show that both terms go to zero for some appropriately chosen sequence  $a_n$ . Note that Theorem 1.2 and Lemma 2.3 together state that for any sequence  $k_n = o\left(n^{1/(2\alpha+1)}\right)$ 

$$\lim_{n \to \infty} \mathbb{E}\left[ |c_{\mathbb{H},n}(k_n) - c_{\mathcal{P}}(k_n)| \right] = 0. \tag{22}$$

Let  $b_n := \log(n)^{-1} n^{1/(2\alpha+1)}$  and define the sequence  $k_n$  by

$$k_n = \arg\max_{3 \le t \le b_n} \mathbb{E}\left[\left|c_{\mathbb{H},n}(t) - c_{\mathcal{P}}(t)\right|\right].$$

Then  $k_n = o\left(n^{1/(2\alpha+1)}\right)$  and by (22)

$$\max_{3 \le t \le b_n} \mathbb{E}\left[\left|c_{\mathbb{H},n}(t) - c_{\mathcal{P}}(t)\right|\right] = \mathbb{E}\left[\left|c_{\mathbb{H},n}(k_n) - c_{\infty}(k_n)\right|\right] \to 0.$$

Similarly we note that by Lemma 2.8

$$\max_{3 \le t \le b_n} \mathbb{E}\left[\left| \frac{N_{\mathbb{H},n}(t)}{n\mathbb{P}\left(D_{\mathcal{P}} = t\right)} - 1\right|\right] \to 0.$$

Now define

$$a_n := \left[ \min \left\{ \left( \max_{3 \le t \le b_n} \mathbb{E}\left[ |c_{\mathbb{H},n}(t) - c_{\infty}(t)| \right] \right)^{-1/2}, \left( \arg \max_{3 \le t \le b_n} \mathbb{E}\left[ \left| \frac{N_{\mathbb{H},n}(t)}{N_{\mathcal{P}}(t)} - 1 \right| \right] \right)^{-1/2}, b_n - 1 \right\} \right]$$

so that  $a_n < b_n = o(n^{1/(2\alpha+1)}), a_n \to \infty$ ,

$$a_n \max_{3 \le t \le a_n} \mathbb{E}\left[|c_{\mathbb{H},n}(t) - c_{\infty}(t)|\right] \le a_n \max_{3 \le t \le b_n} \mathbb{E}\left[|c_{\mathbb{H},n}(t) - c_{\infty}(t)|\right] \to 0,$$

and similarly

$$a_n \max_{3 \le t \le a_n} \mathbb{E}\left[\left| \frac{N_{\mathbb{H},n}(t)}{n\mathbb{P}\left(D_{\mathcal{P}} = t\right)} - 1\right|\right] \to 0.$$

Then, since  $\mathbb{E}\left[\mathbb{P}\left(D_{\mathcal{P}}=t\right)\right]=\Theta\left(1\right)t^{-\left(2\alpha+1\right)}$ 

$$\sum_{t=3}^{a_n} \mathbb{P}\left(D_{\mathcal{P}} = t\right) \mathbb{E}\left[\left|c_{\mathbb{H},n}^*(t) - c_{\mathcal{P}}(t)\right|\right]$$

$$\leq \Theta\left(1\right) 3^{-(2\alpha+1)} a_n \max_{3 \leq t \leq a_n} \mathbb{E}\left[\left|c_{\mathbb{H},n}^*(t) - c_{\mathcal{P}}(t)\right|\right] = o\left(1\right),$$

while  $\mathbb{E}\left[c_{\mathcal{P}}(t)\right] \leq 1$  implies that

$$\begin{split} &\frac{1}{n}\sum_{t=3}^{a_n}\mathbb{E}\left[\left|N_{\mathbb{H},n}(t)-n\mathbb{P}\left(D_{\mathcal{P}}=t\right)\right|\right]\mathbb{E}\left[c_{\mathcal{P}}(t)\right]\\ &\leq \sum_{t=3}^{a_n}\mathbb{P}\left(D_{\mathcal{P}}=t\right)\mathbb{E}\left[\left|\frac{N_{\mathbb{H},n}(t)}{n\mathbb{P}\left(D_{\mathcal{P}}=t\right)}-1\right|\right]\\ &\leq \Theta\left(1\right)3^{-(2\alpha+1)}a_n\max_{3\leq t\leq a_n}\mathbb{E}\left[\left|\frac{N_{\mathbb{H},n}(t)}{n\mathbb{P}\left(D_{\mathcal{P}}=t\right)}-1\right|\right]=o\left(1\right). \end{split}$$

This finishes the proof.

## 3 Concentration of heights for vertices with degree k

Many of the computations in this paper will involve integrals whose integrand contains  $\mathbb{P}\left(\operatorname{Po}(\mu_n(y)) = k\right)$ , where  $\operatorname{Po}(\lambda)$  denotes a Poisson random variable with expectation  $\lambda$  and  $\mu_n(y) \approx e^{y/2}$ . For instance, the expected modified local clustering function  $c_{\infty}(k)$  in  $G_{\mathcal{P}}$  equals

$$\frac{\int_{0}^{\infty} \mathbb{P}\left(\operatorname{Po}(\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)\right) = k\right) \Delta_{\mathcal{P}}(y) \alpha e^{-\alpha y} \, \mathrm{d}y}{\int_{0}^{\infty} \mathbb{P}\left(\operatorname{Po}(\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)\right) = k\right) \alpha e^{-\alpha y} \, \mathrm{d}y},$$

where  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right) = \xi_{\alpha,\nu}e^{y/2}$ .

In particular, we already established that the degree of a node at height y in the infinite model is Poisson with mean  $\xi_{\alpha,\nu}e^{y/2}$ . Since we are mostly interested in those nodes with degree  $k_n$  and Poisson random variables are well concentrated around their mean, we would therefore like to be able the restrict integration to intervals where  $e^{y/2} \approx k_n$ . Moreover, we want to be able to do this for all three Poisson models  $G_{\widetilde{\mathbb{H}},n}$ ,  $G_{\mathcal{P},n}$  and  $G_{\mathcal{P}}$  as well as simultaneously deal with the case where  $k_n \to \infty$  and  $k_n = \Theta(1)$ . In this section we will establish such a result. We start with a concentration lemma for the infinite model (Lemma 3.1) and explain in Remark 3.1 how such a result will be used throughout the paper. To obtain similar results for the other two models we have to first analyze the average degree in these models which we do in Sections 3.2 and 3.3. We conclude this section with a general result that allows us to extend the concentration lemma for the infinite model to the hyperbolic random graph and finite box model.

## 3.1 Concentration argument for the infinite model

Recall that  $\rho(y,k)$  is the probability density function of a Poisson random variable with expectation  $\mu_{\alpha,\nu}(B_{\mathcal{P}}(y)) = \xi_{\alpha,\nu}e^{\frac{y}{2}}$ . For any sequence  $\{k_n\}_{n\geq 1}$ , possibly constant, define

$$\kappa_n := \begin{cases} \log(n) & \text{if } k_n = \Theta(1), \\ \sqrt{k_n \log(k_n)} & \text{else.} \end{cases}$$
(23)

and define further, for any C>0

$$\mathcal{K}_C(k_n) = \left\{ p = (x, y) \in \mathbb{R} \times \mathbb{R}_+ : \frac{k_n - C\kappa_n}{\xi_{\alpha, \nu}} \vee 0 \le e^{\frac{y}{2}} \le \frac{k_n + C\kappa_n}{\xi_{\alpha, \nu}} \wedge e^{R_n/2} \right\}, \tag{24}$$

**Markus:** What does  $\vee$  and  $\wedge$  mean?

Note that if  $k_n = \Omega(\log(n))$  then  $e^{y/2} = \Theta(k_n)$  whenever  $p = (x, y) \in \mathcal{K}_C(k_n)$ . The next lemma states that for a large class of functions h(y), to compute the integral

$$\int_{\mathcal{R}_n} \rho(y, k_n) h(y) f_{\alpha, \nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y$$

it is enough to consider integration of  $\mathcal{K}_C(k_n)$  instead of  $\mathcal{R}_n$ . More precisely, for any  $\ell_n = (1 + o(1))k_n$  it is enough to consider  $\mathcal{K}_C(\ell_n)$ . The flexibility of using  $(1 + o(1))k_n$  instead of  $k_n$  will prove useful in later sections.

**Lemma 3.1.** Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ ,  $\{k_n\}_{n \geq 1}$  be any positive sequence such that  $k_n = o(n^{\frac{1}{2\alpha+1}})$  and let  $\ell_n = k_n(1+\epsilon_n)$ , with  $\epsilon_n \to 0$ . In addition let  $\beta < \alpha$  and  $h : \mathbb{R}_+ \to \mathbb{R}$  be a any function such that  $h(y) = g(y)e^{\beta y}$  with |g(y)| uniformly bounded on  $\mathbb{R}_+$ . Then, if we define for C > 0

$$\lambda_n^{\pm} = \ell_n \pm C\kappa_n, \quad a_n^{\pm} = 2\log\left(\frac{\lambda_n^{\pm}}{\xi_{\alpha,\nu}}\right),$$

we have

$$\int_{\mathbb{R}_{+}\setminus\left[a_{n}^{-},a_{n}^{+}\right]} \rho(y,k_{n})h(y)\alpha e^{-\alpha y} \,\mathrm{d}x \,\mathrm{d}y = \begin{cases} O\left(\log(n)^{k_{n}}n^{-\frac{C}{2}}\right) & \text{if } k_{n} = \Theta\left(1\right) \\ O\left(k_{n}^{-(1+C^{2})/2}\right) & \text{else.} \end{cases}$$
(25)

 $as n \to \infty$ 

In particular, if  $h_n(y)$  is a function such that  $h_n(y) = O\left(n^{-1}k_n^s e^{\beta y}\right)\rho(y,k_n)$  for some  $s \in \mathbb{R}$  and  $\beta < \alpha$  as  $n \to \infty$ . Then for C > 0 large enough we have

$$\lim_{n \to \infty} \int_{\mathcal{R}_n \setminus \mathcal{K}_C(\ell_n)} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = 0,$$

or equivalently,

$$\int_{\mathcal{R}_n} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = (1 + o(1)) \int_{\mathcal{K}_C(\ell_n)} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y.$$

*Proof.* Note that in this case

$$\kappa_n := \begin{cases} \log(n) & \text{if } k_n = \Theta(1), \\ \sqrt{\ell_n \log(\ell_n)} & \text{else.} \end{cases}$$

Then, since  $a_n^- < k_n$  and  $a_n^+ > k_n$ ,  $\rho_y(k_n)$ , as a function of y, is strictly increasing on  $[0, a_n^-]$  and strictly decreasing on  $[a_n^+, \infty)$ . Therefore, by our assumption on h(y),

$$\int_{\mathbb{R}_{+}\setminus[a_{n}^{-},a_{n}^{+}]} h(y)\rho_{k_{n}}(y)\alpha e^{-\alpha y} \,dy$$

$$= O(1) \int_{0}^{a_{n}^{-}} e^{\beta y}\rho_{k_{n}}(y)\alpha e^{-\alpha y} \,dy + O(1) \int_{a_{n}^{+}}^{R_{n}} e^{\beta y}\rho_{k_{n}}(y)\alpha e^{-\alpha y} x \,dy$$

$$= O(1) \int_{0}^{a_{n}^{-}} \rho_{k_{n}}(y)e^{-(\alpha-\beta)y} \,dy + O(1) \int_{a_{n}^{+}}^{R_{n}} \rho_{k_{n}}(y)e^{-(\alpha-\beta)y} \,dy$$

$$\leq O(1) \rho(a_{n}^{-}, k_{n}) \int_{0}^{a_{n}^{-}} e^{-(\alpha-\beta)y} \,dy + O(1) \rho(y, a_{n}^{+}) \int_{a_{n}^{+}}^{R_{n}} e^{-(\alpha-\beta)y} \,dy.$$

Note that if  $k_n = \Theta(1)$  then, for large enough n, the first integral is zero. We conclude that

$$\int_{\mathbb{R}_{+}\setminus[a_{n}^{-},a_{n}^{+}]} h(y)\rho_{k_{n}}(y)\alpha e^{-\alpha y} dy = \begin{cases} O(1)\rho(a_{n}^{+},k_{n}) & \text{if } k_{n} = \Theta(1), \\ O(1)(\rho(a_{n}^{-},k_{n}) + \rho(a_{n}^{+},k_{n})) & \text{else.} \end{cases}$$
(26)

We shall now bound the terms  $\rho(a_n^{\pm}, k_n)$ , starting with  $\rho(a_n^{+}, k_n)$ . Using that  $k! > \sqrt{2\pi} k^{k+1/2} e^{-k}$  we write

$$\rho(a_n^+, k_n) \leq \frac{\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right)^{k_n}}{k_n!} e^{-\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right)} \\
\leq (2\pi)^{-1/2} k_n^{-1/2} \left(\frac{\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right)}{k_n}\right)^{k_n} e^{-(\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right) - k_n)} \\
= (2\pi)^{-1/2} k_n^{-1/2} e^{-k_n \left(\frac{\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right)}{k_n} - 1 - \log\left(\frac{\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}} \left(a_n^+\right)\right)}{k_n}\right)\right)}.$$

Let us first consider the case  $k_n \to \infty$ , in which case  $\kappa_n = \sqrt{\ell_n \log(\ell_n)}$ . Since

$$\frac{\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(a_{n}^{+}\right)\right)}{k_{n}} = \frac{\lambda_{n}^{-}}{k_{n}} = 1 + \epsilon_{n} + C\frac{\kappa_{n}}{k_{n}} = 1 + \epsilon_{n} + C\sqrt{\frac{(1+\epsilon_{n})\log((1+\epsilon_{n})k_{n})}{k_{n}}},$$

and  $x - \log(1+x) \sim x^2/2$  as  $x \to 0$ , we get

$$\rho(a_n^+, k_n) \le \sqrt{2\pi} k_n^{-1/2} e^{-k_n \left(\epsilon_n + C\frac{\kappa_n}{k_n} - \log\left(1 + \epsilon_n + C\frac{\kappa_n}{k_n}\right)\right)}$$

$$\sim (2\pi)^{-1/2} k_n^{-1/2} e^{-\frac{k_n (\epsilon_n + C\kappa_n/k_n)^2}{2}}$$

$$= O\left(k_n^{-(1+C^2)/2}\right), \tag{27}$$

where for the last line we used that

$$-k_n \frac{\left(\epsilon_n + C\kappa_n/k_n\right)^2}{2} = -\frac{C^2}{2}\log(k_n) + \Theta(1).$$

Let use now consider the case  $k_n = \Theta(1)$ . Then  $\kappa_n = \log(n)$ ,

$$\frac{\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(a_{n}^{+}\right)\right)}{k_{n}} = \frac{\lambda_{n}^{+}}{k_{n}} = 1 + \epsilon_{n} + C\frac{\log(n)}{k_{n}},$$

and hence

$$\rho(a_n^-, k_n) \le O\left(\log(n)^{k_n} n^{-C}\right). \tag{28}$$

Note that for  $\rho(a_n^-, k_n)$  we only need to consider the case  $k_n \to \infty$ . A similar analysis as for  $a_n^-$  yields

$$\rho(a_n^-, k_n) \le \Theta(1) k_n^{-1/2} e^{-\frac{k_n(\epsilon_n - C\kappa_n/k_n)^2}{2}} = O\left(k_n^{-(1+C^2)/2}\right). \tag{29}$$

Plugging (29), (27) and (28) into (26) yields the result. The second statement immediately follows from the first by choosing a large enough C and observing that

$$\int_{\mathcal{R}_n \setminus \mathcal{K}_C(\ell_n)} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y \le n \int_{\mathbb{R}_+ \setminus [a_n^-, a_n^+]} h_n(y) \alpha e^{-\alpha y} \, \mathrm{d}y.$$

Remark 3.1 (Concentration argument). Lemma 3.1 will prove very useful in the remainder of this paper since we often have to deal with integrands of the form  $g_n(y)f_{\alpha,\nu}(x,y)$  where  $g_n(y) = O\left(n^{-1}k_n^s\right)e^{\beta y}\rho(y,k_n)$  for some  $s \in \mathbb{R}$  and  $\beta < \alpha$ . In this case the lemma tells us that for a suitable C > 0 we only need to integrate over  $\mathcal{K}_C(k_n)$ . In order words, we may always assume for  $g_n(y)$  (for a penalty of o(1)) that  $k_n - C\kappa_n \leq \xi_{\alpha,\nu}e^{y/2} \leq k_n + C\kappa_n$ . We will refer to this as a concentration argument, e.g. by a concentration argument

$$\int_{\mathcal{R}_n} g_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = (1 + o(1)) \int_{\mathcal{K}_C(k_n)} g_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y.$$

**Pim:** It might be a good idea to add one more example of how the concentration argument is used in the paper.

#### 3.2 Average degree in the hyperbolic random graph

Recall that under the coupling between the hyperbolic random graph and the finite box model  $|x-x'|_{\pi e^{R_n/2}} \leq \Omega(r,r')$ , while the coupling lemma (Lemma 2.2) gives that

$$e^{\frac{1}{2}(y+y')} - Ke^{\frac{3}{2}(y+y')-R_n} \le \Omega(r,r') \le e^{\frac{1}{2}(y+y')} + Ke^{\frac{3}{2}(y+y')-R_n},$$

for  $y + y' < R_n$ . This result enables us to determine the measure of a ball around a given point p = (0, y) which will be fairly useful in our subsequent analysis.

**Lemma 3.2.** Let  $\varepsilon \in (0,1)$ . Then for all  $0 \le y \le (1-\varepsilon)R_n$ 

$$1 - \phi_{\mathbb{H},n}^{(1)}(y) - \phi_{\mathbb{H},n}^{(2)}(y) \le \frac{\mu_{\alpha,\nu} \left( \mathcal{B}_{\mathbb{H},n} \left( 0, y \right) \right)}{\mu_{\alpha,\nu} \left( \mathcal{B}_{\mathcal{P}} \left( 0, y \right) \right)} \le 1 - \phi_{\mathbb{H},n}^{(1)}(y) + \phi_{\mathbb{H},n}^{(2)}(y),$$

where

$$\phi_{\mathbb{H},n}^{(1)}(y) = \frac{2\alpha - 1 - 4\pi}{4\pi} e^{-(\alpha - \frac{1}{2})(R_n - y)} + \left(\alpha - \frac{1}{2}\right) \pi e^{-(\alpha - \frac{1}{2})R_n - y/2},$$

and

$$\phi_{\mathbb{H},n}^{(2)}(y) = + \begin{cases} \frac{(2\alpha - 1)K}{3 - 2\alpha} \left( e^{-(\alpha - \frac{1}{2})(R_n - y)} - e^{-(R_n - y)} \right) & \text{if } 1/2 < \alpha < 3/2, \\ \frac{(2\alpha - 1)K}{2} (R_n - y)e^{-(R_n - y)} & \text{if } \alpha = 3/2, \\ \frac{(2\alpha - 1)K}{2\alpha - 3} \left( e^{-(R_n - y)} - e^{-(\alpha - \frac{1}{2})(R_n - y)} \right) & \text{if } \alpha > 3/2. \end{cases}$$

*Proof.* We will split the computation of  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathbb{H},n}\left(0,y\right)\right)$  into the cases  $y'>R_n-y$  and  $y'\leq R_n-y$  where for the latter we utilize Lemma 2.2. Recall that  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)=\xi_{\alpha,\nu}e^{y/2}$  where  $\xi_{\alpha,\nu}=\frac{4\alpha\nu}{\pi(2\alpha-1)}$ .

By (11), we have  $\mathcal{B}_{\mathbb{H},n}((0,y)) \cap \mathcal{R}_n([R_n-y,R_n]) = \mathcal{R}_n([R_n-y,R_n])$ . Thus,

$$\mu_{\alpha,\nu} \left( \mathcal{B}_{\mathbb{H},n} \left( (0,y) \right) \cap \mathcal{R}_n([R_n - y, R_n]) \right)$$

$$= \int_{R_n - y}^{R_n} \int_{I_n} f_{\alpha,\nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}y' = \nu \alpha e^{R_n/2} \left( e^{-\alpha(R_n - y)} - e^{-\alpha R_n} \right)$$

$$= \mu_{\alpha,\nu} \left( \mathcal{B}_{\mathcal{P}} \left( 0, y \right) \right) \frac{2\alpha - 1}{4\pi} \left( e^{-(\alpha - \frac{1}{2})(R_n - y)} - e^{-(\alpha - \frac{1}{2})R_n - y/2} \right)$$
(30)

Next we will establish upper and lower bounds on  $\mu_{\alpha,\nu}$  ( $\mathcal{B}_{\mathbb{H},n}$  ((0,y))  $\cap \mathcal{R}_n[(0,R_n-y)]$ ). Using Lemma 2.2 we have

$$\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathbb{H},n}\left((0,y)\right) \cap \mathcal{R}_{n}[(0,R_{n}-y)]\right) \leq \frac{2\nu\alpha}{\pi} \int_{0}^{R_{n}-y} \left(e^{\frac{y+y'}{2}} + Ke^{\frac{3}{2}(y+y')-R_{n}}\right) e^{-\alpha y'} \, \mathrm{d}y'$$

$$= \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right) \left(1 - e^{-(\alpha - \frac{1}{2})(R_{n}-y)}\right)$$

$$+ \frac{2\nu\alpha}{\pi} Ke^{\frac{3y}{2} - R_{n}} \int_{0}^{R_{n}-y} e^{(\frac{3}{2} - \alpha)y'} \, \mathrm{d}y'$$

The last integral depends on the value of  $\alpha$ .

$$\int_0^{R_n - y} e^{(\frac{3}{2} - \alpha)y'} dy' = \begin{cases} \frac{2}{3 - 2\alpha} \left( e^{(\frac{3}{2} - \alpha)(R_n - y)} - 1 \right) & \text{if } 1/2 < \alpha < 3/2, \\ R_n - y & \text{if } \alpha = 3/2, \\ \frac{2}{2\alpha - 3} \left( 1 - e^{-(\alpha - \frac{3}{2})(R_n - y)} \right) & \text{if } \alpha > 3/2. \end{cases}$$

Therefore we get

$$\frac{2\nu\alpha}{\pi}Ke^{\frac{3y}{2}-R_n} \int_0^{R_n-y} e^{(\frac{3}{2}-\alpha)y'} \,\mathrm{d}y' \\
= \mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right) \begin{cases} \frac{(2\alpha-1)K}{3-2\alpha} \left(e^{-(\alpha-\frac{1}{2})(R_n-y)} - e^{-(R_n-y)}\right) & \text{if } 1/2 < \alpha < 3/2, \\
\frac{(2\alpha-1)K}{2} (R_n-y)e^{-(R_n-y)} & \text{if } \alpha = 3/2, \\
\frac{(2\alpha-1)K}{2\alpha-3} \left(e^{-(R_n-y)} - e^{-(\alpha-\frac{1}{2})(R_n-y)}\right) & \text{if } \alpha > 3/2.
\end{cases}$$

$$= \mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right) \phi_{\mathbb{H},n}^{(2)}(y)$$

and hence

$$\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathbb{H},n}\left((0,y)\right)\cap\mathcal{R}_{n}[(0,R_{n}-y)]\right) = \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)\left(1-e^{-(\alpha-\frac{1}{2})(R_{n}-y)}+\phi_{\mathbb{H},n}^{(2)}(y)\right).$$

Combining this with (30) yields the required upper bound.

The lower bound follows by observing that the only difference with the above computations is the change of sign in front of

$$\frac{2\nu\alpha}{\pi}Ke^{\frac{3y}{2}-R_n}\int_0^{R_n-y}e^{(\frac{3}{2}-\alpha)y'}\,\mathrm{d}y'.$$

## 3.3 Average degree in the finite box model

For the finite box model  $G_{\mathcal{P},n}(\alpha,\nu)$  we obtain a similar result for the average degree.

**Lemma 3.3.** For all  $p \in \mathcal{R}_n$ , such that  $y > 2\log(\pi/2)$ ,

$$\mu_{\alpha,\nu}(B_{\mathcal{P},n}(p)) = \mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) \left(1 - \phi_n(y)\right)$$

where  $\phi_n(y) \geq 0$  is given by

$$\phi_n(y) = \left(\frac{\pi}{2}\right)^{-(2\alpha-1)} e^{-(\alpha-\frac{1}{2})(R_n-y)} - \frac{(2\alpha-1)\pi}{4\alpha} \left(\left(\frac{\pi}{2}\right)^{-2\alpha} e^{-(\alpha-\frac{1}{2})(R_n-y)} - e^{-(\alpha-\frac{1}{2})R_n-\frac{y}{2}}\right).$$

On the other hand, if  $y \leq 2\log(\pi/2)$  then

$$\mu_{\alpha,\nu}(B_{\mathcal{P},n}(p)) = \mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) \left(1 - e^{-(\alpha - \frac{1}{2})R_n}\right).$$

*Proof.* First note that since we have identified the boundaries of  $\left[-\frac{\pi}{2}e^{\frac{R_n}{2}}, \frac{\pi}{2}e^{\frac{R_n}{2}}\right]$  we can assume, without loss of generality, that p = (0, y). We then have that

$$\mathcal{B}_{\mathcal{P},n}\left(p\right) = \left\{p' \in \mathcal{R}_n : |x'|_n \le e^{\frac{y+y'}{2}}\right\},\,$$

whose boundaries given by the equations  $x'=\pm e^{\frac{y+y'}{2}}$  intersect the left and right boundaries of  $[-\frac{\pi}{2}e^{\frac{R_n}{2}},\frac{\pi}{2}e^{\frac{R_n}{2}}]$  at height

$$h(y) = R_n + 2\log\left(\frac{\pi}{2}\right) - y.$$

Therefore, if  $y \leq 2\log(\pi/2)$  this intersection occurs above the height  $R_n$  of the box  $\mathcal{R}_n$  while in the other case the full region of the box above h(y) is connected to p.

We will first consider the case where  $y > 2\log(\pi/2)$ . Recall that  $\mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) = \xi_{\alpha,\nu}e^{\frac{y}{2}}$  where  $\xi_{\alpha,\nu} = \frac{4\alpha\nu}{(2\alpha-1)\pi}$ . Then, after some simple algebra, we have that

$$\mu_{\alpha,\nu}(B_{\mathcal{P},n}(p)) = \int_{0}^{h(y)} \int_{-\frac{\pi}{2}e^{\frac{R_{n}}{2}}}^{\frac{\pi}{2}e^{\frac{R_{n}}{2}}} \mathbb{1}_{\left\{|x'| \le e^{\frac{y+y'}{2}}\right\}} f_{\alpha,\nu}(x',y') \, dx' \, dy'$$

$$+ \int_{h(y)}^{R_{n}} \int_{-\frac{\pi}{2}e^{\frac{R_{n}}{2}}}^{\frac{\pi}{2}e^{\frac{R_{n}}{2}}} f_{\alpha,\nu}(x',y') \, dx' \, dy'$$

$$= \frac{2\alpha\nu}{\pi} e^{\frac{y}{2}} \int_{0}^{h(y)} e^{-(\alpha-\frac{1}{2})y'} \, dy' + \alpha\nu e^{\frac{R_{n}}{2}} \int_{h(y)}^{R_{n}} e^{-\alpha y'} \, dy'$$

$$= \xi_{\alpha,\nu} e^{\frac{y}{2}} \left(1 - \left(\frac{\pi}{2}\right)^{-(2\alpha-1)} e^{-(\alpha-\frac{1}{2})(R_{n}-y)}\right)$$

$$+ \nu e^{\frac{R_{n}}{2}} \left(\left(\frac{\pi}{2}\right)^{-2\alpha} e^{-\alpha(R_{n}-y)} - e^{-\alpha R_{n}}\right)$$

$$= \mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) (1 - \phi_{n}(y)).$$

Since, for all  $\alpha > \frac{1}{2}$ ,

$$\left(\frac{\pi}{2}\right)^{-(2\alpha-1)} \geq \frac{(2\alpha-1)\pi}{4\alpha} \left(\frac{\pi}{2}\right)^{-2\alpha}$$

it follows that  $\phi_n(y) \geq 0$ .

When  $y \leq 2\log(\pi/2)$  we have

$$\mu_{\alpha,\nu}(B_{\mathcal{P},n}(p)) = \int_0^{R_n} \int_{-\frac{\pi}{2}e^{\frac{R_n}{2}}}^{\frac{\pi}{2}e^{\frac{R_n}{2}}} \mathbb{1}_{\left\{|x'| \le e^{\frac{y+y'}{2}}\right\}} f_{\alpha,\nu}(x',y') dx' dy'$$

$$= \frac{2\alpha\nu}{\pi} e^{\frac{y}{2}} \int_0^{R_n} e^{-(\alpha - \frac{1}{2})y'} dy'$$
  
=  $\mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) \left(1 - e^{-(\alpha - \frac{1}{2})R_n}\right)$ .

## 3.4 Concentration argument for hyperbolic and finite box model

With the results on the average degrees in the two finite Poisson models, we can now establish a result that allows us to extend the concentration argument to the case where instead of  $\rho(y,k)$  we consider the degree distributions  $\rho_{\widetilde{\mathbb{H}},n}(y,k)$  and  $\rho_n(y,k)$  in  $G_{\widetilde{\mathbb{H}},n}$  and  $G_{\mathcal{P},n}$ , respectively. The lemma is stated in a more general form, to make it applicable to slightly other cases later in the paper. To understand the general conditions presented in the statement of the lemma we write  $\mu_n(y) = \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}(y)\right)$  and  $\mu(y) = \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}(y)\right)$  and recall the result from Lemma 3.3

$$\mu_n(y) = \mu(y)(1 - \phi_n(y)).$$

For the error function  $\phi_n(y)$  we note that for any  $0 < \varepsilon < 1$ , as  $n \to \infty$ ,

$$\sup_{0 \le y \le (1-\varepsilon)R_n} \phi_n(y) = o(1),$$

while

$$\frac{\partial \phi_n(y)}{\partial y} = \Theta\left(\phi_n(y)\right).$$

These are exactly the crucial properties of the error function that allow for a concentration argument. Moreover, if the integrand also contains a function  $g_n(y)$  that is reasonably nice, we can replace the  $\rho_n(y, k_n)$  in the integrand by  $\rho(y, k_n)$ . In particular, the triangle counting function  $\Delta_{\mathcal{P}}(y)$  will satisfy these conditions, see Section 5.

**Lemma 3.4.** Let  $\alpha > \frac{1}{2}, \nu > 0$ ,  $k_n$  be any positive sequence such that  $k_n = o(n^{\frac{1}{2\alpha+1}})$ ,  $\ell_n = (1 + \epsilon_n)k_n$ , with  $\epsilon_n \to 0$  and let  $\mathcal{K}_C(\ell_n)$  be defined as in (24). In addition, define  $\hat{\rho}_n(y, k) = \mathbb{P}(\operatorname{Po}(\hat{\mu}_n(y)) = k)$ , where  $\hat{\mu}_n(y)$  is any function satisfying

$$\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)\left(1-\phi_{n}^{(1)}(y)\right) \leq \hat{\mu}_{n}(y) \leq \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(0,y\right)\right)\left(1+\phi_{n}^{(2)}(y)\right)$$

where  $\phi_n^{(i)}: \mathbb{R}_+ \to \mathbb{R}_+$  are such that  $\sup_{0 \le y \le (1-\varepsilon)R_n} \phi_n(y)^{(i)} = o(1)$  for any  $0 < \varepsilon < 1$  and  $\partial \phi_n^{(i)}(y)/\partial y = \Theta\left(\phi_n^{(i)}(y)\right)$ . Then the following holds for some C > 0 large enough:

1. for any sequence of functions  $h_n(y): \mathbb{R}_+ \to \mathbb{R}$  such that  $h_n(y) = \hat{\rho}_n(y, k_n) O\left(k_n^s e^{\beta y}\right)$  for some  $s < 2\alpha(2\alpha + 1)$  and  $\beta < \alpha$ , we have,

$$\int_{\mathcal{R}_n} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = (1 + o(1)) \int_{\mathcal{K}_C(\ell_n)} h_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y.$$

2. for any uniformly bounded function  $h: \mathbb{R}_+ \mapsto \mathbb{R}$ ,

$$\int_{\mathcal{R}_n} h(y)\hat{\rho}_n(y,k_n) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = (1+o(1)) \int_{\mathcal{R}_n} \rho(y,k_n) h(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y.$$

*Proof.* Similarly to the proof of Lemma 3.1 we define

$$\lambda_n^{\pm} = \ell_n \pm C \kappa_n$$
, and  $a_n^{\pm} = 2 \log \left( \frac{\lambda_n^{\pm}}{\xi_{\alpha,\nu}} \right)$ .

In addition we fix  $\varepsilon > 0$  such that  $\varepsilon < \min\{1 - \frac{s}{2\alpha(2\alpha+1)}, 1\}$ . Then since  $h_n(y) = \hat{\rho}_n(y, k_n)O(k_n^s)$  we have

$$\begin{aligned} k_n^s \int_{(1-\varepsilon)R_n}^{R_n} \hat{\rho}_n(y,k_n) e^{-\alpha y} \, \mathrm{d}y &= O\left(1\right) \hat{\rho}_n((1-\varepsilon)R_n,k_n) k_n^s e^{-\alpha(1-\varepsilon)R_n} \\ &= O\left(\hat{\rho}_n((1-\varepsilon)R_n,k_n) k_n^s n^{-2\alpha(1-\varepsilon)}\right) \\ &= o\left(\hat{\rho}_n((1-\varepsilon)R_n,k_n) n^{\frac{s}{2\alpha+1}-2\alpha(1-\varepsilon)}\right) = o\left(1\right), \end{aligned}$$

where the last step follows by our choice of  $\varepsilon$ . Hence it is enough to prove both statement on  $\mathcal{R}_n((1-\varepsilon)R_n,R_n)$  instead of  $\mathcal{R}_n$ . Pim: This is where we use that  $s<2\alpha(2\alpha+1)$ . I think this can be removed by using a more careful bound but I am not sure this is needed.

For simplicity we write  $\mu(y) := \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(y\right)\right)$ . For both statements we shall make a change of variables  $y \to z$  such that

$$\hat{\mu}_n(y) = \mu(z),\tag{31}$$

which implies

$$\mu^{-1}(y) = 2\log\left(\frac{y}{\xi_{\alpha,\nu}}\right),\,$$

Observe that since

$$\mu^{-1}(y) = 2\log\left(\frac{y}{\xi_{\alpha,\nu}}\right),$$

is strictly monotonic in y, we have, by our assumptions on  $\hat{\mu}_n$ , that

$$z(y) \le 2\log\left(\frac{\mu(y)}{\xi_{\alpha,\nu}}\right) + 2\log\left(1 + \phi_n^{(2)}(y)\right) = y + 2\log\left(1 + \phi_n^{(2)}(y)\right),\tag{32}$$

and similarly

$$z(y) \ge y + 2\log\left(1 - \phi_n^{(1)}(y)\right)$$
 (33)

Denote by g'(z) the derivative of a function g. Then by assumption  $(\phi_n^{(i)})'(z) = \Theta\left(\phi_n^{(i)}(z)\right)$  and hence

$$\hat{\mu}'_n(z) = \mu'(z) (1 + o(1)).$$

**Proof of statement 1.** By our assumption on  $h_n(y)$  it is enough to show that for sufficiently large C > 0,

$$\lim_{n \to \infty} k_n^s \int_0^{a_n^-} \hat{\rho}_n(y, k_n) e^{(\beta - \alpha)y} \, \mathrm{d}y = 0,$$

and

$$\lim_{n \to \infty} k_n^s \int_{a_n^+}^{(1-\varepsilon)R_n} \hat{\rho}_n(y, k_n) e^{(\beta - \alpha)y} \, \mathrm{d}y = 0.$$

We shall prove the last statement. The first statement follows using similar computations.

By our assumption on  $\phi_n^{(2)}(y)$  we have for all  $a_n^+ < y \le (1 - \varepsilon)R_n$ ,

$$e^{(\beta-\alpha)y} = (1+o(1))e^{(\beta-\alpha)z}.$$
 (34)

Therefore, with this change of variables (31), using that  $\hat{a}_n^+ := z(a_n^+) = a_n^+(1 + o(1))$  and  $z((1 - \varepsilon)R_n) = (1 - \varepsilon)R_n(1 + o(1))$ , we have

$$k_n^s \int_{a_n^+}^{(1-\varepsilon)R_n} \hat{\rho}_n(y, k_n) e^{(\beta-\alpha)y} \, \mathrm{d}y = k_n^s \int_{a_n^+}^{(1-\varepsilon)R_n} \mathbb{P}\left(\operatorname{Po}\left(\hat{\mu}_n(y) = k_n\right)\right) e^{(\beta-\alpha)y} \, \mathrm{d}y$$

$$= (1 + o(1))k_n^s \int_{a_n^+}^{(1-\varepsilon)R_n} \mathbb{P}\left(\text{Po}\left(\mu(z) = k_n\right)\right) e^{(\beta - \alpha)z} \frac{\hat{\mu}_n'(z)}{\mu'(z)} dz$$

$$\leq (1 + o(1))k_n^s \int_{a_n^+}^{R_n} \rho(y, k_n) e^{(\beta - \alpha)z} dz.$$

The result then follows by Lemma 3.1.

**Proof of statement 2.** The proof of the second statement follows the same line of reasoning as above. First note that by Lemma 3.1 and the first statement, it is enough to show that

$$\int_{a_n^-}^{a_n^+} \rho_n(y, k_n) h(y) e^{-\alpha y} \, \mathrm{d}y = (1 + o(1)) \int_{a_n^-}^{a_n^+} \rho(z, k_n) h(z) e^{-\alpha z} \, \mathrm{d}z.$$

For this we observe that (32) and (33) imply that there exists a  $b_n \to 0$  such that  $y = z(y) + b_n$ , uniformly for  $a_n^- \le y \le a_n^+$ . Hence, if we define  $g_n(z) = h(z+b_n)$ , then  $g_n(z)$  is uniformly bounded and converges point wise to h(z). Therefore, with the change of variables (31) we get

$$\int_{a_{n}^{-}}^{a_{n}^{+}} \rho_{n}(y, k_{n}) h(y) e^{-\alpha y} \, dy = \int_{a_{n}^{-}}^{a_{n}^{+}} \mathbb{P}\left(\operatorname{Po}(\hat{\mu}_{n}(y)) = k_{n}\right) h(y) e^{-\alpha y} \, dy$$

$$= (1 + o(1)) \int_{a_{n}^{-}}^{a_{n}^{+}} \mathbb{P}\left(\operatorname{Po}(\mu(z))\right) g_{n}(z) e^{-\alpha z} \frac{\hat{\mu}'_{n}(z)}{\mu'(z)} \, dz$$

$$= (1 + o(1)) \int_{a_{n}^{-}}^{a_{n}^{+}} \mathbb{P}\left(\operatorname{Po}(\mu(z))\right) g_{n}(z) e^{-\alpha z} \, dz$$

$$= (1 + o(1)) \int_{a_{n}^{-}}^{a_{n}^{+}} \rho(z, k_{n}) h(z) e^{-\alpha z} \, dz.$$

where the last line follow by dominated convergence.

Observe that Lemma 3.3 implies that  $\mu_{\alpha,\nu}$  ( $\mathcal{B}_{\mathbb{H},n}$  ((0, y))) satisfies the requirements in Lemma 3.4 while Lemma 3.2 states that this holds for  $\mu_{\alpha,\nu}$  ( $\mathcal{B}_{\mathcal{P},n}$  (0, y)). We therefore have the following important Corollary.

**Corollary 3.5.** Let  $\hat{\rho}_n(y,k)$  be any of the two distribution functions  $\rho_{\widetilde{\mathbb{H}},n}(y,k)$  and  $\rho_n(y,k)$ . Then, for any function  $g_n(y)$  such that  $g_n(y) = O\left(n^{-1}k_n^s e^{\beta y}\right)\hat{\rho}_n(y,k_n)$ , as  $n \to \infty$ , for some  $s < 2\alpha(2\alpha + 1)$  and  $\beta < \alpha$ ,

$$\int_{\mathcal{R}_n} g_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y = (1 + o(1)) \int_{\mathcal{K}_C(k_n)} g_n(y) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y,$$

for some C > 0 large enough.

In particular we conclude that, similarly to the infinite limit model, concentration arguments as described in Remark 3.1 can be applied in the case of the hyperbolic random graph and finite box model.

# 4 Clustering in $G_{\mathcal{P}}(\alpha, \nu)$

In this section we will establish the exact expressions for the limit local clustering coefficient and function,  $c_{\mathcal{P}}$  and  $c_{\mathcal{P}}(k)$ , respectively. This is done in several steps. Recall that for  $p \in \mathbb{R} \times \mathbb{R}_+ := \mathcal{R}$ ,

$$\mathcal{B}_{\mathcal{P}}(p) = \{ p' \in \mathbb{R} \times \mathbb{R}_+ : |x - x'| \le e^{\frac{y + y'}{2}} \},$$

denotes the neighborhood ball of p. Furthermore we recall the definition of  $\Delta_{\mathcal{P}}$ 

$$\Delta_{\mathcal{P}}(y) = \iint_{\mathcal{R}^2} T_{\mathcal{P}}(p, p_1, p_2) \eta_y(x_1, y_1) \eta_y(x_2, y_2) \, dx 1 \, dx_2 \, dy_1 \, dy_2,$$

where  $\eta_y = \frac{\mu_{\alpha,\nu}|_{\mathcal{B}_{\mathcal{P}}((0,y))}}{\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}((0,y)))}$  is the marginal probability density associated with a randomly sampled neighbor of (0,y).

We already noted that  $\Delta_{\mathcal{P}}(y)$  denotes the probability that two randomly sampled neighbors of (0, y) are connected. More precisely, let  $Z_1, Z_2$  be two independent random variables on  $\mathcal{B}_{\mathcal{P}}((0, y))$ , with (marginal) probability measures  $\eta_y$ . Then

$$\Delta_{\mathcal{P}}(p) = \mathbb{P}_{\mathcal{P},p} \left( Z_1 \in \mathcal{B}_{\mathcal{P}}(Z_2) \right) \tag{35}$$

where  $\mathbb{P}_{\mathcal{P},p}$  denotes the joint probability measure of  $Z_1$  and  $Z_2$ . We shall often abuse notation and write  $\Delta_{\mathcal{P}}(y)$  to denote  $\Delta_{\mathcal{P}}((0,y))$ .

We will start with some preliminary results on the degrees in  $G_{\mathcal{P}}(\alpha,\nu)$ . The proof of Theorem 1.3 can be found in Section 4.2. The key ingredient for the proof is a result concerning the asymptotic behavior of  $\Delta_{\mathcal{P}}(y)$  (Proposition 4.1) whose proof can be found in Section 4.3. The final computations for the exact expressions of  $c_{\infty}$  in Theorem 1.1 and  $c_{\infty}(k)$  in Theorem 1.2 can be found in Section 4.6.

## 4.1 Degree distribution in $G_{\mathcal{P}}(\alpha, \nu)$

Before we analyze local clustering in the infinite limit model, we first establish some results for its degree distribution. We define the probability distribution for the degree of node p = (x, y) as

$$\rho(p,k) = \mathbb{P}\left(D_{\mathcal{P}}(p) = k\right) = \mathbb{P}\left(\operatorname{Po}(\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}(p))) = k\right),\tag{36}$$

where  $Po(\lambda)$  denotes a Poisson random variable with mean  $\lambda$ . Recall from equation (17) that

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P}}(p)) = \xi_{\alpha,\nu} e^{\frac{y}{2}},$$

only depends on the y-coordinate of p. Therefore, we will often write  $\rho(y,k)$  instead of  $\rho(p,k)$ .

Using the above equation and the transformation of variables  $z = \xi_{\alpha,\nu} e^{\frac{y}{2}}$  (so  $dy = \frac{2}{z}dz$ ), we compute

$$\begin{split} \int_0^\infty \rho(y,k) \alpha e^{-\alpha y} \, dy &= \frac{1}{k!} \int_0^\infty \left( \xi_{\alpha,\nu} e^{\frac{y}{2}} \right)^k e^{-\xi_{\alpha,\nu} e^{\frac{y}{2}}} \alpha e^{-\alpha y} \, dy \\ &= \frac{\alpha (\xi_{\alpha,\nu})^{2\alpha}}{\Gamma(k+1)} \int_0^\infty \left( \xi_{\alpha,\nu} e^{\frac{y}{2}} \right)^{k-2\alpha} e^{-\xi_{\alpha,\nu} e^{\frac{y}{2}}} \, dy \\ &= \frac{2\alpha (\xi_{\alpha,\nu})^{2\alpha}}{\Gamma(k+1)} \int_{\xi_{\alpha,\nu}}^\infty z^{k-2\alpha-1} e^{-z} \, dz \\ &= 2\alpha (\xi_{\alpha,\nu})^{2\alpha} \frac{\Gamma^+(k-2\alpha,\xi_{\alpha,\nu})}{\Gamma(k+1)}, \end{split}$$

where we recall that  $\Gamma$  denotes the Gamma-function and  $\Gamma^+$  the incomplete Gamma-function. We therefore conclude that

$$\mathbb{P}(D_{\mathcal{P}} = k) = 2\alpha(\xi_{\alpha,\nu})^{2\alpha} \frac{\Gamma^{+}(k - 2\alpha, \xi_{\alpha,\nu})}{\Gamma(k+1)}$$
(37)

Since  $\Gamma^+(k-2\alpha,\xi_{\alpha,\nu})/\Gamma(k-2\alpha)\sim k^{-(2\alpha+1)}$  as  $k\to\infty$  Pim: Find reference. we deduce that

$$\mathbb{P}(D_{\mathcal{P}} = k) \sim 2\alpha(\xi_{\alpha,\nu})^{2\alpha} k^{-(2\alpha+1)} \quad \text{as } k \to \infty.$$
 (38)

By a similar computation we have the following result, which will be useful later on. For any  $\beta>0,$  as  $k\to\infty$ 

$$\int_0^\infty e^{\beta y} \rho_y(k) \alpha e^{-\alpha y} \, dy \sim 2\alpha \left(\xi_{\alpha,\nu}\right)^{2(\beta+\alpha)} k^{-2(\beta+\alpha)-1}. \tag{39}$$

## 4.2 Asymptotic behavior of $c_{\infty}(k)$

Recall that

$$c_{\infty}(k) = \frac{\int_0^{\infty} \rho(y, k) \Delta_{\mathcal{P}}(y) \alpha e^{-\alpha y} \, \mathrm{d}y}{\int_0^{\infty} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y}.$$

The asymptotic behavior for the denominator follows from (38). Hence, the main term to consider is the numerator

 $\int_0^\infty \Delta_{\mathcal{P}}(y) \, \rho(y,k) \alpha e^{-\alpha y} \, dy,$ 

and in particular the function  $\Delta_{\mathcal{P}}(y)$ . The following result establishes the asymptotic behavior of the latter.

**Proposition 4.1** (Asymptotic behavior of  $\Delta_{\mathcal{P}}(y)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and  $C_{\alpha}$  as defined in (4). Then there are three, eventually decreasing, functions  $\varphi_i : \mathbb{R}_+ \to \mathbb{R}$ , i = 1, 2, 3, satisfying

$$\lim_{y \to \infty} \varphi_i(y) = 0,$$

such that

1. for 
$$\frac{1}{2} < \alpha < \frac{3}{4}$$
, 
$$\Delta_{\mathcal{P}}(y) = e^{-\frac{y}{2}(4\alpha - 2)} C_{\alpha}(1 + \varphi_1(y)),$$

2. for 
$$\alpha = \frac{3}{4}$$
, 
$$\Delta_{\mathcal{P}}(y) = \log\left(\frac{y}{2}\right)e^{-\frac{y}{2}}(1+\varphi_2(y)),$$

3. and for 
$$\alpha > \frac{3}{4}$$
,

$$\Delta_{\mathcal{P}}(y) = e^{-\frac{y}{2}} \frac{\alpha - \frac{1}{2}}{\alpha - \frac{3}{4}} (1 + \varphi_3(y)).$$

The proof of this proposition is involved and technical. We therefore postpone it till Section 4.3 and first use it to prove Theorem 1.3.

*Proof of Theorem 1.3.* We only give the proof for the case  $\frac{1}{2} < \alpha < \frac{3}{4}$ . The proofs for the other two cases are similar. Let  $\varphi_1(y)$  be defined as in Proposition 4.1 and define

$$\epsilon_1(k) = \int_0^\infty \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y$$

Then we have that

$$\int_0^\infty \Delta_{\mathcal{P}}(y)\rho(y,k)\alpha e^{-\alpha y}\,\mathrm{d}y = C_\alpha \int_0^\infty e^{-(4\alpha-2)\frac{y}{2}}\rho(y,k)\alpha e^{-\alpha y}\,\mathrm{d}y + \epsilon_1(k).$$

Using (39) with  $\beta = 2\alpha - 1$  yields,

$$\int_{0}^{\infty} e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, dy \sim 2\alpha \xi_{\alpha, \nu}^{6\alpha - 2} k^{-(6\alpha - 1)}, \tag{40}$$

as  $k \to \infty$ . Therefore, by applying the asymptotic scaling for the denominator (38) we get

$$c_{\infty}(k) = \frac{\int_0^{\infty} \Delta_{\mathcal{P}}(y)\rho(y,k)\alpha e^{-\alpha y} \,\mathrm{d}y}{\int_0^{\infty} \rho_y(k)\alpha e^{-\alpha y} \,\mathrm{d}y}$$
$$\sim C_{\alpha} 2\alpha \xi_{\alpha,\nu}^{4\alpha-2} \frac{k^{-(6\alpha-1)}}{k^{-(2\alpha-1)}} + \frac{\epsilon_1(k)}{2\alpha \xi_{\alpha,\nu}^{2\alpha} k^{-(2\alpha-1)}}$$
$$= C_{\alpha} 2\alpha \xi_{\alpha,\nu}^{4\alpha-2} k^{-4\alpha+2} + \frac{1}{2\alpha} \xi_{\alpha,\nu}^{-2\alpha} k^{2\alpha-1} \epsilon_1(k).$$

Hence, to prove the result it is enough to show that

$$\lim_{k \to \infty} k^{6\alpha - 3} \epsilon_1(k) = 0.$$

For this we fix  $0 < \varphi < 1$ , define  $a(k) = 2\log((1-\varphi)k)$  and split the integral into two pieces

$$\epsilon_1(k) = \int_0^\infty \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y$$
$$= \int_0^{a(k)} \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y$$
$$+ \int_{a(k)}^\infty \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y.$$

For the first integral we use that  $\rho(y,k)$  is increasing on [0,a(k)] and

$$k^{6\alpha - 3}\rho(a(k), k) = O\left(\frac{k^{6\alpha - 3 + (1 - \varphi)k}}{k!}e^{-(1 - \varphi)k}\right) = o(1),$$

to obtain

$$\lim_{k \to \infty} k^{6\alpha - 3} \int_0^{a_n} \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y$$

$$\leq \lim_{n \to \infty} \left( \max_{0 \leq y \leq a(k)} \varphi_1(y) \right) k^{6\alpha - 1} \rho(a(k), k) \int_0^\infty \alpha e^{-\alpha y} \, \mathrm{d}y = 0.$$

For the second integral we first note that due to (40)

$$\int_0^\infty e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y = \Theta\left(k^{-(6\alpha - 1)}\right).$$

Therefore, using that  $\varphi_1(y)$  is eventually decreasing and  $\lim_{k\to\infty} \varphi_1(a(k)) = 0$ , we obtain

$$\lim_{k \to \infty} k^{6\alpha - 3} \int_{a(k)}^{\infty} \varphi_1(y) e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y$$

$$\leq \lim_{k \to \infty} \varphi_1(a(k)) k^{6\alpha - 3} \int_0^{\infty} e^{-(4\alpha - 2)\frac{y}{2}} \rho(y, k) \alpha e^{-\alpha y} \, \mathrm{d}y = 0,$$

which finishes the proof.

## 4.3 Analyzing $\Delta_{\mathcal{P}}(y)$ , an overview.

We derive the following complete asymptotic expansion of  $\Delta_{\mathcal{P}}(y)$ , from which then the leading terms can be extracted. The following result proves Proposition 4.1, resp. implies it as a corollary after extracting the leading terms.

**Proposition 4.2.** 1. If  $\alpha \neq 1$ , then

$$\begin{split} \Delta_{\mathcal{P}}(y) &= -\frac{1}{8(\alpha - 1)\alpha} + \frac{(\alpha - 1/2)e^{-\frac{1}{2}y}}{\alpha - 1} - \frac{(\alpha - 1/2)^2e^{-y}}{4(\alpha - 1)^2} \\ &+ (e^{-\frac{1}{2}y})^{4\alpha - 2} \left(\frac{2^{-4\alpha - 1}(3\alpha - 1)}{\alpha(\alpha - 1)^2} + \frac{(\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha)}{2(\alpha - 1)\alpha}\right) \\ &+ \frac{(1 - e^{-\frac{1}{2}y})^{2\alpha}}{8(\alpha - 1)\alpha} - \frac{(e^{-\frac{1}{2}y})^{4\alpha - 2}B^-(1 - e^{-\frac{1}{2}y}; 2\alpha, 3 - 4\alpha)}{4(\alpha - 1)} \end{split}$$

2. If  $\alpha = 1$ , then

$$\Delta_{\mathcal{P}}(y) = \frac{9}{4}e^{-\frac{1}{2}y} + \frac{1 - 4e^{-\frac{1}{2}y} + 3e^{-y}}{4}\ln(1 - e^{-\frac{1}{2}y}) - \frac{7 + \pi^2}{8}e^{-y} + \frac{1}{2}e^{-y}\operatorname{Li}_2(e^{-y})$$

where  $\text{Li}_2(z) = \int_0^z \frac{\ln(1-t)}{t} dt$  is the dipolylogarithm function.

To derive this result, recall (see (19)) that  $\Delta_{\mathcal{P}}(y)$  is the probability that  $Z_1 \in \mathcal{B}_{\mathcal{P}}(Z_2)$ , where  $Z_1, Z_2$  are two independent random variables on  $\mathcal{B}_{\mathcal{P}}(0, y)$  with density

$$\eta_y(y',x') = \frac{f_{\alpha,\nu}(x',y') \mathbb{1}_{\{(x',y' \in B_{\mathcal{P}}(0,y)\}}}{\mu(B_{\mathcal{P}}(0,y))}.$$

For notational convenience we will switch to using  $y_0$  instead of y. Note that the random variables  $Z_i = (x_i, y_i)$ , for i = 1, 2, correspond to first sampling  $y_i$  according to the density

$$g(y_i) := \left(\alpha - \frac{1}{2}\right) e^{-(\alpha - \frac{1}{2})y_i}$$

and then sampling  $x_i$  uniformly in  $[-e^{\frac{1}{2}(y+y_i)}, e^{\frac{1}{2}(y+y_i)}]$ . With this in mind we define  $P(y_0, y_1, y_2)$  to be the probability that  $(0, y_0), (x_1, y_1), (x_2, y_2)$  form a triangle where  $x_1$  and  $x_2$  are uniform random variables in, respectively,  $[-e^{\frac{1}{2}(y_0+y_1)}, e^{\frac{1}{2}(y_0+y_1)}]$  and  $[-e^{\frac{1}{2}(y_0+y_2)}, e^{\frac{1}{2}(y_0+y_2)}]$ .

Then we have that

$$\Delta_{\mathcal{P}}(y_0) = (\alpha - 1/2)^2 \int_0^\infty \int_0^\infty P(y_0, y_1, y_2) e^{-(\alpha - 1/2)(y_1 + y_2)} \, \mathrm{d}y_2 \, \mathrm{d}y_1. \tag{41}$$

## 4.4 Triangle probability for nodes at given heights

We proceed by first computing  $P(y_0, y_1, y_2)$ . To compute the integral 41 it will be convenient to use the change of variable  $z_i = e^{-y_i/2}$ , for i = 0, 1, 2. We will write  $y_i(z_i)$  to stress the dependence between  $y_i$  and  $z_i$ . The following result completely characterizes  $P(y_0, y_1, y_2)$ .

#### Lemma 4.3.

$$P(y_0(z_0), y_1(z_1), y_2(z_2)) = \begin{cases} 1 & \text{if } z_0 \ge z_1 + z_2, z_0 > z_1 > z_2, \\ 1 - G(z_0, z_1, z_2) & \text{if } z_0 < z_1 + z_2, z_0 > z_1 > z_2, \\ \frac{z_0}{z_1} & \text{if } z_1 \ge z_0 + z_2, z_1 > \max(z_0, z_2), \\ \frac{z_0}{z_1} \left(1 - G(z_1, z_0, z_2)\right) & \text{if } z_1 < z_0 + z_2, z_1 > \max(z_0, z_2), \end{cases}$$

where

$$G(a,b,c) = \frac{1}{4} \left( b^{-1}c + bc^{-1} + a^2b^{-1}c^{-1} + 2 - 2ab^{-1} - 2ac^{-1} \right)$$

We split the proof of this lemma into a couple of smaller pieces. We begin with the following lemma.

**Lemma 4.4.** Let  $z_i = e^{-y_i/2}$ , i = 0, 1, 2. If  $y_0 < y_1 < y_2$  (or equivalently  $z_0 > z_1 > z_2$ ), then

$$P(y_0(z_0), y_1(z_1), y_2(z_2)) = \begin{cases} 1, & \text{if } z_0 \ge z_1 + z_2, \\ 1 - G(z_0, z_1, z_2), & \text{if } z_0 < z_1 + z_2 \end{cases}$$

*Proof.* Since the Poisson Point Process is translation invariant in the x-coordinate we can, without loss of generality, take  $x_0=0$ . By definition of the connection rule  $P(y_0,y_1,y_2)$  is the probability that  $|x_2-x_1| \leq e^{(y_1+y_2)/2}$  (see figure 6). Consider  $y_0,y_1,y_2$  and  $x_1$  fixed. Then we are interested in computing the probability that  $x_2$  falls into the interval  $[x_1-e^{(y_1+y_2)/2},x_1+e^{(y_1+y_2)/2}]$  (given

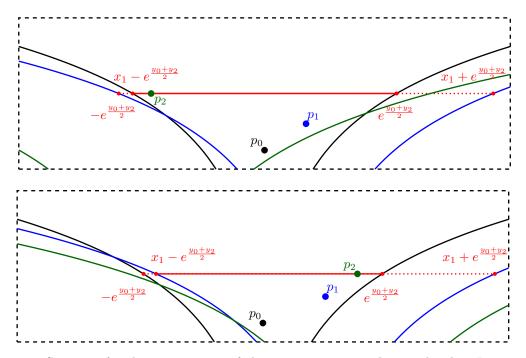


Figure 6: Situation for the intersections of the connection intervals considered in Lemma 4.4, with  $y_0 < y_1 < y_2$  fixed and for different cases of  $0 \le x_1 \le e^{(y_0+y_1)/2}$ . The top figure shows the case where  $0 \le x_1 \le e^{(y_1+y_2)/2} - e^{(y_0+y_2)/2}$ , while the bottom one shows the case  $x_1 > e^{(y_1+y_2)/2} - e^{(y_0+y_2)/2}$ . The solid red line indicates the range for  $x_2$  such that the points  $p_0$ ,  $p_1$  and  $p_2$  form a triangle. The boundaries of there balls are show in, respectively, black, blue and green.

by the bottom interval in the Figure 6), as well as into the interval  $[-e^{(y_0+y_2)/2}, e^{(y_0+y_2)/2}]$  (given by the top interval in the Figure 6).

By symmetry, without loss of generality we can consider  $x_1$  uniformly at random from  $[0, e^{y_0/2+y_1/2}]$ . Since  $y_0 < y_1 < y_2$  we have that  $e^{(y_1+y_2)/2} > e^{(y_0+y_2)/2}$  and so, when  $x_1 \ge 0$ , the "right half" of the interval  $[-e^{(y_0+y_2)/2}, e^{(y_0+y_2)/2}]$  is always covered by the interval  $[x_1 - e^{(y_1+y_2)/2}, x_1 + e^{(y_1+y_2)/2}]$ . If  $e^{(y_1+y_2)/2} - e^{(y_0+y_1)/2} \ge e^{(y_0+y_2)/2}$  then the "left half" is always covered as well. In other words:

$$e^{(y_1+y_2)/2} - e^{(y_0+y_1)/2} \ge e^{(y_0+y_2)/2} \Rightarrow P(y_0, y_1, y_2) = 1.$$

Now consider the case where  $e^{(y_1+y_2)/2} - e^{(y_0+y_1)/2} < e^{(y_0+y_2)/2}$ . Then, if  $x_1 \in [0, e^{(y_1+y_2)/2} - e^{(y_0+y_2)/2}]$  is still covered so that  $p_0, p_1$  and  $p_2$  form a triangle. If, on the other hand  $e^{(y_1+y_2)/2} - e^{(y_0+y_2)/2} < x_1 \le e^{(y_0+y_1)/2}$  then the probability that  $|x_2-x_1| \le e^{(y_1+y_2)/2}$  equals

$$1 - \frac{x_1 - \left(e^{(y_1 + y_2)/2} - e^{(y_0 + y_2)/2}\right)}{2e^{(y_0 + y_2)/2}}.$$

Hence, when  $e^{(y_1+y_2)/2} - e^{(y_0+y_1)/2} < e^{(y_0+y_2)/2}$  we have

$$P(y_0, y_1, y_2) = \frac{e^{(y_1 + y_2)/2} - e^{(y_0 + y_1)/2}}{e^{(y_0 + y_1)/2}}$$

$$+ \int_{e^{(y_1 + y_2)/2} - e^{(y_0 + y_2)/2}}^{e^{(y_0 + y_1)/2}} \left(1 - \frac{x_1 - (e^{(y_1 + y_2)/2} - e^{(y_0 + y_2)/2})}{2e^{(y_0 + y_2)/2}}\right) \cdot \frac{1}{e^{(y_0 + y_1)/2}} dx_1$$

$$= 1 - \frac{1}{2e^{y_0 + y_1/2 + y_2/2}} \int_0^{e^{(y_0 + y_1)/2} + e^{(y_0 + y_2)/2} - e^{(y_1 + y_2)/2}} x_1 dx_1$$

$$= 1 - \frac{\left(e^{(y_0 + y_1)/2} + e^{(y_0 + y_2)/2} - e^{(y_1 + y_2)/2}\right)^2}{4e^{y_0 + y_1/2 + y_2/2}},$$

At this point it is convenient to rewrite everything in terms of  $z_i := e^{-y_i/2}$ . Note that  $y_0 < y_1 < y_2$  if and only if  $z_0 > z_1 > z_2$  while the condition  $e^{(y_1 + y_2)/2} - e^{(y_0 + y_1)/2} < e^{(y_0 + y_2)/2}$  becomes

$$e^{(y_1+y_2)/2} - e^{(y_0+y_1)/2} < e^{(y_0+y_2)/2} \Leftrightarrow z_1^{-1}z_2^{-1} < z_0^{-1}z_1^{-1} + z_0^{-1}z_2^{-1} \Leftrightarrow z_0 < z_1 + z_2.$$

We now conclude that

$$P(y_0(z_0), y_1(z_1), y_2(z_2)) = 1$$
 if  $z_0 > z_1 > z_2$  and  $z_0 \ge z_1 + z_2$ 

while for  $z_0 > z_1 > z_2$  and  $z_0 < z_1 + z_2$ 

$$P(y_0, y_1, y_2) = 1 - \frac{z_0^2 z_1 z_2}{4} \cdot \left(z_0^{-1} z_1^{-1} + z_0^{-1} z_2^{-1} - z_1^{-1} z_2^{-1}\right)^2$$
  
=  $1 - \frac{1}{4} \left(z_1^{-1} z_2 + z_1 z_2^{-1} + z_0^2 z_1^{-1} z_2^{-1} + 2 - 2z_0 z_1^{-1} - 2z_0 z_2^{-1}\right),$ 

which finishes the proof.

The previous lemma covers the case when  $y_0 < y_1 < y_2$ . We now leverage it to take care of the other cases as well.

Proof of Lemma 4.3. Let  $y_i > 0$  and  $z_i = e^{-y_i/2}$ , i = 0, 1, 2. Lemma 4.4 gives the expression for  $P(y_0(z_0), y_1(z_1), y_2(z_2))$  in the case  $y_0 < y_1 < y_2$ , or equivalently  $z_0 > z_1 > z_2$ , i.e. the first two lines in the claim of Lemma 4.3. To analyze the other cases we shall express  $P(y_1, y_0, y_2)$  and  $P(y_1, y_2, y_0)$  in terms of  $P(y_0, y_1, y_2)$  and  $z_i$ . For this we note that we can view  $P(y_0, y_1, y_2)$  as a 2-fold integral of the indicator function

$$h(x_0,x_1,x_2) := \mathbb{1}_{\left\{|x_0-x_1| < e^{(y_0+y_1)/2}, |x_0-x_2| < e^{(y_0+y_2)/2}, |x_1-x_2| < e^{(y_1+y_2)/2}\right\}},$$

where  $x_0$  was set to zero, without loss of generality, and the other two  $x_i$  are uniform random variables on  $[-e^{(y_0)+y_i)/2}, e^{(y_0+y_i)/2}]$ . When we consider the probability  $P(y_1, y_0, y_2)$ , this is the 2-fold integral of  $h(x_0, 0, x_2)$  so that

$$P(y_1, y_0, y_2) = \frac{1}{2e^{(y_1 + y_0)/2}} \cdot \frac{1}{2e^{(y_1 + y_2)/2}} \iint_{\mathbb{R}} h(x_0, 0, x_2) dx_0 dx_2$$

$$= \frac{e^{y_0/2}}{e^{y_1/2}} \frac{1}{2e^{(y_0 + y_1)/2}} \frac{1}{2e^{(y_0 + y_2)/2}} \iint_{\mathbb{R}} h(0, x_1, x_2) dx_1 dx_2$$

$$= \frac{e^{y_0/2}}{e^{y_1/2}} P(y_0, y_1, y_2) = \frac{z_1}{z_0} P(y_0, y_1, y_2).$$

Finally we note that  $h(x_0, 0, x_2) = h(x_2, 0, x_0)$  from which we conclude that

$$P(y_0, y_1, y_2) = (z_0/z_1) P(y_1, y_0, y_2) = (z_0/z_1) P(y_1, y_2, y_0).$$
(42)

To complete the proof for the other cases we note that since  $P(y_0, y_1, y_2)$  is symmetric in  $y_1$  and  $y_2$ , we can assume, without loss of generality, that  $y_1 < y_2$ . Then, there are two more orderings of  $y_0, y_1, y_2$ , namely  $y_1 < y_0 < y_2$  and  $y_1 < y_2 < y_0$ , which can be summarized as  $y_1 < \min(y_0, y_2)$ , or equivalently  $z_1 > \max(z_0, z_2)$ . For  $y_1 < y_0 < y_2$  and  $y_1 < y_2 < y_0$  we can apply Lemma 4.4 to obtain  $P(y_1, y_0, y_2) = P(y_1, y_2, y_0)$  which happen to agree due to the symmetry in the last two arguments of the expression found in Lemma 4.4. The expression for  $P(y_0, y_1, y_2)$  then follows from (42).

## 4.5 Computing $\Delta_{\mathcal{P}}(y_0)$

Now that we have established the expression for  $P(y_0, y_1, y_2)$  we can proceed with computing  $\Delta_{\mathcal{P}}(y_0)$ , i.e. proving Proposition 4.2. We start with the following observation.

**Lemma 4.5.** The function  $\alpha \mapsto \Delta_{\mathcal{P}_{\alpha,\nu}}(y_0)$  is continuous for all  $\alpha > \frac{1}{2}$ .

Proof. This follows from the theorem of dominated convergence: Let  $\alpha > \frac{1}{2}$  and  $(\alpha_n)_{n \in \mathbb{N}}$  a sequence of real numbers converging to  $\alpha$ , so we can assume  $|\alpha_n - \alpha| < \epsilon := \frac{\alpha - 1/2}{2}$ . This means that  $-\epsilon < \alpha_n - \alpha < \epsilon$ , i.e.  $\frac{\alpha - 1/2}{2} < \alpha_n - 1/2 < \frac{3\alpha - 3/2}{2}$ . Define  $f_n(y_1, y_2) = P(y_0, y_1, y_2)(\alpha_n - 1/2)^2 e^{-(\alpha_n - 1/2)(y_1 + y_2)}$ . As the function  $x \mapsto x^2$  is increasing in x for x > 0 and the function  $x \mapsto e^{-(y_1 + y_2)x}$  is decreasing in x and  $P(y_0, y_1, y_2) \in [0, 1]$ , it holds that  $|f_n(y_1, y_2)| \le (\frac{3\alpha - 3/2}{2})^2 e^{-(y_1 + y_2)\frac{\alpha - 1/2}{2}}$  which is integrable over  $\mathbb{R}_{\geq 0} \times \mathbb{R}_{\geq 0}$  (with integral equals  $\frac{(6\alpha - 3)^2}{(2\alpha - 1)^2}$ ). Application of the theorem of dominated convergence and using equation (19) yields that  $\Delta_{\mathcal{P}_{\alpha_n,\nu}}(y_0) \to \Delta_{\mathcal{P}_{\alpha,\nu}}(y_0)$  which gives the claim as the sequence  $(\alpha_n)_n$  was arbitrary.

Due to this lemma we can first assume  $\alpha \notin \{\frac{3}{4}, 1\}$ , compute  $\Delta_{\mathcal{P}}(y_0)$  and then obtain the values of  $\Delta_{\mathcal{P}}(y_0)$  at the remaining two points by taking the corresponding limit in  $\alpha$ . This strategy is executed below. It involves the computation of several integrals which are involved and will take up the next 7 pages. The proof is carefully structured, using headers, to aid the reader.

Proof of Proposition 4.2.

When  $\alpha \notin \{3/4, 1\}$  Note that when writing  $\Delta_{\mathcal{P}}(y_0)$  as in integral as in equation (19), by symmetry in the integration variables  $y_1$  and  $y_2$ , we can assume that  $y_1 < y_2$  in which case either  $y_0$  or  $y_1$  is the smallest height. This gives half the value of  $\Delta_{\mathcal{P}}(y_0)$  and hence

$$\Delta_{\mathcal{P}}(y_0) = 2(I_1(y_0) + I_2(y_0)),$$

where  $I_1$  and  $I_2$  are given by:

$$I_1(y_0) := \int_{0 < y_0 < y_1 < y_2} P(y_0, y_1, y_2) \cdot (\alpha - 1/2)^2 e^{-(\alpha - 1/2)(y_1 + y_2)} \, \mathrm{d}y_2 \, \mathrm{d}y_1$$

$$I_2(y_0) := \int_{0 < y_1 < y_0, y_2} P(y_0, y_1, y_2) \cdot (\alpha - 1/2)^2 e^{-(\alpha - 1/2)(y_1 + y_2)} \, \mathrm{d}y_2 \, \mathrm{d}y_1$$

We proceed with computing each of these two integrals, each of which is split in two parts. The final expressions of those four integrals can be found in (43), (48), (49) and (51).

Computing  $I_1(y_0)$  Applying the change of variables  $z_i := e^{-y_i/2}$  and Lemma 4.3 gives

$$I_{1}(y_{0}) = 4(\alpha - 1/2)^{2} \cdot \int_{z_{0} > z_{1} > z_{2} > 0} P(y_{0}, y_{1}(z), y_{2}(z)) z_{1}^{2\alpha - 2} z_{2}^{2\alpha - 2} dz_{2} dz_{1}$$

$$= 4(\alpha - 1/2)^{2} \cdot \left( \int_{z_{0} > z_{1} > z_{2} > 0} 1 \cdot z_{1}^{2\alpha - 2} z_{2}^{2\alpha - 2} dz_{2} dz_{1} \right)$$

$$- \int_{z_{0} > z_{1} > z_{2} > 0, \atop z_{0} < z_{1} + z_{2}} G(z_{0}, z_{1}, z_{2}) \cdot z_{1}^{2\alpha - 2} z_{2}^{2\alpha - 2} dz_{2} dz_{1}$$

$$=: 4(\alpha - 1/2)^{2} (I_{11}(y_{0}) - I_{12}(y_{0})). \tag{43}$$

The integral  $I_{11}(y_0)$  is easily obtained:

$$I_{11}(y_0) = \int_0^{z_0} \int_0^{z_1} z_1^{2\alpha - 2} z_2^{2\alpha - 2} dz_2 dz_1$$

$$= \int_0^{z_0} z_1^{2\alpha - 2} \left[ \frac{z_2^{2\alpha - 1}}{2\alpha - 1} \right]_0^{z_1} dz_1$$

$$= \frac{1}{2\alpha - 1} \cdot \int_0^{z_0} z_1^{4\alpha - 3} dz_1$$

$$= \frac{1}{2(2\alpha - 1)^2} \cdot z_0^{4\alpha - 2}.$$

To deal with  $I_{12}$  we note that  $G(z_0, z_1, z_2)$  is a linear combination of monomials of the form  $z_0^a z_1^b z_2^c$  with  $a, b, c \in \{-1, 0, 1, 2\}$  and a + b + c = 0. Let us consider the integral  $J(a, b, c)(z_0)$ 

$$J_{a,b,c}(z_0) := z_0^a \int_{\substack{z_0 > z_1 > z_2 > 0, \\ z_0 < z_1 + z_2}} z_1^{b+2\alpha - 2} z_2^{c+2\alpha - 2} dz_2 dz_1.$$

$$\tag{44}$$

and note that

$$I_{1,2}(y_0) = \frac{1}{4}(J_{0,-1,1}(z_0) + J_{0,1,-1}(z_0) + J_{2,-1,-1}(z_0) + 2J_{0,0,0}(z_0) - 2J_{1,-1,0}(z_0) - 2J_{1,0,-1}(z_0)). \tag{45}$$

Next we compute  $J_{a,b,c}(z_0)$ .

$$J_{a,b,c} = z_0^a \int_{z_0/2}^{z_0} \int_{z_0-z_1}^{z_1} z_1^{b+2\alpha-2} z_2^{c+2\alpha-2} dz_2 dz_1 = z_0^a \int_{z_0/2}^{z_0} z_1^{b+2\alpha-2} \left[ \frac{z_2^{c+2\alpha-1}}{c+2\alpha-1} \right]_{z_0-z_1}^{z_1} dz_1$$

$$= \frac{z_0^a}{c+2\alpha-1} \cdot \left( \int_{z_0/2}^{z_0} z_1^{b+c+4\alpha-3} dz_1 - \int_{z_0/2}^{z_0} z_1^{b+2\alpha-2} (z_0-z_1)^{c+2\alpha-1} dz_1 \right)$$

$$= \frac{z_0^{a+b+c+4\alpha-2} (1 - (1/2)^{b+c+4\alpha-2})}{(c+2\alpha-1)(b+c+4\alpha-2)}$$

$$- \frac{z_0^{a+b+c+4\alpha-3}}{c+2\alpha-1} \int_{z_0/2}^{z_0} (z_1/z_0)^{b+2\alpha-2} (1 - (z_1/z_0))^{c+2\alpha-1} dz_1$$

$$= \frac{z_0^{4\alpha-2} (1 - (1/2)^{b+c+4\alpha-2})}{(c+2\alpha-1)(b+c+4\alpha-2)} - \frac{z_0^{4\alpha-2}}{c+2\alpha-1} \int_{1/2}^{1} u^{b+2\alpha-2} (1-u)^{c+2\alpha-1} du$$

$$= \frac{z_0^{4\alpha-2} (1 - (1/2)^{b+c+4\alpha-2})}{(c+2\alpha-1)(b+c+4\alpha-2)} - \frac{z_0^{4\alpha-2}}{c+2\alpha-1} B^- (1/2; c+2\alpha, b+2\alpha-1),$$

where we've used the substitution  $u := z_1/z_0$  giving  $z_0 du = dz_1$  in the penultimate line and  $B^-$  denotes the (lower) incomplete beta-function. Note that since  $c \ge -1$ ,  $-a \in \{0, -1, -2\}$  and by our assumption  $\alpha \notin \{\frac{3}{4}\}$ , the denominators that occur during the integration are all non-zero.

Plugging this back into (45) gives

$$\begin{split} I_{1,2}(y_0) &= \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-2})}{32\alpha(\alpha-1/2)} - \frac{z_0^{4\alpha-2}}{8\alpha}B^-(1/2;1+2\alpha,2\alpha-2) \\ &+ \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-2})}{32(\alpha-1)(\alpha-1/2)} - \frac{z_0^{4\alpha-2}}{4(2\alpha-2)}B^-(1/2;2\alpha-1,2\alpha) \\ &+ \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-4})}{32(\alpha-1)^2} - \frac{z_0^{4\alpha-2}}{4(2\alpha-2)}B^-(1/2;-1+2\alpha,2\alpha-2) \\ &+ \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-4})}{16(\alpha-1/2)^2} - \frac{z_0^{4\alpha-2}}{2(2\alpha-1)}B^-(1/2;2\alpha,2\alpha-1) \\ &- \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-3})}{16(\alpha-1/2)(\alpha-3/4)} + \frac{z_0^{4\alpha-2}}{2(2\alpha-1)}B^-(1/2;2\alpha,2\alpha-2) \\ &- \frac{z_0^{4\alpha-2}(1-(1/2)^{4\alpha-3})}{16(\alpha-1)(\alpha-3/4)} + \frac{z_0^{4\alpha-2}}{2(2\alpha-2)}B^-(1/2;-1+2\alpha,2\alpha-1) \\ &= \frac{(\frac{3}{64}-\frac{3}{16}2^{-4\alpha}+\alpha(-\frac{41}{128}+\frac{13}{16}2^{-4\alpha})+\alpha^2(\frac{5}{8}-\frac{3}{4}2^{-4\alpha})-\frac{15}{32}\alpha^3+\frac{1}{8}a^4)}{4(\alpha-1/2)^2(\alpha-1)^2(\alpha-3/4)\alpha} \\ &+ \frac{z_0^{4\alpha-2}}{8(\alpha-1)\alpha(2\alpha-1)}(4(\alpha-1)\alpha(B^-(1/2;2\alpha,2\alpha-2)-B^-(1/2;2\alpha,2\alpha-1)) \end{split}$$

$$\begin{split} &-(2\alpha-1)\alpha(B^-(1/2;2\alpha-1,2\alpha-2)+B^-(1/2;2\alpha-1,2\alpha)-2B^-(1/2;2\alpha-1,2\alpha-1))\\ &-(2\alpha-1)(\alpha-1)B^-(1/2;1+2\alpha,2\alpha-2))\\ &=\frac{\left(\frac{3}{64}-\frac{3}{16}2^{-4\alpha}+\alpha(-\frac{41}{128}+\frac{13}{16}2^{-4\alpha})+\alpha^2(\frac{5}{8}-\frac{3}{4}2^{-4\alpha})-\frac{15}{32}\alpha^3+\frac{1}{8}a^4\right)z_0^{4\alpha-2}}{4(\alpha-1/2)^2(\alpha-1)^2(\alpha-3/4)\alpha}\\ &+\frac{z_0^{4\alpha-2}}{8(\alpha-1)\alpha(2\alpha-1)}(4(\alpha-1)\alpha B^-(1/2;2\alpha+1,2\alpha-2)\\ &-(2\alpha-1)\alpha B^-(1/2;2\alpha+1,2\alpha-2)\\ &-(2\alpha-1)(\alpha-1)B^-(1/2;2\alpha+1,2\alpha-2)). \end{split}$$

For the last step we use the identities

$$B^{-}(z;a,b) - B^{-}(z;a,b+1) = B^{-}(z;a+1,b), \tag{46}$$

$$B^{-}(z;a,b) + B^{-}(z;a,b+2) - 2B^{-}(z;a,b+1) = B^{-}(z;a+2,b).$$

$$(47)$$

to obtain

$$I_{1,2}(y_0) = \frac{\left(\frac{3}{64} - \frac{3}{16}2^{-4\alpha} + \alpha\left(-\frac{41}{128} + \frac{13}{16}2^{-4\alpha}\right) + \alpha^2\left(\frac{5}{8} - \frac{3}{4}2^{-4\alpha}\right) - \frac{15}{32}\alpha^3 + \frac{1}{8}a^4\right)z_0^{4\alpha - 2}}{4(\alpha - 1/2)^2(\alpha - 1)^2(\alpha - 3/4)\alpha} - \frac{z_0^{4\alpha - 2}B^-(1/2; 2\alpha + 1, 2\alpha - 2)}{8(\alpha - 1)\alpha(2\alpha - 1)}$$

$$(48)$$

Computing  $I_2(y_0)$  We will follow a similar strategy as for  $I_1(y_0)$ . First, using the change of variables  $z_i := e^{-y_i/2}$  and Lemma 4.3 we get

$$I_{2}(y_{0}) = 4(\alpha - 1/2)^{2} \cdot \int_{1>z_{1}>z_{2}, z_{0}>0} P(y_{0}(z_{0}), y_{1}(z_{1}), y_{2}(z_{2})) z_{1}^{2\alpha - 2} z_{2}^{2\alpha - 2} dz_{2} dz_{1}$$

$$= 4(\alpha - 1/2)^{2} \cdot \left( \int_{1>z_{1}>z_{0}, z_{2}>0} z_{0} z_{1}^{2\alpha - 3} z_{2}^{2\alpha - 2} dz_{2} dz_{1} \right)$$

$$- \int_{\substack{1>z_{1}>z_{0}, z_{2}>0\\z_{1}

$$=: 4(\alpha - 1/2)^{2} (I_{21}(y_{0}) - I_{22}(y_{0})).$$

$$(49)$$$$

We proceed with the easy integral:

$$I_{21}(y_0) = z_0 \int_{1>z_1>\max(z_2,z_0); z_0,z_2>0} z_1^{2\alpha-3} z_2^{2\alpha-2} dz_2 dz_1 = z_0 \int_{z_0}^1 \int_0^{z_1} z_1^{2\alpha-3} z_2^{2\alpha-2} dz_2 dz_1$$

$$= z_0 \int_{z_0}^1 \left[ \frac{z_2^{2\alpha-1}}{2\alpha-1} \right]_0^{z_1} z_1^{2\alpha-3} dz_1 = \frac{z_0}{2\alpha-1} \int_{z_0}^1 z_1^{4\alpha-4} dz_1$$

$$= \frac{z_0 - z_0^{4\alpha-2}}{(4\alpha-3)(2\alpha-1)}.$$

We note that the denominators above are non-zero as  $\alpha > \frac{1}{2}$  and  $\alpha \neq \frac{3}{4}$ . To deal with  $I_{22}(y_0)$  we consider the integral function

$$J'_{a,b,c}(z_0) := z_0^a \int_{\substack{1>z_1>\max(z_0,z_2); z_0,z_2>0\\z_1< z_0+z_2}} z_1^{b+2\alpha-2} z_2^{c+2\alpha-2} \mathrm{d}z_2 \mathrm{d}z_1$$

and note that

$$I_{2,2}(y_0) = \frac{1}{4} \left( J'_{0,-1,1}(z_0) + J'_{2,-1,-1}(z_0) + J'_{0,1,-1}(z_0) \right) + \frac{1}{2} \left( J'_{1,-1,0}(z_0) - J'_{0,0,0}(z_0) - J'_{1,0,-1}(z_0) \right).$$
(50)

We know compute  $J'_{a,b,c}(z_0)$ 

$$\begin{split} J'_{a,b,c}(z_0) &= z_0^a \int_{z_0}^1 \int_{z_1-z_0}^{z_1} z_1^{b+2\alpha-2} z_2^{c+2\alpha-2} \mathrm{d}z_2 \mathrm{d}z_1 \\ &= z_0^a \int_{z_0}^1 \frac{1}{c+2\alpha-1} z_1^{b+2\alpha-2} (z_1^{c+2\alpha-1} - (z_1-z_0)^{c+2\alpha-1}) \mathrm{d}z_1 \\ &= z_0^a \int_{z_0}^1 \frac{1}{c+2\alpha-1} z_1^{b+c+4\alpha-3} \mathrm{d}z_1 - z_0^a \int_{z_0}^1 \frac{1}{c+2\alpha-1} z_1^{b+2\alpha-2} (z_1-z_0)^{c+2\alpha-1} \mathrm{d}z_1 \\ &= z_0^a \frac{1}{(c+2\alpha-1)(b+c+4\alpha-2)} (1-z_0^{b+c+4\alpha-2}) \\ &- \frac{z_0^a}{c+2\alpha-1} z_0^{b+c+4\alpha-2} B^- (1-z_0; c+2\alpha, -b-c-4\alpha+2) \\ &= \frac{z_0^a-z_0^{4\alpha-2}}{(c+2\alpha-1)(b+c+4\alpha-2)} - \frac{z_0^{4\alpha-2} B^- (1-z_0; c+2\alpha, -b-c-4\alpha+2)}{c+2\alpha-1}. \end{split}$$

Here we used that for  $x \in \mathbb{R}, y > -1$  (note that as  $c \ge -1$ , it holds that  $c + 2\alpha - 1 > -1$ ):

$$\int_{z_0}^1 z_1^x (z_1 - z_0)^y dz_1 = \int_0^{1-z_0} (s + z_0)^x s^y ds$$

$$= z_0^{x+y} \int_0^{1-z_0} ((s/z_0) + 1)^x (s/z_0)^y ds$$

$$= z_0^{x+y+1} \int_0^{1/z_0 - 1} (t+1)^x t^y dt$$

$$= z_0^{x+y+1} \int_0^{1-z_0} u^y (1-u)^{-(x+y+2)} du$$

$$= z_0^{x+y+1} B^- (1-z_0; y+1, -x-y-1).$$

As  $c \ge -1$  and  $-a \in \{0, -1, -2\}$  and by our assumption  $\alpha \notin \{\frac{3}{4}\}$ , the denominators that occur during the computations above are non-zero.

Plugging the expression for  $J'_{a,b,c}(z_0)$  back into (50) we get,

$$\begin{split} I_{2,2}(y_0) &= \frac{1-z_0^{4\alpha-2}}{32\alpha(\alpha-1/2)} - \frac{z_0^{4\alpha-2}B^-(1-z_0;1+2\alpha,-4\alpha+2)}{8\alpha} \\ &+ \frac{z_0^2-z_0^{4\alpha-2}}{32(\alpha-1)^2} - \frac{z_0^{4\alpha-2}B^-(1-z_0;-1+2\alpha,-4\alpha+4)}{8(\alpha-1)} \\ &+ \frac{1-z_0^{4\alpha-2}}{32(\alpha-1)(\alpha-1/2)} - \frac{z_0^{4\alpha-2}B^-(1-z_0;-1+2\alpha,-4\alpha+2)}{8(\alpha-1)} \\ &+ \frac{z_0-z_0^{4\alpha-2}}{16(\alpha-1/2)(\alpha-3/4)} - \frac{z_0^{4\alpha-2}B^-(1-z_0;2\alpha,-4\alpha+3)}{4(\alpha-1/2)} \\ &- \frac{1-z_0^{4\alpha-2}}{16(\alpha-1/2)^2} + \frac{z_0^{4\alpha-2}B^-(1-z_0;2\alpha,-4\alpha+2)}{4(\alpha-1/2)} \\ &- \frac{z_0-z_0^{4\alpha-2}}{16(\alpha-1)(\alpha-3/4)} + \frac{z_0^{4\alpha-2}B^-(1-z_0;-1+2\alpha,-4\alpha+3)}{4(\alpha-1)} \end{split}$$

Using some algebra and the identities (46) and (47) this can be reduced to

$$I_{2,2}(y_0) = \frac{1}{64\alpha(\alpha - 1/2)^2(\alpha - 1)} - \frac{(1 - z_0)^{2\alpha}}{64\alpha(\alpha - 1/2)^2(\alpha - 1)} - \frac{z_0}{8(\alpha - 1/2)(\alpha - 1)(4\alpha - 3)} + \frac{z_0^2}{32(\alpha - 1)^2} + \frac{(-6 + 25\alpha - 48\alpha^2 + 44\alpha^3 - 16\alpha^4)z_0^{4\alpha - 2}}{512\alpha(\alpha - 1/2)^2(\alpha - 1)^2(\alpha - 3/4)} + \frac{z_0^{4\alpha - 2}B^-(1 - z_0; 2\alpha, 3 - 4\alpha)}{32(\alpha - 1)(\alpha - 1/2)^2}.$$
(51)

Combining the results for  $I_1(y_0)$  and  $I_2(y_0)$  Combining the results for  $I_{11}(y_0)$ ,  $I_{12}(y_0)$ ,  $I_{21}(y_0)$  and  $I_{22}(y_0)$  we get, after some algebra, an explicit expression for  $\Delta_{\mathcal{P}}(y_0)$  as a linear combination of terms of the form  $z_0^u$ ,  $(1-z_0)^u$  and  $z_0^uB^-(1-z_0;a,b)$ :

$$\begin{split} &\Delta_{\mathcal{P}}(y_0) = 2(I_1 + I_2) = 8(\alpha - 1/2)^2(I_{1,1} - I_{1,2} + I_{2,1} - I_{2,2}) \\ &= 8(\alpha - 1/2)^2 \left(\frac{1}{2(2\alpha - 1)^2} z_0^{4\alpha - 2} \right. \\ &\qquad \qquad - \frac{\left(\frac{3}{64} - \frac{3}{16} 2^{-4\alpha} + \alpha(-\frac{41}{128} + \frac{13}{16} 2^{-4\alpha}) + \alpha^2(\frac{5}{8} - \frac{3}{4} 2^{-4\alpha}) - \frac{15}{32}\alpha^3 + \frac{1}{8}a^4\right) z_0^{4\alpha - 2}}{4(\alpha - 1/2)^2(\alpha - 1)^2(\alpha - 3/4)\alpha} \\ &\qquad \qquad + \frac{z_0^{4\alpha - 2} B^-(1/2; 2\alpha + 1, 2\alpha - 2)}{8(\alpha - 1)\alpha(2\alpha - 1)} + \frac{z_0 - z_0^{4\alpha - 2}}{(4\alpha - 3)(2\alpha - 1)} \\ &\qquad \qquad - \frac{1}{64\alpha(\alpha - 1/2)^2(\alpha - 1)} + \frac{(1 - z_0)^{2\alpha}}{64\alpha(\alpha - 1/2)^2(\alpha - 1)} + \frac{z_0}{8(\alpha - 1/2)(\alpha - 1)(4\alpha - 3)} \\ &\qquad \qquad - \frac{z_0^2}{32(\alpha - 1)^2} - \frac{(-6 + 25\alpha - 48\alpha^2 + 44\alpha^3 - 16\alpha^4)z_0^{4\alpha - 2}}{512\alpha(\alpha - 1/2)^2(\alpha - 1)^2(\alpha - 3/4)} \\ &\qquad \qquad - \frac{z_0^{4\alpha - 2} B^-(1 - z_0; 2\alpha, 3 - 4\alpha)}{32(\alpha - 1)(\alpha - 1/2)^2} \right) \\ &= -\frac{1}{8(\alpha - 1)\alpha} + \frac{(\alpha - 1/2)z_0}{\alpha - 1} - \frac{(\alpha - 1/2)^2z_0^2}{4(\alpha - 1)^2} \\ &\qquad \qquad + z_0^{-2+4\alpha} \left(\frac{2^{-4\alpha - 1}(3\alpha - 1)}{\alpha(\alpha - 1)^2} + \frac{(\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha)}{2(\alpha - 1)\alpha}\right) \\ &\qquad \qquad + \frac{(1 - z_0)^{2\alpha}}{8(\alpha - 1)\alpha} - \frac{z_0^{4\alpha - 2} B^-(1 - z_0; 2\alpha, 3 - 4\alpha)}{4(\alpha - 1)} \end{split}$$

Observe that the above expression only contains terms of the form  $\alpha - 1$  in the denominator. The only expression of the form  $\alpha - 3/4$  is in the lower incomplete beta-function  $B^-(1-z_0; 2\alpha, 3-4\alpha)$  which appears twice in the expression for  $\Delta_{\mathcal{P}}(y_0)$ .

# The case of $\alpha = 3/4$

Note that the factor  $\alpha - \frac{3}{4}$  does not occur in any denominator of the previously obtained expression. For the lower incomplete beta function, the last argument  $3-4\alpha$  is zero for  $\alpha = \frac{3}{4}$ , however as  $z_0 < 1$  the integration domain of the lower incomplete beta function does not touch the singularity at t = 1 (note  $B^-(1-z_0; 2\alpha; 3-4\alpha) = \int_0^{1-z_0} t^{2\alpha-1} (1-t)^{2-4\alpha}$ ). Therefore, the previous expression holds for this case as well.

The case of  $\alpha = 1$  We want to compute the limit  $\lim_{\alpha \to 1} \Delta_{\mathcal{P}_{\alpha,\nu}}(y_0(z_0))$ . For this, after factoring out  $\frac{1}{\alpha-1}$  in the expression for  $\Delta_{\mathcal{P}}(y)$  we obtained for  $\alpha \neq 1$ , we compute the first two terms of the Taylor expansion of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$  in  $\alpha$  based at  $\alpha=1$ . The constant term of this Taylor expansion is verified to vanish whereas the linear term gives the expression searched (after cancellation with  $\frac{1}{\alpha-1}$ ). Note that two terms of  $P(y_0(z_0))$  contain  $(\alpha-1)^2$  in their denominator,

so for those two another  $\frac{1}{\alpha-1}$  is factored out and the first three terms of the Taylor expansion are computed. Their constant terms cancel and after multiplication with  $\frac{1}{\alpha-1}$  their linear and quadratic terms become part of the constant and linear term of the overall expansion.

The first summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$  is,

$$S_1 = -\frac{1}{8\alpha} = -\frac{1}{8} + \frac{1}{8}(\alpha - 1) + O((\alpha - 1)^2)$$

The second summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$ ,

$$S_2 = (\alpha - 1/2)z_0 = \frac{1}{2}z_0 + z_0(\alpha - 1) + O((\alpha - 1)^2)$$

The third summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$ , needs a 3-term Taylor expansion after another multiplication with  $(\alpha-1)$ ,

$$S_3 = -\frac{(\alpha - 1/2)^2 z_0^2}{4} = -\frac{1}{16} z_0^2 - \frac{1}{4} z_0^2 (\alpha - 1) - \frac{1}{4} z_0^2 (\alpha - 1)^2 + O((\alpha - 1)^3)$$

The fourth summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$ , needs a 3-term Taylor expansion after another multiplication with  $(\alpha-1)$ ,

$$S_4 = z_0^{-2+4\alpha} \frac{2^{-4\alpha-1}(3\alpha-1)}{\alpha} = \frac{1}{16}z_0^2 + \frac{z_0^2}{4} \left(\frac{1}{8} + \ln \frac{z_0}{2}\right) (\alpha - 1) + \frac{z_0^2}{8} \left(4\left(\ln \frac{z_0}{2}\right)^2 + \ln \frac{z_0}{2} - \frac{1}{4}\right) (\alpha - 1)^2 + O((\alpha - 1)^3)$$

as

$$\frac{d}{d\alpha}\left(\left(\frac{z_0}{2}\right)^{-2+4\alpha}2^{-3}\left(3-\frac{1}{\alpha}\right)\right) = \left(\frac{z_0}{2}\right)^{-2+4\alpha}2^{-3}\left(4\ln\left(\frac{z_0}{2}\right)\left(3-\frac{1}{\alpha}\right) + \frac{1}{\alpha^2}\right)$$

and

$$\frac{d^2}{d\alpha^2} \left( \left( \frac{z_0}{2} \right)^{-2+4\alpha} 2^{-3} \left( 3 - \frac{1}{\alpha} \right) \right) = \left( \frac{z_0}{2} \right)^{-2+4\alpha} 2^{-3} \left( 16 \left( \ln \frac{z_0}{2} \right)^2 \left( 3 - \frac{1}{\alpha} \right) + \frac{8 \ln(\frac{z_0}{2})}{\alpha^2} - \frac{2}{\alpha^3} \right)$$

For the fifth summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$  we get,

$$S_5 = z_0^{-2+4\alpha} \frac{(\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha)}{2\alpha}$$

$$= \frac{z_0^2}{4} B^-(1/2; 3, 0) + z_0^2 \left( \left( \ln(z_0) + \frac{1}{4} \right) B^-(1/2; 3, 0) + \frac{1}{2} \ln(t) t^2 (1 - t)^{-1} + \ln(1 - t) t^2 (1 - t)^{-1} dt \right) (\alpha - 1) + O((\alpha - 1)^2)$$

as

$$\begin{split} \frac{d}{d\alpha} \left( z_0^{-2+4\alpha} \frac{(\alpha-1/2)}{2\alpha} B^-(1/2; 1+2\alpha, -2+2\alpha) \right) \\ &= \ln(z_0) 4 z_0^{-2+4\alpha} \left( \frac{1}{2} - \frac{1}{4\alpha} \right) B^-(1/2; 1+2\alpha, -2+2\alpha) \\ &+ z_0^{-2+4\alpha} \frac{1}{4\alpha^2} B^-(1/2; 1+2\alpha, -2+2\alpha) + z_0^{-2+4\alpha} \left( \frac{1}{2} - \frac{1}{4\alpha} \right) \int_0^{\frac{1}{2}} \frac{d}{d\alpha} (t^{2\alpha} (1-t)^{2\alpha-3}) dt \end{split}$$

where

$$\int_0^{\frac{1}{2}} \frac{d}{d\alpha} (t^{2\alpha} (1-t)^{2\alpha-3}) dt = \int_0^{\frac{1}{2}} \ln(t) 2t^{2\alpha} (1-t)^{2\alpha-3} + \ln(1-t) 2t^{2\alpha} (1-t)^{2\alpha-3} dt$$

The sixth summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$ ,

$$S_6 = \frac{(1-z_0)^{2\alpha}}{8\alpha} = \frac{(1-z_0)^2}{8} + \frac{(1-z_0)^2}{4} (\ln(1-z_0) - 1/2)(\alpha - 1) + O((\alpha - 1)^2)$$

and finally the seventh and last summand of  $\Delta_{\mathcal{P}}(y_0(z_0))(\alpha-1)$  gives,

$$S_7 = -\frac{z_0^{4\alpha - 2}B^-(1 - z_0; 2\alpha, 3 - 4\alpha)}{4} = -\frac{z_0^2}{4}B^-(1 - z_0; 2, -1) - z_0^2 \left(\ln(z_0)B^-(1 - z_0; 2, -1)\right) + \int_0^{1 - z_0} 1/2\ln(t)t(1 - t)^{-2} - t\ln(1 - t)(1 - t)^{-2}dt\right)(\alpha - 1) + O((\alpha - 1)^2)$$

When adding these terms we see that the constant coefficients cancel:

$$\begin{split} &-\frac{1}{8}+\frac{1}{2}z_{0}-\frac{1}{4}z_{0}^{2}+\frac{z_{0}^{2}}{32}+\frac{z_{0}^{2}}{4}\ln(\frac{z_{0}}{2})+\frac{z_{0}^{2}}{4}B^{-}(1/2;3,0)+\frac{(1-z_{0})^{2}}{8}-\frac{z_{0}^{2}}{4}B^{-}(1-z_{0};2,-1)\\ &=-\frac{1}{8}+\frac{1}{2}z_{0}-\frac{1}{4}z_{0}^{2}+\frac{z_{0}^{2}}{32}+\frac{z_{0}^{2}}{4}\ln(z_{0})-\frac{z_{0}^{2}}{4}\ln2-\frac{5z_{0}^{2}}{32}+\frac{z_{0}^{2}}{4}\ln2\\ &+\frac{1}{8}-\frac{z_{0}}{4}+\frac{z_{0}^{2}}{8}+\frac{z_{0}^{2}}{4}-\frac{z_{0}}{4}-\frac{z_{0}^{2}}{4}\ln z_{0}=0 \end{split}$$

The expression for  $\alpha = 1$  is given by the sum of the linear coefficients:

$$\begin{split} &\frac{1}{8} + z_0 - \frac{z_0^2}{4} + \frac{z_0^2}{8} (4(\ln\frac{z_0}{2})^2 + \ln\frac{z_0}{2} - \frac{1}{4}) + \frac{(1-z_0)^2}{4} (\ln(1-z_0) - 1/2) \\ &\quad + z_0^2 \left( \left( \ln(z_0) + \frac{1}{4} \right) B^-(1/2; 3, 0) + 1/2 \int_0^{\frac{1}{2}} \ln(t) t^2 (1-t)^{-1} + \ln(1-t) t^2 (1-t)^{-1} dt \right) \\ &\quad - z_0^2 \left( \ln(z_0) B^-(1-z_0; 2, -1) + \int_0^{1-z_0} 1/2 \ln(t) t (1-t)^{-2} - t \ln(1-t) (1-t)^{-2} dt \right) \\ &\quad = \frac{1}{8} + z_0 - \frac{z_0^2}{4} + \frac{z_0^2}{2} (\ln\frac{z_0}{2})^2 + \frac{z_0^2}{8} \ln\frac{z_0}{2} - \frac{z_0^2}{32} \\ &\quad - \frac{5}{8} z_0^2 \ln(z_0) + z_0^2 \ln(z_0) \ln 2 - \frac{5z_0^2}{32} + \frac{z_0^2 \ln 2}{4} \\ &\quad + z_0^2/2 \int_0^{\frac{1}{2}} \ln(t) t^2 (1-t)^{-1} + \ln(1-t) t^2 (1-t)^{-1} dt \\ &\quad + \frac{(1-z_0)^2}{4} \ln(1-z_0) - \frac{1}{8} + \frac{z_0}{4} - \frac{z_0^2}{8} \\ &\quad + z_0^2 \ln(z_0) - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 - z_0^2 \int_0^{1-z_0} 1/2 \ln(t) t (1-t)^{-2} - t \ln(1-t) (1-t)^{-2} dt \\ &\quad = \frac{5}{4} z_0 - \frac{9}{16} z_0^2 + \frac{z_0^2}{2} (\ln\frac{z_0}{2})^2 + \frac{z_0^2}{8} \ln\frac{z_0}{2} + \frac{(1-z_0)^2}{4} \ln(1-z_0) \\ &\quad + \frac{3}{8} z_0^2 \ln(z_0) + z_0^2 \ln(z_0) \ln 2 + \frac{z_0^2 \ln 2}{4} + z_0^2/2 \int_0^{\frac{1}{2}} \ln(t) t^2 (1-t)^{-1} + \ln(1-t) t^2 (1-t)^{-1} dt \\ &\quad = \frac{5}{4} z_0 - \frac{9}{16} z_0^2 + \frac{z_0^2}{2} (\ln\frac{z_0}{2})^2 + \frac{z_0^2}{8} \ln\frac{z_0}{2} + \frac{(1-z_0)^2}{4} \ln(1-z_0) \\ &\quad + \frac{3}{8} z_0^2 \ln(z_0) + z_0^2 \ln(z_0) \ln 2 + \frac{z_0^2 \ln 2}{8} \ln\frac{z_0}{2} + \frac{(1-z_0)^2}{4} \ln(1-z_0) \\ &\quad + \frac{3}{8} z_0^2 \ln(z_0) + z_0^2 \ln(z_0) \ln 2 + \frac{z_0^2 \ln 2}{8} \ln\frac{z_0}{2} + \frac{(1-z_0)^2}{4} \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 + z_0^2 (\ln\frac{z_0}{2})^2 + z_0^2 \ln z_0 \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 + z_0 (1 + \frac{1}{2} (2-z_0) \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 + z_0 (1 + \frac{1}{2} (2-z_0) \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 + z_0 (1 + \frac{1}{2} (2-z_0) \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\ln z_0)^2 + z_0 (1 + \frac{1}{2} (2-z_0) \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) \\ &\quad - z_0 \ln z_0 - z_0^2 (\lnz_0)^2 + z_0 (1 + \frac{1}{2} (2-z_0) \ln(z_0)$$

$$\begin{split} &+\frac{1}{2}z_0\operatorname{Li}_2(z_0))-z_0^2-\frac{1}{2}z_0^2\operatorname{Li}_2(1)\\ &=\frac{9}{4}z_0-\frac{25}{16}z_0^2+\frac{z_0^2}{2}(\ln\frac{z_0}{2})^2+\frac{z_0^2}{8}\ln\frac{z_0}{2}+\frac{(1-z_0)^2}{4}\ln(1-z_0)\\ &-\frac{1}{8}z_0^2\ln(z_0)+z_0^2\ln(z_0)\ln2+\frac{z_0^2\ln2}{4}+z_0^2/2(11/8-1/4\ln2-3/2\ln(2)^2\\ &-\operatorname{Li}_2(1/2)-\operatorname{Li}_2(1)+\operatorname{Li}_2(z_0))-\frac{1}{2}z_0^2(\ln z_0)^2-\frac{1}{2}z_0(1-z_0)\ln(1-z_0) \end{split}$$

where we used that

$$z_0^2/2\int_0^{\frac{1}{2}}\ln(t)t^2(1-t)^{-1} + \ln(1-t)t^2(1-t)^{-1} dt = 11/8 - 1/4\ln 2 - 3/2\ln(2)^2 - \text{Li}_2(1/2),$$

and

$$z_0^2 \int_0^{1-z_0} 1/2 \ln(t) t (1-t)^{-2} - t \ln(1-t) (1-t)^{-2} dt$$

$$= -\frac{1}{z_0} (1 + \frac{1}{2} (2-z_0) \ln(z_0) + \frac{1}{2} z_0 \ln(z_0)^2 - \frac{1}{2} (1-z_0) \ln(1-z_0) + \frac{1}{2} z_0 Li_2(z_0) + 1 + \frac{1}{2} Li_2(1).$$

By expanding the squares and collecting terms, the last expression can be simplified to

$$\frac{9}{4}z_0 + \frac{1 - 4z_0 + 3z_0^2}{4}\ln(1 - z_0) + z_0^2\left(-7/8 - \frac{\ln(2)^2 + 2\operatorname{Li}_2(1/2) + 2\operatorname{Li}_2(1)}{4}\right) + \frac{1}{2}z_0^2\operatorname{Li}_2(z)$$

$$= \frac{9}{4}z_0 + \frac{1 - 4z_0 + 3z_0^2}{4}\ln(1 - z_0) - \frac{7 + \pi^2}{8}z_0^2 + \frac{1}{2}z_0^2\operatorname{Li}_2(z)$$

which finishes the computation.

# 4.6 Exact expressions for the local clustering coefficient and function, integrating $\Delta_{\mathcal{P}}(y)$

Now that we have an expression for  $\Delta_{\mathcal{P}}(y)$  we can compute the limit local clustering coefficient  $c_{\mathcal{P}}$  and the limit local clustering function  $c_{\mathcal{P}}(k)$  and prove that they equal  $c_{\infty}$  and  $c_{\infty}(k)$  given in, respectively, Theorem 1.1 and Theorem 1.2.

First we recall that  $\rho(y,k)=(\xi_{\alpha,\nu}e^{y/2})^k/k!\,e^{-\xi_{\alpha,\nu}e^{y/2}}$  and

$$\int_0^\infty \rho(y,k)\alpha e^{-\alpha y} \, \mathrm{d}y = \frac{2\alpha \xi^{2\alpha}}{k!} \Gamma(k-2\alpha,\xi) := \rho(k).$$

We also define

$$I^{(k)} := \int_0^\infty \Delta_{\mathcal{P}}(y) \alpha e^{-\alpha y} \frac{\left(\xi e^{y/2}\right)^k}{k!} e^{-\xi e^{y/2}} \, \mathrm{d}y$$

and

$$J := \int_0^\infty \Delta_{\mathcal{P}}(y) \alpha e^{-\alpha y} \, \mathrm{d}y.$$

Then

$$c_{\mathcal{P}} = J - I^{(1)} - I^{(2)}$$
 and  $c_{\mathcal{P}}(k) = \frac{I^{(k)}}{\rho(k)}$ 

and hence we first need to compute J and  $I^{(k)}$ .

For this it will be helpful to change coordinates to  $z := e^{-y/2}$ . This yields

$$J = 2\alpha \int_0^1 \Delta_{\mathcal{P}}(y) z^{2\alpha - 1} \, \mathrm{d}z,$$

and

$$I^{(k)} = \frac{2\alpha \xi_{\alpha,\nu}^k}{k!} \cdot \int_0^1 P(y(z)) \cdot z^{2\alpha - (k+1)} e^{-\xi_{\alpha,\nu} z^{-1}} dz.$$

We first deal with the case  $\alpha \neq 1$ . We observe from Proposition 4.2 that for  $\alpha \neq 1$ ,  $\Delta_{\mathcal{P}}(y(z))$  is in fact a linear combination of terms of the form  $z^u$ ,  $(1-z)^u$  and  $z_0^u B^-(1-z_0, v, w)$ .

To compute J we observe that, by partial integration,

$$\int_0^1 z^{u+2\alpha-1} B^-(1-z;v,w) dz = \left[ \frac{z^{u+2\alpha}}{u+2\alpha} B^-(1-z;v,w) \right]_0^1 + \frac{1}{u+2\alpha} \int_0^1 z^{u+2\alpha+w-1} (1-z)^{v-1} dz$$
$$= \frac{1}{u+2\alpha} B(u+w+2\alpha,v)$$

where we used that  $\frac{\partial}{\partial z}B^-(1-z;v,w) = -z^{w-1}(1-z)^{v-1}$ . This takes care of the two integrands involving the Beta function in  $\Delta_{\mathcal{P}}(y)$ . The other integrals are easily computed and yield the following expression for J (note that it only depends on  $\alpha$  but not on  $\nu$ )

$$J = \frac{2 + 4\alpha + 13\alpha^2 - 34\alpha^3 - 12\alpha^4 + 24\alpha^5}{16(\alpha - 1)^2\alpha(\alpha + 1)(2\alpha + 1)} + \frac{2^{-1 - 4\alpha}}{(\alpha - 1)^2} + \frac{(\alpha - 1/2)(B(2\alpha, 2\alpha + 1) + B^-(1/2; 1 + 2\alpha, -2 + 2\alpha))}{2(\alpha - 1)(3\alpha - 1)}$$

We proceed to work out  $I^{(k)}$ . For this we will compute the integrals involving terms in  $\Delta_{\mathcal{P}}(y(z))$  of the form  $z^u$ ,  $(1-z)^u$  and B(1-z,v,w) separately. We first point out that for any  $0 \le a < b \le 1$ 

$$\int_{a}^{b} z^{u+2\alpha-(k+1)} e^{-\xi_{\alpha,\nu}z^{-1}} dz = \xi_{\alpha,\nu}^{u+2\alpha-k} \int_{\xi_{\alpha,\nu}/b}^{\xi_{\alpha,\nu}/a} t^{k-1-2\alpha-u} e^{-t} dt$$

$$= \xi_{\alpha,\nu}^{u+2\alpha-k} \left( \Gamma^{+}(k-2\alpha-u;\xi_{\alpha,\nu}/b) - \Gamma^{+}(k-2\alpha-u;\xi_{\alpha,\nu}/a) \right),$$

In particular

$$\int_0^1 z^{u+2\alpha-k-1} e^{-\xi_{\alpha,\nu} z^{-1}} dz = \xi_{\alpha,\nu}^{u+2\alpha-k} \Gamma^+(k-2\alpha-u;\xi_{\alpha,\nu})$$
 (52)

where  $\Gamma^+$  denotes the (upper) incomplete gamma function, and we've used the substitution  $t = \xi_{\alpha,\nu}/z$  which gives  $\mathrm{d}z = -\xi_{\alpha,\nu}t^{-2}\,\mathrm{d}t$ . (And of course it is understood that  $\xi_{\alpha,\nu}/0 = \infty$ ). This takes care of the integrals of all terms in  $\Delta_{\mathcal{P}}(y(z))$  of the form  $z^u$ .

Next we will consider the integrals over the terms in  $\Delta_{\mathcal{P}}(y(z))$  of the form  $(1-z)^u$ . For this we need the hypergeometric U-function (also called Tricomi's confluent hypergeometric function), which has the integral representation

$$U(a,b,z) = \frac{1}{\Gamma(a)} \int_0^\infty e^{-zt} t^{a-1} (1+t)^{b-a-1} dt$$

which holds for  $a,b,z\in\mathbb{C},\ b\not\in\mathbb{Z}_{\leq 0},\ Re(a),Re(z)>0,$  see [10, p.255]. Applying the change of variables  $t=\frac{1-s}{s}$  (i.e.  $\mathrm{d} t=-s^{-2}\,\mathrm{d} s$  and  $s=\frac{1}{t+1}$ ) yields

$$U(a,b,z) = \frac{e^z}{\Gamma(a)} \int_0^1 s^{-b} (1-s)^{a-1} e^{-z/s} ds$$

Plugging in  $a = 2\alpha + 1 > 0$ ,  $b = -2\alpha + k + 1$ ,  $z = \xi_{\alpha,\nu} > 0$ , then gives

$$\int_{0}^{1} z_{0}^{2\alpha - k - 1} e^{-\xi_{\alpha,\nu}/z_{0}} (1 - z_{0})^{2\alpha} dz_{0} = \Gamma(2\alpha + 1) e^{-\xi_{\alpha,\nu}} U(2\alpha + 1, 1 + k - 2\alpha, \xi_{\alpha,\nu})$$
 (53)

Finally we need to deal with the terms in  $\Delta_{\mathcal{P}}(y(z))$  that involve the incomplete Beta-function. Let  $a, c \in \mathbb{R}$ ,  $\xi_{\alpha,\nu}, b > 0$  positive real numbers. Using the integral definition of the incomplete B-function, the change of variables s = 1 - t gives:

$$\int_0^1 z^a e^{-\xi_{\alpha,\nu}/z} B^-(1-z;b,c) dz = \int_0^1 z^a e^{-\xi_{\alpha,\nu}/z} \int_0^{1-z} t^{b-1} (1-t)^{c-1} dt dz$$
$$= \int_0^1 z^a e^{-\xi_{\alpha,\nu}/z} \int_z^1 s^{c-1} (1-s)^{b-1} ds dz$$

Then changing the order of integration and using the substitution  $u = \xi_{\alpha,\nu}/z$  and recognizing the upper incomplete  $\Gamma$ -function yields

$$\int_{0}^{1} z^{a} e^{-\xi_{\alpha,\nu}/z} \int_{z}^{1} s^{c-1} (1-s)^{b-1} ds dz$$

$$= \int_{0}^{1} \int_{0}^{s} z^{a} e^{-\xi_{\alpha,\nu}/z} dz s^{c-1} (1-s)^{b-1} ds$$

$$= \int_{0}^{1} \int_{\xi_{\alpha,\nu}/s}^{\infty} \xi_{\alpha,\nu}^{a+1} u^{-a-2} e^{-u} du s^{c-1} (1-s)^{b-1} ds$$

$$= \xi_{\alpha,\nu}^{a+1} \int_{0}^{1} \Gamma^{+} (-a-1, \xi_{\alpha,\nu}/s) s^{c-1} (1-s)^{b-1} ds. \tag{54}$$

To compute this last integral we make use of the fact that the incomplete  $\Gamma$ -function has a representation in terms of Meijer's G-function (see Lemma A.1 in Appendix A)

$$\Gamma^{+}(-a-1,\xi_{\alpha,\nu}/s) = G_{1,2}^{2,0} \begin{pmatrix} 1 \\ -a-1,0 \end{pmatrix} \frac{\xi_{\alpha,\nu}}{s},$$

which holds for any  $a \in \mathbb{R}$  and s > 0 (that for a fixed second argument, the upper incomplete  $\Gamma$ -function is entire in the first argument, see [13, pp. 899, 1032ff.]). **Pim:** @Markus:What does entire mean? We can now evaluate the integral in (54) using several identities for Meijer's G-function. First, inserting the expression for the incomplete Gamma-function into (54) gives

$$\xi_{\alpha,\nu}^{a+1} \int_0^1 s^{c-1} (1-s)^{b-1} G_{1,2}^{2,0} \begin{pmatrix} 1 \\ -a-1, 0 \end{pmatrix} \frac{\xi_{\alpha,\nu}}{s} ds$$

Next we apply the inversion identity for Meijer's G-function (see [10, p. 209, 5.3.1.(9))]) to get

$$\xi_{\alpha,\nu}^{a+1} \int_0^1 s^{c-1} (1-s)^{b-1} G_{2,1}^{0,2} \begin{pmatrix} 2+a, 1 \\ 0 \end{pmatrix} \frac{s}{\xi_{\alpha,\nu}} ds$$

This expression is actually the Euler transform of Meijer's G-function (see [10, p. 214, 5.5.2.(5)]) and (as the conditions 2+1 < 2(0+2) and  $|\arg(\xi_{\alpha,\nu}^{-1})| < \frac{\pi}{2}$  (as  $\xi_{\alpha,\nu} > 0$ ) and 1-c-b < 1-c (as b>0) are satisfied) it equals

$$\xi_{\alpha,\nu}^{a+1}\Gamma(b)G_{3,2}^{0,3}\begin{pmatrix}1-c,2+a,1\\0,1-c-b \end{vmatrix}\xi_{\alpha,\nu}^{-1} \bigg)$$

Using again the inversion identity for Meijer's G-function we now get

$$\xi_{\alpha,\nu}^{a+1}\Gamma(b)G_{2,3}^{3,0}\begin{pmatrix} 1,b+c\\c,-1-a,0 \end{pmatrix} \xi_{\alpha,\nu}$$

Finally, plugging in  $a = 6\alpha - k - 3$ ,  $b = 2\alpha$ ,  $c = 3 - 4\alpha$  we obtain

$$\int_{0}^{1} z^{a} e^{-\xi_{\alpha,\nu}/z} B^{-}(1-z;b,c) dz = \xi_{\alpha,\nu}^{6a-k-2} \Gamma(2\alpha) G_{2,3}^{3,0} \begin{pmatrix} 1, 3-2\alpha \\ 3-4\alpha, -6\alpha+k+2, 0 \end{pmatrix} \xi_{\alpha,\nu}$$
 (55)

Using equation (52), (53) and (55) we get

$$\begin{split} I^{(k)} &= \frac{\xi_{\alpha,\nu}^{2\alpha}}{4k!(\alpha-1)} \left( -\Gamma^+(k-2\alpha,\xi_{\alpha,\nu}) - 2\frac{\alpha(\alpha-1/2)^2\xi_{\alpha,\nu}^2\Gamma^+(k-2\alpha-2,\xi_{\alpha,\nu})}{(\alpha-1)} \right. \\ &\quad + 8\alpha(\alpha-1/2)\xi_{\alpha,\nu}\Gamma^+(k-2\alpha-1,\xi_{\alpha,\nu}) \\ &\quad + 4\xi_{\alpha,\nu}^{4\alpha-2}\Gamma^+(k-6\alpha+2,\xi_{\alpha,\nu}) \left( \frac{2^{-4\alpha}(3\alpha-1)}{(\alpha-1)} + (\alpha-1/2)B^-(1/2;1+2\alpha,-2+2\alpha) \right) \\ &\quad + \xi_{\alpha,\nu}^{k-2\alpha}\Gamma(2\alpha+1)e^{-\xi_{\alpha,\nu}}U(2\alpha+1,1+k-2\alpha,\xi_{\alpha,\nu}) \\ &\quad - \xi_{\alpha,\nu}^{4\alpha-2}\Gamma(2\alpha+1)G_{2,3}^{3,0} \left( \frac{1,3-2\alpha}{3-4\alpha,-6\alpha+k+2,0} \middle| \xi_{\alpha,\nu} \right) \right) \end{split}$$

With the expressions for J and  $I^{(k)}$  and using  $\Gamma^*(q,z) = \Gamma^+(q+1,z) + \Gamma^+(q,z)$  we now obtain after some algebra, the expression for  $c_P$ 

$$\begin{split} c_{\mathcal{P}} &= J - I^{(0)} - I^{(1)} \\ &= \frac{2 + 4\alpha + 13\alpha^2 - 34\alpha^3 - 12\alpha^4 + 24\alpha^5}{16(\alpha - 1)^2\alpha(\alpha + 1)(2\alpha + 1)} + \frac{2^{-1 - 4\alpha}}{(\alpha - 1)^2} \\ &\quad + \frac{(\alpha - 1/2)(B(2\alpha, 2\alpha + 1) + B^-(1/2; 1 + 2\alpha, -2 + 2\alpha))}{2(\alpha - 1)(3\alpha - 1)} \\ &\quad - \frac{\xi_{\alpha,\nu}^{2\alpha}}{4(\alpha - 1)} \left( - \Gamma^+(-2\alpha, \xi_{\alpha,\nu}) - 2\frac{\alpha(\alpha - 1/2)^2 \xi_{\alpha,\nu}^2 \Gamma^+(-2\alpha - 2, \xi_{\alpha,\nu})}{(\alpha - 1)} \right. \\ &\quad + 8\alpha(\alpha - 1/2)\xi_{\alpha,\nu}\Gamma^+(-2\alpha - 1, \xi_{\alpha,\nu}) \\ &\quad + 4\xi_{\alpha,\nu}^{2\alpha-2}\Gamma^+(-6\alpha + 2, \xi_{\alpha,\nu}) \left( \frac{2^{-4\alpha}(3\alpha - 1)}{(\alpha - 1)} + (\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha) \right) \\ &\quad + \xi_{\alpha,\nu}^{-2\alpha}\Gamma(2\alpha + 1)e^{-\xi_{\alpha,\nu}}U(2\alpha + 1, 1 - 2\alpha, \xi_{\alpha,\nu}) \\ &\quad - \xi_{\alpha,\nu}^{4\alpha-2}\Gamma(2\alpha + 1)G_{2,3}^{2,0} \left( \frac{1}{3} - 3\alpha - \alpha - \beta + 2, 0 \right) \xi_{\alpha,\nu} \right) \right) \\ &\quad - \frac{\xi_{\alpha,\nu}^{2\alpha}}{4(\alpha - 1)} \left( - \Gamma^+(1 - 2\alpha, \xi_{\alpha,\nu}) - 2\frac{\alpha(\alpha - 1/2)^2 \xi_{\alpha,\nu}^2 \Gamma^+(-2\alpha - 1, \xi_{\alpha,\nu})}{(\alpha - 1)} \right. \\ &\quad + 8\alpha(\alpha - 1/2)\xi_{\alpha,\nu}\Gamma^+(1 - 2\alpha - 1, \xi_{\alpha,\nu}) \\ &\quad + 4\xi_{\alpha,\nu}^{4\alpha-2}\Gamma^+(1 - 6\alpha + 2, \xi_{\alpha,\nu}) \left( \frac{2^{-4\alpha}(3\alpha - 1)}{(\alpha - 1)} + (\alpha - 1/2)B^-(1/2; 1 + 2\alpha, -2 + 2\alpha) \right) \\ &\quad + \xi_{\alpha,\nu}^{1-2\alpha}\Gamma(2\alpha + 1)e^{-\xi_{\alpha,\nu}}U(2\alpha + 1, 2 - 2\alpha, \xi_{\alpha,\nu}) \\ &\quad - \xi_{\alpha,\nu}^{4\alpha-2}\Gamma(2\alpha + 1)e^{-\xi_{\alpha,\nu}}U(2\alpha + 1, 2 - 2\alpha, \xi_{\alpha,\nu}) \\ &\quad - \xi_{\alpha,\nu}^{4\alpha-2}\Gamma(2\alpha + 1)G_{2,3}^{3,0} \left( \frac{1}{3} - 3\alpha - \frac{1}{3} - \frac{$$

$$-\frac{e^{-\xi_{\alpha,\nu}}\Gamma(2\alpha+1)\left(U(2\alpha+1,1-2\alpha,\xi_{\alpha,\nu})+U(2\alpha+1,2-2\alpha,\xi_{\alpha,\nu})\right)}{4(\alpha-1)}\\ +\frac{\xi_{\alpha,\nu}^{6\alpha-2}\Gamma(2\alpha+1)\left(G_{2,3}^{3,0}\left(\xi_{\alpha,\nu}\left|\frac{1,3-2\alpha}{3-4\alpha,-6\alpha+2,0}\right)+G_{2,3}^{3,0}\left(\xi_{\alpha,\nu}\left|\frac{1,3-2\alpha}{3-4\alpha,-6\alpha+3,0}\right)\right)}{4(\alpha-1)}.$$

and note that this equals  $c_{\infty}$  in Theorem 1.1 when  $\alpha \neq 1$ .

Similarly, we get

$$\begin{split} c_{\mathcal{P}}(k) &= \frac{I^{(k)}}{\rho(k)} \\ &= \frac{1}{8\alpha(\alpha-1)\Gamma^{+}(k-2\alpha,\xi)} \left( -\Gamma^{+}(k-2\alpha,\xi) - 2\frac{\alpha(\alpha-1/2)^{2}\xi^{2}\Gamma^{+}(k-2\alpha-2,\xi)}{(\alpha-1)} \right. \\ &\quad + 8\alpha(\alpha-1/2)\xi\Gamma^{+}(k-2\alpha-1,\xi) \\ &\quad + 4\xi^{4\alpha-2}\Gamma^{+}(k-6\alpha+2,\xi) \left( \frac{2^{-4\alpha}(3\alpha-1)}{(\alpha-1)} + (\alpha-1/2)B^{-}(1/2;1+2\alpha,-2+2\alpha) \right) \\ &\quad + \xi^{k-2\alpha}\Gamma(2\alpha+1)e^{-\xi}U(2\alpha+1,1+k-2\alpha,\xi) \\ &\quad - \xi^{4\alpha-2}\Gamma(2\alpha+1)G_{2,3}^{3,0} \left( \frac{1,3-2\alpha}{3-4\alpha,-6\alpha+k+2,0} \right| \xi \right) \right), \end{split}$$

which equals  $c_{\infty}(k)$  in Theorem 1.2 when  $\alpha \neq 1$ .

Finally, to determine the value of  $c_{\mathcal{P}}$  and  $c_{\mathcal{P}}(k)$  for  $\alpha = 1$ , it suffices to find the value of J and  $I^{(k)}$  at  $\alpha = 1$ . We can do this by computing the integrals with the expression for  $\Delta_{\mathcal{P}}(y)$  that we found for  $\alpha = 1$ , i.e.

$$J = 2\alpha \int_0^1 \left( \frac{9}{4}z + \frac{1 - 4z + 3z^2}{4} \ln(1 - z) - \frac{7 + \pi^2}{8} z^2 + \frac{1}{2} z^2 \operatorname{Li}_2(z) \right) z^{2\alpha - 1} dz$$
$$= \frac{575 - 12\pi^2}{576}$$

and

$$\begin{split} I^{(k)} &= \frac{2\alpha \xi_{\alpha,\nu}^k}{k!} \int_0^1 \left(\frac{9}{4}z + \frac{1-4z+3z^2}{4} \ln(1-z) - \frac{7+\pi^2}{8}z^2 + \frac{1}{2}z^2 \operatorname{Li}_2(z)\right) z^{2\alpha-k-1} e^{-\xi_{\alpha,\nu}/z} \, \mathrm{d}z \\ &= \frac{2\eta^k}{k!} \int_0^1 \left(\frac{9}{4}z + \frac{1-4z+3z^2}{4} \ln(1-z) - \frac{7+\pi^2}{8}z^2 + \frac{1}{2}z^2 \operatorname{Li}_2(z)\right) z^{1-k} e^{-\eta/z} \, \mathrm{d}z \\ &= \frac{9\eta^k}{2k!} \eta^{3-k} \Gamma^+(k-3,\eta) - \frac{\eta^k}{k!} \frac{7+\pi^2}{4} \eta^{4-k} \Gamma^+(k-4,\eta) \\ &\quad + \frac{\eta^k}{2k!} \int_0^1 (1-4z+3z^2) \ln(1-z) z^{1-k} e^{-\eta/z} dz + \frac{\eta^k}{k!} \int_0^1 z^{3-k} \operatorname{Li}_2(z) e^{-\eta/z} \, \mathrm{d}z \\ &= \frac{9\eta^3}{2k!} \Gamma^+(k-3,\eta) - \frac{\eta^4}{k!} \frac{7+\pi^2}{4} \Gamma^+(k-4,\eta) \\ &\quad + \frac{\eta^k}{2k!} \int_0^1 (1-4z+3z^2) \ln(1-z) z^{1-k} e^{-\eta/z} dz + \frac{\eta^k}{k!} \int_0^1 z^{3-k} \operatorname{Li}_2(z) e^{-\eta/z} \, \mathrm{d}z \end{split}$$

where  $\eta=\frac{4\nu}{\pi}$  and and  $\text{Li}_2(z)=\sum_{t=1}^\infty z^t/t^2$ , the dilogarithm function. Plugging this into the definitions for  $c_{\mathcal{P}}$  and  $c_{\mathcal{P}}(k)$  yields the expressions  $c_{\infty}$  in Theorem 1.1 and  $c_{\infty}(k)$  in Theorem 1.2, respectively.

# 5 From $G_{\mathcal{P},n}(\alpha,\nu)$ to $G_{\mathcal{P}}(\alpha,\nu)$ (Proving Proposition 2.7)

Now that we have a complete picture of the behavior of the local clustering coefficient and function in the limit model  $G_{\mathcal{P}}$  we will proceed to relate this to the clustering in the hyperbolic model

 $G_{\mathbb{H},n}$ . The first step is to relate the clustering in the infinite model to that of the finite box model  $G_{\mathcal{P},n}$ . Recall that  $G_{\mathcal{P},n}$  is obtained by restricting the Poisson Point Process  $\mathcal{P}_{\alpha,\nu}$  to the box  $\mathcal{R}_n = (-I_n, I_n] \times (0, R_n]$ , with  $I_n = \frac{\pi}{2} e^{R_n/2}$  (we write  $\mathcal{P}_n$  for this process), and connecting two points  $p_1, p_2 \in \mathcal{R}_n$  if  $|x_1 - x_2|_{\pi e^{R_n/2}} \leq e^{(y_1 + y_2)/2}$  where we identified the left and right boundary of  $\mathcal{R}_n$ . See Section 2.1 for more details.

In this section we shall compute the asymptotic difference between triangle counts in the finite and infinite model. First we recall the definition of  $\mathcal{K}_C(k_n)$ 

$$\mathcal{K}_C(k_n) = \left\{ p \in \mathbb{R} : \frac{k_n - C\kappa_n}{\xi_{\alpha,\nu}} \lor 0 \le e^{\frac{y}{2}} \le \frac{k_n + C\kappa_n}{\xi_{\alpha,\nu}} \land e^{R_n/2} \right\},\,$$

with

$$\kappa_n := \begin{cases} \log(n) & \text{if } k_n = \Theta(1), \\ \sqrt{k_n \log(k_n)} & \text{else.} \end{cases}$$

In addition we note that the function  $\phi_n(y)$  in Lemma 3.3 satisfies

$$\phi_n(y) = \Theta\left(e^{-(\alpha - \frac{1}{2})(R_n - y)}\right),$$

which yields the following useful corollary to Lemma 3.3.

Corollary 5.1. Let  $\alpha > \frac{1}{2}$ , C > 0 and  $k_n$  be any sequence satisfying  $k_n = o\left(n^{\frac{1}{2\alpha-1}}\right)$ . Then, for all  $p \in \mathcal{K}_C(k_n)$ ,

$$\mu_{\alpha,\nu,n}(B_{\mathcal{P},n}(p)) = \mu_{\alpha,\nu}(B_{\mathcal{P}}(p)) \left(1 - \Theta\left(k_n^{2\alpha - 1}n^{-(2\alpha - 1)}\right)\right).$$

# 5.1 Comparing triangles between $G_{\mathcal{P}}(\alpha, \nu)$ and $G_{\mathcal{P},n}(\alpha, \nu)$

We now turn to the task of calculating the expected number of triangles of a node at height y, for both the infinite model and the finite box model. Let  $p_0 = (0, y)$  and recall that

$$\mathbb{E}\left[T_{\mathcal{P},n}(p_0)\right] = \frac{1}{2} \iint_{\mathcal{R}_n^2} T_{\mathcal{P},n}(p_0, p_1, p_2) f_{\alpha,\nu}(x_1, y_1) f_{\alpha,\nu}(x_1, y_1) dx_1 dx_2 dy_1 dy_2,$$

where

$$T_{\mathcal{P},n}(p_0,p_1,p_2) = \mathbb{1}_{\{p_1 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P},n}(p_1)\}}.$$

The difference between the indicator  $\mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P},n}(p)\}}$  in the finite box model and  $\mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P}}(p)\}}$  is that in  $G_{\mathcal{P},n}(\alpha,\nu)$  we identified the boundaries of the interval  $[-\frac{\pi}{2}e^{R_n/2}, \frac{\pi}{2}e^{R_n/2}]$ . It is clear that for any  $0 \leq y \leq R_n$  we have that  $\mathcal{B}_{\mathcal{P},n}(p_0) = \mathcal{B}_{\mathcal{P}}(p_0) \cap \mathcal{R}_n$ . However, when we take another point  $p' \in \mathcal{B}_{\mathcal{P},n}(p)$  then it could happen that there are points in the intersection  $\mathcal{B}_{\mathcal{P},n}(p) \cap \mathcal{B}_{\mathcal{P},n}(p')$  that are not in  $\mathcal{B}_{\mathcal{P}}(p) \cap \mathcal{B}_{\mathcal{P}}(p')$ . Let us denote this region by  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p')$ . Then, any  $p_2 \in \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p')$  creates a triangle with p and p' in  $G_{\mathcal{P},n}(\alpha,\nu)$  that is not present in  $G_{\mathcal{P}}(\alpha,\nu)$ .

Define

$$\widetilde{T}_{\mathcal{P},n}(p_0, p_1, p_2) = \mathbb{1}_{\{p_1 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P}}(p_1) \cap \mathcal{R}_n\}}$$
(56)

Then

$$\sum_{p_1, p_2 \in \mathcal{P}_n \setminus (0, y)}^{\neq} T_{\mathcal{P}, n}(p_0, p_1, p_2) - \widetilde{T}_{\mathcal{P}, n}(p_0, p_1, p_2) = \sum_{p_1, p_2 \in \mathcal{P}_n \setminus (0, y)}^{\neq} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P}, n}(p_0)\}} \mathbb{1}_{\{p_2 \in \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p_0, p_1)\}},$$

where the sums are over all distinct pairs  $(p_1, p_2) \in \mathcal{P}_n \setminus \{(0, y)\}.$ 

Figure 7 shows an example of a configuration where  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p') \neq \emptyset$ . We observe that  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p') \neq \emptyset$  because the right boundary of the ball  $\mathcal{B}_{\mathcal{P},n}(p')$  exists the right boundary of the box  $\mathcal{R}_n$  and then, since we identified the boundaries, continues from the left so that  $\mathcal{B}_{\mathcal{P},n}(p')$  covers part of the ball  $\mathcal{B}_{\mathcal{P},n}(p)$  which would not be covered in the infinite limit model.

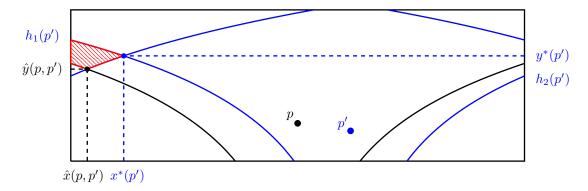


Figure 7: Example configuration of two points p and p' for which  $\mathcal{B}_{\mathcal{P},n}(p) \cap \mathcal{B}_{\mathcal{P},n}(p')$  is not a subset of  $\mathcal{B}_{\mathcal{P}}(p) \cap \mathcal{B}_{\mathcal{P}}(p')$ . The red region indicates the area of points belonging to  $\mathcal{B}_{\mathcal{P},n}(p) \cap \mathcal{B}_{\mathcal{P},n}(p')$ but not to  $\mathcal{B}_{\mathcal{P}}(p) \cap \mathcal{B}_{\mathcal{P}}(p')$ .

To further analyze this, let us introduce some notation. For any  $p=(x,y)\in\mathcal{R}_n$  we will define the left and right boundary functions as, respectfully,

$$b_p^-(z) = \begin{cases} 2\log(x-z) - y & \text{if } -\frac{\pi}{2}e^{R_n/2} \le z \le x - e^{y/2} \\ 2\log(\pi e^{R_n/2} + x - z) - y & \text{if } x - e^{(y+R_n)/2} + \pi e^{R_n/2} \le z \le \frac{\pi}{2}e^{R_n/2} \\ 0 & \text{else} \end{cases}$$
(57)

$$b_{p}^{-}(z) = \begin{cases} 2\log(x-z) - y & \text{if } -\frac{\pi}{2}e^{R_{n}/2} \le z \le x - e^{y/2} \\ 2\log(\pi e^{R_{n}/2} + x - z) - y & \text{if } x - e^{(y+R_{n})/2} + \pi e^{R_{n}/2} \le z \le \frac{\pi}{2}e^{R_{n}/2} \\ 0 & \text{else} \end{cases}$$

$$b_{p}^{+}(z) = \begin{cases} 2\log(z-x) - y & \text{if } x + e^{y/2} \le z \le \frac{\pi}{2}e^{R_{n}/2} \\ 2\log(\pi e^{R_{n}/2} + z - x) - y & \text{if } x + e^{y/2} \le z \le x + e^{(y+R_{n})/2} - \pi e^{R_{n}/2} \\ 0 & \text{else} \end{cases}$$

$$(57)$$

Note that these functions describe the boundaries of the ball  $\mathcal{B}_{\mathcal{P},n}(p)$ . In particular,  $p' \in \mathcal{B}_{\mathcal{P},n}(p)$ if and only if  $y' \ge \min \{b_p^-(x'), b_p^+(x')\}.$ 

For the remainder of the analysis we restrict ourselves to the case where x' > 0. Due to symmetry the situation for x' < 0 is the same. There are two important points in the box  $\mathcal{R}_n$ . These are the intersection between the left boundary of p' and the right boundary of p', as it continues from the left side of the box, and the left boundary of p. We denote by  $(x^*(p'), y^*(p'))$  the intersection between the left and right boundary of p' and by  $(\hat{x}(p,p'),\hat{y}(p,p'))$  the intersection between the left boundary of p and the right boundary of p', see Figure 8. After some simple algebra we obtain the following expressions for the coordinates of these two points

$$x^*(p') = x' - \frac{\pi}{2}e^{R_n/2}$$

$$y^*(p') = 2\log\left(\frac{\pi}{2}e^{R_n/2}\right) - y'$$

$$\hat{x}(p, p') = \frac{x' - \pi e^{R_n/2}}{1 + e^{(y'-y)/2}}$$

$$\hat{y}(p, p') = 2\log\left(\frac{\pi e^{R_n/2} - x'}{e^{y/2} + e^{y'/2}}\right)$$

The crucial observation is that  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}=\emptyset$  as long as the point  $(x^*(p'),y^*(p'))$  is above the left boundary of p. This happens exactly when  $y^*(p')>b_p^-(x^*(p'))$ . Therefore the boundary of this event is given by the equation  $y^*(p') = b_p^-(x^*(p'))$  which reads

$$2\log\left(\frac{\pi}{2}e^{R_n/2}\right) - y' = 2\log\left(\frac{\pi}{2}e^{R_n/2} - x'\right) - y.$$

Solving this equation gives us the function

$$b_p^*(z) = y - 2\log\left(1 - \frac{z}{\frac{\pi}{2}e^{R_n/2}}\right),$$
 (59)

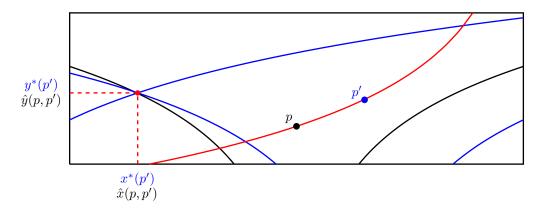


Figure 8: ???.

which is displayed by the red curve in Figure 8. It holds that  $y^*(p') > b_p^-(x^*(p'))$  if and only if  $y' < b_p^*(x')$  and hence we have that  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n} = \emptyset$  for all  $p' \in \mathcal{R}_n$  for which  $y' \geq b_p^*(x')$ . We also not that when  $y' = b_p^*(x')$  the two points  $(x^*(p'), y^*(p'))$  and  $(\hat{x}(p, p'), \hat{y}(p, p'))$  coincide.

This analysis allows us to compute the expected difference in the number of triangles for  $\mathcal{P}$  and  $\mathcal{P}_n$ , for a node with height y.

**Lemma 5.2.** Let  $(k_n)_{n\geq 1}$  be any sequence such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, for some C>0 and  $p\in\mathcal{K}_C(k_n)$ , as  $n\to\infty$ ,

$$\int_{\mathcal{R}_n} \mu_{\alpha,\nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1) \right) f_{\alpha,\nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O\left( y n^{-(2\alpha - 1)} + n^{-(2\alpha - 1)} e^y \right)$$

The proof of the lemma is not difficult but cumbersome, since it involves computing many different integrals. We postpone this proof till the end of this section and proceed with the main goal, proving Proposition 2.7. But first we state a small lemma about the scaling of  $s_{\alpha}(k_n)$  that will be very useful.

**Lemma 5.3.** Let  $s_{\alpha}(k_n)$  be as defined in (5). Then for any  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ , as  $n \to \infty$ ,

$$n^{-(2\alpha-1)} = o\left(s_{\alpha}(k_n)\right).$$

*Proof.* First let  $\frac{1}{2} < \alpha < \frac{3}{4}$ . Then

$$n^{-(2\alpha-1)}s_{\alpha}(k_n)^{-1} = n^{-(2\alpha-1)}k_n^{4\alpha-2} = o\left(n^{-(2\alpha-1) + \frac{4\alpha-2}{2\alpha+1}}\right) = o\left(n^{-\frac{4\alpha^2-4\alpha+1}{2\alpha+1}}\right) = o\left(1\right),$$

since  $4\alpha^2 - 4\alpha + 1 > 0$  for all  $\alpha > \frac{1}{2}$ . Similarly, for  $\alpha \ge \frac{3}{4}$  we have that  $4\alpha^2 > 2$  and hence,

$$n^{-(2\alpha-1)}s_{\alpha}(k_n) = o\left(n^{-(2\alpha-1)}k_n\right) = o\left(n^{-\frac{4\alpha^2-2}{2\alpha+1}}\right) = o(1).$$

Proof of Proposition 2.7. Recall that

$$\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right] = \frac{\int_{\mathcal{R}_n} \mathbb{E}\left[\mathbb{1}_{\{D_{\mathcal{P},n}(y)=k_n\}} T_{\mathcal{P},n}(y)\right] f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y}{\binom{k_n}{2} \mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]}.$$

By Lemma 3.3 and a concentration argument

$$\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right] = (1 + o(1))\alpha n \int_0^\infty \rho(y,k_n)e^{-\alpha} \,\mathrm{d}y = (1 + o(1))n\mathbb{E}\left[N_{\mathcal{P}}(k_n)\right],$$

47

and since  $\mathbb{E}\left[\mathbb{1}_{\{D_{\mathbb{H},n}(y)=k_n\}}T_{\mathcal{P},n}(y)\right] \leq \rho_n(y,k_n)k_n^2$  another concentration argument yields

$$\int_{\mathcal{R}_n} \mathbb{E}\left[\mathbb{1}_{\{D_{\mathbb{H},n}(y)=k_n\}} T_{\mathcal{P},n}(y)\right] f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y$$

$$= (1+o(1)) \int_{\mathcal{K}_C(k_n)} \rho_n(y,k_n) \mathbb{E}\left[T_{\mathcal{P},n}(y)\right] f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y$$

$$= (1+o(1)) \alpha n \int_{a_n^-}^{a_n^+} \rho_n(y,k_n) \mathbb{E}\left[T_{\mathcal{P},n}(y)\right] e^{-\alpha} \, \mathrm{d}x \, \mathrm{d}y,$$

with  $a_n^{\pm}=2\log\left(\frac{k_n\pm C\kappa_n}{\xi_{\alpha,\nu}}\right)$ . Next we note that for  $a_n^-\leq y\leq a_n^-$ ,

$$\mathbb{E}\left[T_{\mathcal{P}}(y)\right] = \frac{\mu_{\alpha,\nu} \left(\mathcal{B}_{\mathcal{P}}(y)\right)^{2}}{2} \Delta_{\mathcal{P}}(y) = (1 + o(1)) \binom{k_{n}}{2} \Delta_{\mathcal{P}}(y)$$

and hence it now suffices to show that

$$\binom{k_n}{2}^{-1} \int_{a_n^-}^{a_n^+} \rho_n(y, k_n) \mathbb{E}\left[T_{\mathcal{P}, n}(y)\right] e^{-\alpha y} \, \mathrm{d}y = (1 + o(1)) \int_{a_n^-}^{a_n^+} \rho(y, k_n) \Delta_{\mathcal{P}}(y) e^{-\alpha y} \, \mathrm{d}y.$$

We do this in two stages. First we prove that

$$\int_{a_n^-}^{a_n^+} \rho_n(y, k_n) \Delta_{\mathcal{P}}(y) e^{-\alpha y} \, \mathrm{d}y = (1 + o(1)) \int_{a_n^-}^{a_n^+} \rho(y, k_n) \Delta_{\mathcal{P}}(y) e^{-\alpha y} \, \mathrm{d}y.$$
 (60)

Then we show that

$${\binom{k_n}{2}}^{-1} \int_{a_n^-}^{a_n^+} \rho_n(y, k_n) |\mathbb{E} [T_{\mathcal{P}, n}(y) - T_{\mathcal{P}}(y)] | e^{-\alpha y} dy = o(1) \int_{a_n^-}^{a_n^+} \rho(y, k_n) \Delta_{\mathcal{P}}(y) e^{-\alpha y} dy.$$
 (61)

Since  $h(y) := \Delta_{\mathcal{P}}(y)$  is uniformly bounded (60) follows directly from the second statement in Lemma 3.4.

For the error term (61) we write

$$|T_{\mathcal{P},n}(p) - T_{\mathcal{P}}(p)| = \sum_{p_1, p_2 \in \mathcal{R}_n} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\}} + \sum_{p_1, p_2 \in \mathcal{R} \setminus \mathcal{R}_n} T_{\mathcal{P}}(p, p_1, p_2)$$

so that by the Campbell-Mecke formula (16)

$$|\mathbb{E}\left[T_{\mathcal{P},n}(p) - T_{\mathcal{P}}(p)\right]| \leq \int_{\mathcal{R}_n} \mu_{\alpha,\nu} \left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right) f_{\alpha,\nu}(x_1,y_1) \,\mathrm{d}x_1 \,\mathrm{d}y_1$$
$$+ \iint_{\mathcal{R}\backslash\mathcal{R}_n} T_{\mathcal{P}}(p,p_1,p_2) f_{\alpha,\nu}(x_1,y_1) f_{\alpha,\nu}(x_2,y_2) \,\mathrm{d}x_2 \,\mathrm{d}y_2 \,\mathrm{d}x_1 \,\mathrm{d}y_1.$$

The first integral was taken care of in Lemma 5.2. For the second integral we have

$$\iint_{\mathcal{R}\backslash\mathcal{R}_n} T_{\mathcal{P}}(p, p_1, p_2) f_{\alpha, \nu}(x_1, y_1) f_{\mu, \nu}(x_2, y_2) \, \mathrm{d}x_2 \, \mathrm{d}y_2 \, \mathrm{d}x_1 \, \mathrm{d}y_1 
\leq \left( \int_{\mathcal{R}\backslash\mathcal{R}_n} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P}}(p)\}} f_{\alpha, \nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 \right)^2 
= O\left( \left( e^{y/2} \int_{R_n}^{\infty} e^{-(\alpha - \frac{1}{2})y_1} \, \mathrm{d}y_1 \right)^2 \right) = O\left( e^y n^{-(2\alpha - 1)} \right),$$

from which we conclude that

$$|\mathbb{E}[T_{\mathcal{P},n}(p) - T_{\mathcal{P}}(p)]| = O\left(yn^{-(2\alpha - 1)} + n^{-(2\alpha - 1)}e^y\right) = O\left(n^{-(2\alpha - 1)}e^y\right).$$

Therefore

$${\binom{k_n}{2}}^{-1} \int_{a_n^-}^{a_n^+} \rho(y, k_n) |\mathbb{E} [T_{\mathcal{P}, n}(p) - T_{\mathcal{P}}(p)]| e^{-\alpha} dy$$

$$= O(1) n^{-(2\alpha - 1)} \int_0^\infty \rho(y, k_n) f_{\alpha, \nu}(x, y) dy$$

$$= O(1) n^{-(2\alpha - 1)} k_n^{-(2\alpha + 1)} = o\left(s_\alpha(k_n) k_n^{-(2\alpha + 1)}\right),$$

where the last part follows from Lemma 5.3. To finish the argument we observe that

$$\int_{a_{-}}^{a_{n}^{+}} \rho(y, k_{n}) \Delta_{\mathcal{P}}(y) e^{-\alpha} dy = \Theta(1) \mathbb{E}\left[N_{\mathcal{P}}(k_{n})\right] c_{\infty}(k_{n}) = \Theta\left(s_{\alpha}(k_{n}) k_{n}^{-(2\alpha+1)}\right).$$

Observe that the proof of Proposition 2.7 yields the following two corollaries, which will be useful later on in Section 6.

Corollary 5.4. Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and  $k_n$  be a positive sequence such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then, uniformly for all  $p \in \mathcal{K}_C(k_n)$ , as  $n \to \infty$ 

$$\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right] = (1 + o(1))\mathbb{E}\left[T_{\mathcal{P}}(p)\right],$$

where

$$\widetilde{T}_{\mathcal{P},n}(p) = \sum_{(p_1,p_2) \in \mathcal{P} \setminus p}^{\neq} \mathbb{1}_{\{p_1 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P}}(p_1) \cap \mathcal{R}_n\}}.$$

In particular,

$$\binom{k_n}{2}^{-1} \int_{\mathcal{K}_C(k_n)} \rho_n(y, k_n) \mathbb{E}\left[\widetilde{T}_{\mathcal{P}, n}(y)\right] f_{\alpha, \nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y = (1 + o(1)) \int_{\mathcal{R}_n} \rho(y, k_n) \Delta_{\mathcal{P}}(y) f_{\alpha, \nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y.$$

### 5.2 Counting missing triangles

We now come back to computing the expected number of triangles attached to node at height y in  $G_{\mathcal{P},n}(\alpha,\nu)$  that are not present in  $G_{\mathcal{P}}(\alpha,\nu)$ .

Proof of Lemma 5.2. Due to symmetry it is enough to show that

$$\int_{0}^{R_{n}} \int_{0}^{I_{n}} \mu_{\alpha,\nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_{n}}(p,p_{1}) \right) f_{\mu,\nu}(x_{1},y_{1}) \, \mathrm{d}x_{1} \, \mathrm{d}y_{1} = O\left( y n^{-(2\alpha-1)} + n^{-(2\alpha-1)} e^{y} \right) \tag{62}$$

The proof goes in two stages. First we compute  $\mu_{\alpha,\nu}(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1))$  by splitting it over three disjoint regimes with respect to  $p_1$ , with  $x_1 \geq 0$ . Then we do the integration with respect to  $p_1$ .

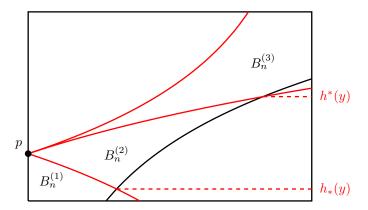


Figure 9: Three different areas  $B_n^{(i)}$  used in the proof of Lemma 5.2.

# Computing $\mu_{\alpha,\nu}\left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right)$

Recall that  $I_n = \frac{\pi}{2}e^{R_n/2}$  and define the sets

$$A_n^{(1)} = \left\{ p_1 \in \mathcal{R}_n : 0 \le y_1 \le y - 2\log(I_n/(I_n - x_1)) \right\},$$

$$A_n^{(2)} = \left\{ p_1 \in \mathcal{R}_n : y - 2\log(I_n/(I_n - x_1)) < y_1 \le y + 2\log\left(1 + \frac{x_1}{I_n}\right) \right\},$$

$$A_n^{(3)} = \left\{ p_1 \in \mathcal{R}_n : y + 2\log\left(1 + \frac{x_1}{I_n}\right) < y_1 \le y + 2\log\left(\frac{I_n}{I_n - x_1}\right) \right\},$$

and let  $B_n^{(i)} = \mathcal{B}_{\mathcal{P},n}\left(p\right) \cap A_n^{(i)}$ , for i = 1, 2, 3, see Figure 9. Here the heights of the two intersections are given by

$$h_*(y) = y + 2\log\left(\frac{I_n}{I_n + e^y}\right) \tag{63}$$

$$h^*(y) = y + 2\log\left(\frac{I_n}{I_n - e^y}\right). \tag{64}$$

With these definitions we have that the union  $B_n := \bigcup_{i=1}^n B_n^{(i)}$  denotes the area under the red curve in Figure 8 and hence, for all  $p_1 \in \mathcal{R}_n \setminus B_n$  with  $x_1 \geq 0$  we have that  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1) = \emptyset$ . So we only need to consider  $p_1 \in B_n$ . We shall establish the following result:

$$\mu_{\alpha,\nu}\left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right) = \begin{cases} O\left(I_n^{-2\alpha}e^{\alpha y_1}\right) & \text{if } p_1 \in B_n^{(1)} \\ O\left(I_n^{-2\alpha}e^{\alpha y}\right) & \text{if } p_1 \in B_n^{(2)} \cup B_n^{(3)} \end{cases}$$
(65)

Depending on which regime  $p_1$  belongs to, the set  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1)$  has a different shape. We displayed these shapes in Figure 10 as a visual aid to follow the computations below.

**Regime 1:**  $0 \le y_1 \le y - 2\log(I_n/(I_n - x_1))$  In this case the integral over  $p_2$  splits into two parts

$$\mathcal{I}_{n}^{(1)}(p_{1}) := \int_{h_{2}(p_{1})}^{y^{*}(p_{1})} \int_{-I_{n}}^{x_{1} + e^{(y_{1} + y_{2})/2} - 2I_{n}} e^{-\alpha y_{2}} dx_{2} dy_{2}$$

$$\mathcal{I}_{n}^{(2)}(p_{1}) := \int_{y^{*}(p_{1})}^{h_{1}(p_{1})} \int_{x^{*}(p_{1})}^{x_{1} - e^{(y_{1} + y_{2})/2}} e^{-\alpha y_{2}} dx_{2} dy_{2}.$$

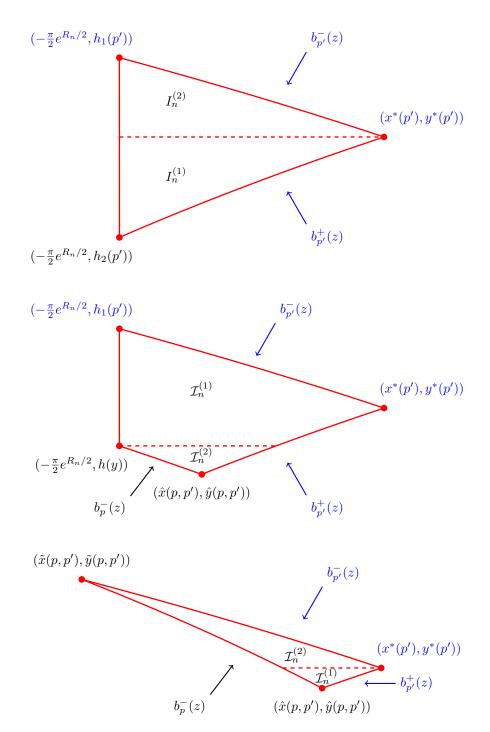


Figure 10: The different shapes of  $\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)$  depending on the regime to which  $p_1$  belongs. The top figure is for  $p_1 \in B_n^{(1)}$ , the middle for  $p_1 \in B_n^{(2)}$  and the bottom one for  $p_1 \in B_n^{(3)}$ .

We first compute  $\mathcal{I}_n^{(1)}$ .

$$\mathcal{I}_{n}^{(1)}(p_{1}) = \int_{h_{2}(p_{1})}^{y^{*}(p_{1})} \left(x_{1} + e^{(y_{1} + y_{2})/2} - I_{n}\right) e^{-\alpha y_{2}} dx_{2} dy_{2} 
\leq e^{y_{1}/2} \int_{h_{2}(p_{1})}^{y^{*}(p_{1})} e^{-(\alpha - \frac{1}{2})y_{2}} dy_{2} 
= \frac{2e^{y_{1}/2}}{2\alpha - 1} \left(e^{-(\alpha - \frac{1}{2})h_{2}(p_{1})} - e^{-(\alpha - \frac{1}{2})y^{*}(p_{1})}\right) 
= \frac{2e^{\alpha y_{1}}}{2\alpha - 1} I_{n}^{-(2\alpha - 1)} \left(\left(1 - \frac{x_{1}}{I_{n}}\right)^{-(2\alpha - 1)} - 1\right) 
= O\left(I_{n}^{-2\alpha} x_{1} e^{\alpha y_{1}}\right),$$

where we used that  $x' \leq e^{(y+y_1)/2} = o(I_n)$  for all  $y_1 \leq y$  and  $y \in \mathcal{K}_C(k_n)$  so that

$$\left(\left(1 - \frac{x_1}{I_n}\right)^{-(2\alpha - 1)} - 1\right) = O\left(\frac{x'}{I_n}\right) \quad \text{as } n \to \infty.$$

For  $\mathcal{I}_n^{(2)}(p_1)$  we have

$$\mathcal{I}_{n}^{(2)}(p_{1}) = \int_{y^{*}(p_{1})}^{h_{1}(p_{1})} \left( I_{n} + x_{1} - e^{(y_{1} + y_{2})} \right) e^{-\alpha y_{2}} dx_{2} dy_{2} 
\leq 2I_{n} \int_{y^{*}(p_{1})}^{h_{1}(p_{1})} e^{-\alpha y_{2}} dx_{2} dy_{2} 
= \frac{2}{\alpha} I_{n} \left( I_{n}^{-2\alpha} e^{\alpha y_{1}} - (I_{n} + x_{1})^{-2\alpha} e^{-\alpha y_{1}} \right) 
= O\left( I_{n}^{-2\alpha} x_{1} e^{\alpha y_{1}} \right) = O\left( I_{n}^{-(2\alpha - 1)} e^{\alpha y_{1}} \right).$$

We conclude that for  $p_1 \in B_n^{(1)}$ :

$$\mu_{\alpha,\nu}\left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right) = O\left(I_n^{-2\alpha}x_1e^{\alpha y_1}\right)$$

which establishes the first part of (65).

**Regime 2:**  $y - 2\log(I_n/(I_n - x_1)) < y_1 \le y + 2\log\left(1 + \frac{x_1}{I_n}\right)$  Here we split the integration into two parts (see Figure 10). Recall that  $x^*(p, p_1) = x_1 - I_n$ . Then, for the first part we have

$$\begin{split} \mathcal{I}_{n}^{(1)}(p,p_{1}) &\leq \int_{h(y)}^{h_{1}(p_{1})} \int_{-I_{n}}^{x^{*}(p,p_{1})} f_{\alpha,\nu}(x_{2},y_{2}) \, \mathrm{d}x_{2} \, \mathrm{d}y_{2} \\ &= O\left(x_{1} \left(e^{-\alpha h(y)} - e^{-\alpha h_{1}(p_{1})}\right)\right) \\ &= O\left(x_{1} I_{n}^{-2\alpha} \left(e^{\alpha y} - e^{\alpha y_{1}} \left(1 + \frac{x_{1}}{I_{n}}\right)^{-2\alpha}\right)\right) \\ &= O\left(I_{n}^{-2\alpha} x_{1} e^{\alpha y_{1}} \left(\left(1 - \frac{x_{1}}{I_{n}}\right)^{-2\alpha} - \left(1 + \frac{x_{1}}{I_{n}}\right)^{-2\alpha}\right)\right) \\ &= O\left(I_{n}^{-2\alpha} x_{1} e^{\alpha y_{1}}\right) = O\left(I_{n}^{-(2\alpha - 1)} e^{\alpha y}\right), \end{split}$$

were we used that  $y \leq y_1 + 2\log(I_n/(I_n - x_1))$  for  $p_1 \in B_n^{(2)}$  for the third line and

$$\left(1 - \frac{x_1}{I_n}\right)^{-2\alpha} - \left(1 + \frac{x_1}{I_n}\right)^{-2\alpha} = O\left(\frac{x_1}{I_n}\right) = O\left(1\right),$$

for the last line.

For the second part we first compute that

$$\begin{aligned} x_1 + e^{(y_1 + y_2)/2} - 2I_n + e^{(y + y_2)/2} &\leq \left(e^{y/2} + e^{y_1/2}\right) e^{y_2/2} \\ &\leq e^{y/2} \left(1 + \frac{I_n}{I_n - e^y}\right) e^{y_2/2} = O\left(e^{(y + y_2)/2}\right), \end{aligned}$$

since  $y \in \mathcal{K}_C(k_n)$  and  $k_n = o(\sqrt{n})$ , so that  $e^y = o(n) = o(I_n)$ . Then we have

$$\begin{split} \mathcal{I}_{n}^{(2)} &= \int_{\hat{y}(p,p_{1})}^{h(y)} \int_{-e^{(y+y_{2})/2}}^{x_{1}+e^{(y+y_{1})/2}-2I_{n}} f_{\alpha,\nu}(x_{2},y_{2}) \, \mathrm{d}x_{2} \, \mathrm{d}y_{2} \\ &= O\left(e^{y/2} \int_{\hat{y}(p,p_{1})}^{h(y)} e^{-(\alpha-\frac{1}{2})y_{2}} \, \mathrm{d}y_{2}\right) \\ &= O\left(e^{y/2} \left(e^{-(\alpha-\frac{1}{2})\hat{y}(p,p_{1})} - e^{-(\alpha-\frac{1}{2})h(y)}\right)\right) \\ &= O\left(e^{y/2} \left(\left(\frac{2I_{n}-x_{1}}{e^{y/2}+e^{y_{1}/2}}\right)^{-(2\alpha-1)} - I_{n}^{-(2\alpha-1)}e^{(\alpha-\frac{1}{2})y}\right)\right) \\ &= O\left(I_{n}^{-(2\alpha-1)}e^{\alpha y}\right), \end{split}$$

where for the last line we first used that  $(2I_n - x_1)^{-(2\alpha - 1)} \leq I_n^{-(2\alpha - 1)}$  and then

$$\left( \left( e^{y/2} + e^{y_1/2} \right)^{2\alpha - 1} - e^{(\alpha - \frac{1}{2})y} \right) \le e^{(\alpha - \frac{1}{2})y} \left( \left( 1 + \sqrt{1 + \frac{x_1}{I_n}} \right)^{2\alpha - 1} - 1 \right) = O\left( e^{(\alpha - \frac{1}{2})y} \right).$$

It then follows that for  $p_1 \in B_n^{(2)}$ 

$$\mu_{\alpha,\nu}\left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right) = O\left(I_n^{-(2\alpha-1)}e^{\alpha y}\right).$$

Regime III  $p_1 \in B_n^{(3)}$ :

$$\begin{split} \mathcal{I}_{n}^{(1)} &= \int_{y^{*}}^{\tilde{y}} \int_{-e^{(y_{1}+y_{2})/2}}^{x_{1}-e^{(y_{1}+y_{2})/2}} f_{\alpha,\nu}(x_{2},y_{2}) \, \mathrm{d}x_{2} \, \mathrm{d}y_{2} \\ &= O\left(\int_{y^{*}}^{\tilde{y}} x_{1} e^{-\alpha y_{2}} - \left(e^{y_{1}/2} - e^{y/2}\right) e^{-(\alpha - \frac{1}{2})y_{2}} \, \mathrm{d}y_{2}\right) \\ &= O\left(x_{1} \int_{y^{*}}^{\tilde{y}} e^{-\alpha y_{2}} \, \mathrm{d}y_{2}\right). \end{split}$$

Now

$$\begin{split} \int_{y^*}^{\tilde{y}} e^{-\alpha y_2} \, \mathrm{d}y_2 &= \frac{1}{\alpha} \left( e^{-\alpha y^*} - e^{-\alpha \tilde{y}} \right) = \frac{1}{\alpha} \left( I_n^{-2\alpha} e^{\alpha y_1} - \left( \frac{x_1}{e^{y_1/2} - e^{y/2}} \right)^{-2\alpha} \right) \\ &= \frac{I_n^{-2\alpha} e^{\alpha y_1}}{\alpha} \left( 1 - \left( 1 - e^{(y-y_1)/2} \right)^{2\alpha} \left( \frac{x_1}{I_n} \right)^{-2\alpha} \right) = O\left( I_n^{-2\alpha} e^{\alpha y_1} \right), \end{split}$$

and hence we have

$$\mathcal{I}_n^{(1)} = O\left(I_n^{-2\alpha} x_1 e^{\alpha y_1}\right).$$

For the second integral we have

$$\mathcal{I}_{n}^{(2)} = \int_{\hat{y}}^{y^{*}} \int_{-e^{(y_{1}+y_{2})/2}}^{e^{(y_{1}+y_{2})/2}+x_{1}-2I_{n}} f_{\alpha,\nu}(x_{2},y_{2}) dx_{2} dy_{2}$$

$$= O\left(\int_{\hat{y}}^{y^{*}} \left(e^{y/2} + e^{y_{1}/2}\right) e^{-(\alpha - \frac{1}{2})y_{2}} dy_{2}\right)$$

$$= O\left(e^{y_{1}/2} \int_{\hat{y}}^{y^{*}} e^{-(\alpha - \frac{1}{2})y_{2}} dy_{2}\right).$$

For the integral we have

$$\begin{split} \int_{\hat{y}}^{y^*} e^{-(\alpha - \frac{1}{2})y_2} \, \mathrm{d}y_2 &= \frac{2}{2\alpha - 1} \left( e^{-(\alpha - \frac{1}{2})\hat{y}} - e^{-(\alpha - \frac{1}{2})y^*} \right) \\ &= \frac{2}{2\alpha - 1} \left( \left( \frac{2I_n - x_1}{e^{y/2} + e^{y_1/2}} \right)^{-(2\alpha - 1)} - I_n^{-(2\alpha - 1)} e^{-(\alpha - \frac{1}{2})y_1} \right) \\ &= O\left( I_n^{-2\alpha} x_1 e^{-(\alpha - \frac{1}{2})y_1} \right) \end{split}$$

so that

$$\mathcal{I}_n^{(2)} = O\left(I_n^{-(2\alpha-1)}e^{(1-\alpha)y_1}\right) = O\left(I_n^{-2\alpha}x_1e^{\alpha y}\right)$$

and hence for  $p_1 \in B_n^{(3)}$ 

$$\mu_{\alpha,\nu}\left(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1)\right) = O\left(I_n^{-2\alpha}x_1e^{\alpha y}\right) = O\left(I_n^{-(2\alpha-1)}e^{\alpha y}\right).$$

#### Integration over $p_1$

We now proceed with the second part of the computation leading to (62). Here we will integrate  $\mu_{\alpha,\nu}(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n})(p,p_1)$  over the region  $B_n:=B_n^{(1)}\cup B_n^{(2)}\cup B_n^{(3)}$ , see Figure 9. Let us first identify the boundaries of these areas.

The area  $B_n^{(1)}$  is bounded from above by the line given by the equation

$$y_1 = y - 2\log\left(\frac{I_n}{I_n - x_1}\right).$$

Solving this for  $x_1$  yields  $x_1 = I_n \left(1 - e^{(y_1 - y)/2}\right)$  and hence the area  $B_n^{(1)}$  is given by

$$B_n^{(1)} = \left\{ (x_1, y_1) : 0 \le y_1 \le y, \quad 0 \le x_1 \le I_n \left( 1 - e^{(y_1 - y)/2} \right) \land e^{(y + y_1)/2} \right\}.$$

In a similar way we have that  $B_n^{(2)}$  is bounded from above by line

$$y_1 = y + 2\log\left(\frac{I_n}{I_n + x_1}\right),\,$$

which yields  $x_1 = I_n \left(e^{(y_1-y)/2} - 1\right)$ . The lower red boundary is the upper boundary of  $B_n^{(2)}$  and hence we have

$$B_n^{(2)} = \left\{ (x_1, y_1) \, : \, h_*(y) \leq y_1 \leq h^*(y), \, \, I_n \left( 1 - e^{(y_1 - y)/2} \right) \vee I_n \left( e^{(y_1 - y)/2} - 1 \right) \leq x_1 \leq e^{(y + y_1)/2} \right\}.$$

We continue is the same way to obtain for  $B_n^{(3)}$ 

$$B_n^{(3)} = \left\{ (x_1, y_1) : y \le y_1 \le R_n, \ I_n \left( 1 - e^{(y - y_1)/2} \right) \le x_1 \le I_n \left( e^{(y_1 - y)/2} - 1 \right) \wedge e^{(y + y_1)/2} \wedge I_n \right\}.$$

We these characterizations of the areas we now integrate  $\mu_{\alpha,\nu}(\mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n})(p,p_1)$  over  $B_n$ , splitting the computations over the three different areas.

$$\begin{aligned} p_1 &\in B_n^{(1)}: & \text{ We use that } I_n \left( 1 - e^{(y_1 - y)/2} \right) \wedge e^{(y + y_1)/2} \leq I_n \left( 1 - e^{(y_1 - y)/2} \right) \text{ so that} \\ & \int_{B_n^{(1)}} \mu_{\alpha, \nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1) \right) f_{\alpha, \nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 \\ & \leq \int_0^y \int_0^{I_n (1 - e^{(y_1 - y)/2})} \mu_{\alpha, \nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1) \right) f_{\alpha, \nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 \\ & = O \left( I_n^{-2\alpha} \int_0^y \int_0^{e^{(y + y_1)/2}} x_1 \, \mathrm{d}x_1 \, \mathrm{d}y_1 \right) \\ & = O \left( I_n^{-(2\alpha - 1)} \int_0^y \left( 1 - e^{(y_1 - y)/2} \right)^2 \mathrm{d}y_1 \right) \\ & = O \left( I_n^{-(2\alpha - 1)} y \right) = O \left( y n^{-(2\alpha - 1)} \right). \end{aligned}$$

 $p_1 \in B_n^{(2)}$ : We will show that

$$\mu_{\alpha,\nu}(B_n^{(2)}) = O\left(I_n^{-1}e^{(2-\alpha)y}\right),$$
(66)

which together with (65) yields

$$\int_{B_n^{(2)}} \mu_{\alpha,\nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p,p_1) \right) f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O\left( \mu_{\alpha,\nu}(B_n^{(2)}) I_n^{-(2\alpha-1)} e^{\alpha y} \right)$$
$$= O\left( I_n^{-2\alpha} e^{2y} \right).$$

The integration is split into two parts determined by  $I_n \left(1 - e^{(y_1 - y)/2}\right) \vee I_n \left(e^{(y_1 - y)/2} - 1\right)$ :

$$\mu_{\alpha,\nu}(B_n^{(3)}) = \int_{h_*(y)}^y \int_{I_n(1-e^{(y_1-y)/2})}^{e^{(y+y_1)/2}} f_{\alpha,\nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1$$
$$+ \int_y^{h^*(y)} \int_{I_n(e^{(y_1-y)/2}-1)}^{e^{(y+y_1)/2}} f_{\alpha,\nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1.$$

For the first integral we use that  $e^{(y+y_1)/2} - I_n(1 - e^{(y_1-y)/2}) \le e^{y_1/2} (e^{y/2} + e^{-y/2})$  to obtain

$$\begin{split} \int_{h_*(y)}^y \int_{I_n(1-e^{(y_1-y)/2})}^{e^{(y+y_1)/2}} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 \\ &= O\left(e^{y/2} \int_{h_*(y)}^y e^{-(\alpha-\frac{1}{2})y_1} \, \mathrm{d}y_1\right) \\ &= O\left(e^{y/2} \left(e^{-(\alpha-\frac{1}{2})y} - e^{-(\alpha-\frac{1}{2})y} \left(\frac{I_n}{I_n + e^y}\right)^{-(2\alpha-1)}\right)\right) \\ &= O\left(I_n^{-1} e^{(2-\alpha)y}\right). \end{split}$$

For the second integral note that  $e^{(y+y_1)/2} - I_n(e^{(y_1-y)/2}-1) \le e^{(y+y_1)/2}$  and hence

$$\begin{split} \int_{y}^{h^{*}(y)} \int_{I_{n}(e^{(y_{1}-y)/2}-1)}^{e^{(y+y_{1})/2}} f_{\alpha,\nu}(x_{1},y_{1}) \, \mathrm{d}x_{1} \, \mathrm{d}y_{1} \\ &= O\left(e^{y/2} \int_{y}^{h^{*}(y)} e^{-(\alpha - \frac{1}{2})y_{1}} \, \mathrm{d}y_{1}\right) \\ &= O\left(e^{y/2} \left(e^{-(\alpha - \frac{1}{2})y} - e^{-(\alpha - \frac{1}{2})y} \left(\frac{I_{n}}{I_{n} - e^{y}}\right)^{-(2\alpha - 1)}\right)\right) \end{split}$$

$$= O\left(I_n^{-1}e^{(2-\alpha)y}\right),\,$$

so that (66) follows.

 $p_1 \in B_n^{(3)}$ : For this area we show that

$$\mu_{\alpha,\nu}(B_n^{(3)}) = O\left(e^{(1-\alpha)y}\right) \tag{67}$$

so that

$$\int_{B_n^{(3)}} \mu_{\alpha,\nu} \left( \mathcal{T}_{\mathcal{P}\Delta\mathcal{P}_n}(p, p_1) \right) f_{\alpha,\nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O\left( \mu_{\alpha,\nu} (B_n^{(2)}) I_n^{-(2\alpha - 1)} e^{\alpha y} \right)$$
$$= O\left( I_n^{-(2\alpha - 1)} e^y \right).$$

Here the integral is split into three parts:

$$\mu_{\alpha,\nu}(B_n^{(3)}) = \int_y^{h^*(y)} \int_{I_n(1-e^{(y_1-y_1)/2})}^{I_n(e^{(y_1-y_1)/2}-1)} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1$$

$$+ \int_{h^*(y)}^{h(y)} \int_{I_n(1-e^{(y_1-y_1)/2})}^{e^{(y_1+y_1)/2}} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1$$

$$+ \int_{h(y)}^{R_n} \int_{I_n(1-e^{(y_1-y_1)/2})}^{I_n} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1.$$

Let us first focus on the first integral. Since  $I_n(e^{(y_1-y)/2}-1)-I_n(1-e^{(y-y_1)/2}) \leq I_n e^{(y_1-y)/2}$  we get, using similar arguments as above

$$\int_{y}^{h^{*}(y)} \int_{I_{n}(1-e^{(y_{1}-y)/2}-1)}^{I_{n}(e^{(y_{1}-y)/2}-1)} f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1} = O\left(I_{n}e^{-y/2} \int_{y}^{h^{*}(y)} e^{-(\alpha-\frac{1}{2})y_{1}} dy_{1}\right) 
= O\left(I_{n}e^{-\alpha y} \left(1 - \left(\frac{I_{n}}{I_{n}-e^{y}}\right)^{-(2\alpha-1)}\right)\right) 
= O\left(e^{(1-\alpha)y}\right).$$

Proceeding to the second integral, we first note that  $e^{(y+y_1)/2} - I_n(1-e^{(y-y_1)/2}) = O\left(I_n e^{(y_1-y)/2}\right)$  so that similar calculations as before yield

$$\int_{h^*(y)}^{h(y)} \int_{I_n(1-e^{(y-y_1)/2})}^{e^{(y+y_1)/2}} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O\left(I_n e^{-y/2} \int_{h^*(y)}^{h(y)} e^{-(\alpha-\frac{1}{2})y_1} \, \mathrm{d}y_1\right) = O\left(e^{(1-\alpha)y}\right).$$

# 6 Concentration for $c_{\mathcal{P},n}(k)$ (Proving Proposition 2.6)

In this section we establish a concentration result for the local clustering function  $c_{\mathcal{P},n}^*(k)$  in the finite model  $G_{\mathcal{P},n}$ . Similar to the previous section we will focus on those nodes  $p = (x,y) \in \mathcal{K}_C(k_n)$ .

### 6.1 The main contribution of triangles

Recall the adjusted triangle count function (56)

$$T_{\mathcal{P},n}(p_0,p_1,p_2) = \mathbb{1}_{\{p_1 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P},n}(p)\}} \mathbb{1}_{\{p_2 \in B_{\mathcal{P}}(p_1) \cap \mathcal{R}_n\}}.$$

and the concentration set

$$\mathcal{K}_C(k_n) = \left\{ p \in \mathbb{R} : \frac{k_n - C\kappa_n}{\xi_{\alpha,\nu}} \lor 0 \le e^{\frac{y}{2}} \le \frac{k_n + C\kappa_n}{\xi_{\alpha,\nu}} \land e^{R_n/2} \right\},\,$$

with

$$\kappa_n := \begin{cases} \log(n) & \text{if } k_n = \Theta(1), \\ \sqrt{k_n \log(k_n)} & \text{else.} \end{cases}$$

We will define the corresponding triangle degree function

$$\widetilde{T}_{\mathcal{P},n}(k,C) = \sum_{p \in \mathcal{P}_n \cap K_C(k)} \mathbb{1}_{\{D_{\mathcal{P},n}(p) = k\}} \widetilde{T}_{\mathcal{P},n}(p), \tag{68}$$

where

$$\widetilde{T}_{\mathcal{P},n}(p) := \sum_{(p_1,p_2)\in\mathcal{P}\setminus(0,y)}^{\neq} \widetilde{T}_{\mathcal{P},n}(p,p_1,p_2),$$

where the sum is over all distinct pairs  $(p_1, p_2) \in \mathcal{P} \setminus \{(0, y)\}.$ 

Next we note that the second result from Corollary ?? states that

$$\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right] = (1+o(1))\mathbb{E}\left[T_{\mathcal{P}}(k_n)\right],\tag{69}$$

so that we can conclude that the main contribution of triangles of degree  $k_n$  is given by  $\widetilde{T}_{\mathcal{P},n}(k_n,C)$ . Therefore, in order to prove Proposition 2.6 it suffices to show that  $\widetilde{T}_{\mathcal{P},n}(k_n,C)$  is sufficiently concentrated around its mean. This is done in the following proposition.

**Proposition 6.1** (Concentration  $\widetilde{T}_{\mathcal{P},n}(k_n,C)$ ). Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$  and let  $(k_n)_{n\geq 1}$  be any positive sequence satisfying  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$ . Then for any C > 0, as  $n \to \infty$ ,

$$\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)^2\right] = (1+o(1))\,\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right]^2.$$

We postpone the proof of this proposition postpone till Section 6.3 and first use it to prove Proposition 2.6.

Proof of Proposition 2.6. Again, we write

$$c_{\mathcal{P},n}^*(k_n) = \frac{\widetilde{T}_{\mathcal{P},n}(k_n,C)}{\binom{k_n}{2} \mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]} + \frac{\left(T_{\mathcal{P},n}(k_n) - \widetilde{T}_{\mathcal{P},n}(k_n,C)\right)}{\binom{k_n}{2} \mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]},$$

so that by (69),

$$\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right] = \frac{\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right]}{\binom{k_n}{2}\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]} + o\left(\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right]\right). \tag{70}$$

Next, we use Proposition 6.1 to obtain

$$\mathbb{E}\left[\left|\widetilde{T}_{\mathcal{P},n}(k_n,C) - \mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right]\right|\right] \le \left(\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)^2\right] - \mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right]^2\right)^{\frac{1}{2}}$$
$$= o\left(\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,C)\right]\right).$$

This implies

$$\frac{\mathbb{E}\left[\left|\widetilde{T}_{\mathcal{P},n}(k_n,\varepsilon) - \mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n,\varepsilon)\right]\right|\right]}{\binom{k_n}{2}\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]} = o\left(\mathbb{E}\left[c_{\mathcal{P},n}^*(k_n)\right]\right),$$

which together with (70) yields the required result.

# **6.2** Joint neighborhoods and degrees in $G_{\mathcal{P},n}(\alpha,\nu)$

To prove Proposition 6.1 we need to understand the joint degree distribution in  $G_{\mathcal{P},n}$  and subsequently the joint neighborhoods of two points  $p, p' \in \mathcal{R}_n$ . We perform the analysis in this section. The two main results, which will be the crucial technical ingredients for the proof of Proposition 6.1, are Lemma ?? and Lemma ??.

#### Neighborhoods

We start with analyzing joint neighborhoods in  $G_{\mathcal{P},n}$ . Let  $p,p' \in \mathcal{R}_n$ . Then we denote by  $\mathcal{N}_{\mathcal{P},n}(p\Delta p')$  the number of disjoint neighbors of p and p' in  $G_{\mathcal{P},n}$ , i.e. those points that belong to either  $\mathcal{B}_{\mathcal{P},n}(p)$  or  $\mathcal{B}_{\mathcal{P},n}(p')$  but not to their intersection. In addition we denote by  $\mathcal{N}_{\mathcal{P},n}(p,p')$  the number of joint neighbors of p and p'. We shall establish lower bounds on the expect number of these disjoint neighbors  $\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right]$  as well as an asymptotic expression for the expected number of joint neighbors. For this we will distinguish between the cases where the distance between the x-coordinates of p and p' is small or large. Figure 11-13 show the different situations that occur.

We start by analyzing the shape of the neighborhoods. Due to symmetry and the fact that we have identified the left and right boundaries of the box  $\mathcal{R}_n$ , we can, without loss of generality, assume that p = (0, y) and p' = (x', y') with x' > 0 and  $y' \leq y$ . To understand the computation it is helpful to have a picture of the different situations. Figure 11 and Figure 12 show two different situations for small distance in the x-coordinates, in which case the number of disjoint neighbors is small. The case where this distance is large, and the number of disjoint neighbors is expected to be large, is show in Figure 13. There are several different quantities that are important. The first are the heights  $h_1(p')$  and  $h_2(p')$  where, respectively, the left and right boundaries of the ball  $\mathcal{B}_{\mathcal{P},n}(p')$  go outside the box  $\mathcal{R}_n$ . Note that when x = 0 then these height are the same and we denote this by h(y). We also need to know the coordinates h(p,p') and  $x^*(p,p')$  of the intersection of the right boundary of the neighborhood of p with the left boundary of the neighborhood of p'. Finally we will denote by d(p,p') the distance between the lower right boundary of  $\mathcal{B}_{\mathcal{P},n}(p)$  and the lower left of  $\mathcal{B}_{\mathcal{P},n}(p')$ , which is positive only when the bottom parts of both neighborhoods do not intersect, compare Figures 11 and 13. The full expressions of all these functions are given below for further reference.

$$h(y) = R_n - y + 2\log\left(\frac{\pi}{2}\right) \tag{71}$$

$$h_1(p') = 2\log\left(x' + \frac{\pi}{2}e^{\frac{R_n}{2}}\right) - y'$$
 (72)

$$h_2(p') = 2\log\left(\frac{\pi}{2}e^{\frac{R_n}{2}} - x'\right) - y'$$
 (73)

$$h((p, p') = 2\log\left(\frac{|x - x'|}{e^{\frac{y}{2}} + e^{\frac{y'}{2}}}\right)$$
(74)

$$x^*(p,p') = \frac{xe^{\frac{y'}{2}} + x'e^{\frac{y}{2}}}{e^{\frac{y}{2}} + e^{\frac{y'}{2}}},\tag{75}$$

$$d(p, p') = |x - x'| - \left(e^{\frac{y}{2}} + e^{\frac{y'}{2}}\right). \tag{76}$$

We start with the result for points whose x-coordinates are close, which is when d(p, p') < 0.

**Lemma 6.2.** Let  $p, p' \in \mathcal{R}_n$ . Then whenever  $|x - x'| \leq e^{\frac{y}{2}} + e^{\frac{y'}{2}}$ ,

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] \ge \frac{\nu}{\pi}|x' - x|\left(1 - \left(\frac{2}{\pi}\right)^{2\alpha}e^{-\alpha(R_n - y^*)}\right)$$

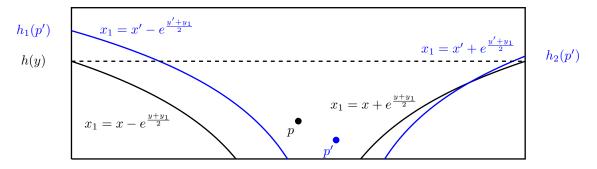


Figure 11: Schematic representation of the neighborhoods of p and p' in  $G_{\mathcal{P},n}(\alpha,\nu)$  when  $|x-x'| \le e^{\frac{y+y'}{2}}$  used for the proof of Lemma 6.2 and Lemma 6.4.

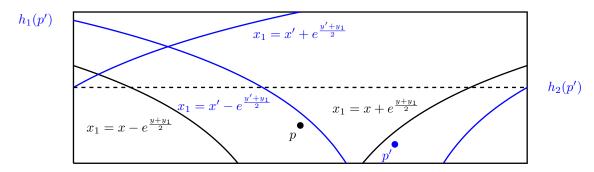


Figure 12: Schematic representation of the neighborhoods of p and p' in  $G_{\mathcal{P},n}(\alpha,\nu)$  when  $e^{\frac{y+y'}{2}} < |x-x'| \le e^{\frac{y}{2}} + e^{\frac{y'}{2}}$  used for the proof of Lemma 6.2 and Lemma 6.4.

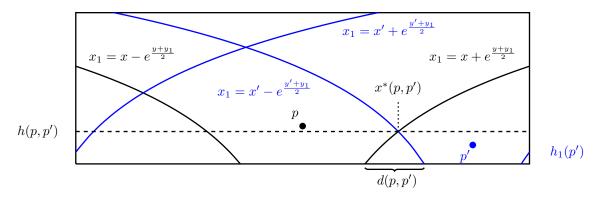


Figure 13: Schematic representation of the neighborhoods of p and p' in  $G_{\mathcal{P},n}(\alpha,\nu)$  when  $|x-x'| > e^{\frac{y}{2}} + e^{\frac{y'}{2}}$  used for the proof of Lemma 6.3.

$$+ \xi_{\alpha,\nu} \left| e^{\frac{y}{2}} - e^{\frac{y'}{2}} \right| \left( 1 - \left( \frac{2}{\pi} \right)^{2\alpha - 1} e^{-(\alpha - \frac{1}{2})(R_n - y^*)} \right).$$

*Proof.* In order to proof the result we will consider the area in between the two left boundaries of the balls  $\mathcal{B}_{\mathcal{P},n}(p)$  and  $\mathcal{B}_{\mathcal{P},n}(p')$  up to the height  $h^* := \min\{h(y), h_2(p')\}$ , see Figure 11 and Figure 12 for reference. Note that here we do not need to consider different cases depending on whether  $|x-x'| \le e^{(y+y')/2}$  or  $|x-x'| > e^{(y+y')/2}$ .

By the Campbell-Mecke formula we get

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] = \mu_{\alpha,\nu} \left(B_{\mathcal{P},n}(p)\Delta B_{\mathcal{P},n}(p')\right) 
\geq \int_{0}^{h^{*}} \int_{x-e^{\frac{y'+y_{1}}{2}}}^{x'-e^{\frac{y'+y_{1}}{2}}} f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1} 
= \frac{\alpha\nu}{\pi} |x'-x| \int_{0}^{h^{*}} e^{-\alpha y_{1}} dy_{1} + \frac{\alpha\nu}{\pi} \left| e^{\frac{y}{2}} - e^{\frac{y'}{2}} \right| \int_{0}^{h^{*}} e^{-(\alpha-\frac{1}{2})y_{1}} dy_{1} 
= \frac{\nu}{\pi} |x'-x| \left(1 - \left(\frac{2}{\pi}\right)^{2\alpha} e^{-\alpha(R_{n}-y^{*})}\right) 
+ \xi_{\alpha,\nu} \left| e^{\frac{y}{2}} - e^{\frac{y'}{2}} \right| \left(1 - \left(\frac{2}{\pi}\right)^{2\alpha-1} e^{-(\alpha-\frac{1}{2})(R_{n}-y^{*})}\right).$$

Now we will consider the case where  $|x - x'| > e^{\frac{y}{2}} + e^{\frac{y'}{2}}$ 

**Lemma 6.3.** Let  $p, p' \in \mathcal{R}_n$ . Then, whenever  $|x - x'| > e^{\frac{y}{2}} + e^{\frac{y'}{2}}$ ,

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] \geq \left(\mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P},n}(p)) + \mu_{\alpha,\nu}(\mathcal{B}_{\mathcal{P},n}(p'))\right) \left(1 - \phi_n(p,p')\right).$$

$$\phi_n(p, p') = \xi_{\alpha, \nu} \left( \left( \frac{e^{y/2} + e^{y'/2}}{|x - x'|} \right)^{2\alpha - 1} - e^{-(\alpha - \frac{1}{2})R_n} \right)$$

*Proof.* We will prove the results by using that

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] \ge \int_{0}^{h(p,p')} \int_{-\frac{\pi}{2}e^{\frac{R_{n}}{2}}}^{\frac{\pi}{2}e^{\frac{R_{n}}{2}}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathcal{P},n}(p) \cup \mathcal{B}_{\mathcal{P},n}(p')\}} f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1},$$

and computing the integral on the right. We refer to Figure 13 for further clarification.

Before we proceed we show that the neighborhoods of p and p' below h(p, p') are disjoint. This is clearly true when  $h(p, p') \leq h_2(p')$  so suppose that  $h(p, p') > h_2(p')$ . Then, because we identified the right and left boundaries of the box  $\mathcal{R}_n$  the right boundary of  $\mathcal{B}_{\mathcal{P},n}(p')$  continues from the left boundary of the box and is described by the equation

$$x_1 = x' + e^{\frac{y' + y_1}{2}} - \pi e^{\frac{R_n}{2}}$$

Now, let  $x'_{\text{right}}$  and  $x_{\text{left}}$  denote the x-coordinate of the intersection of the line h(p, p') with, respectively, the right boundary of  $\mathcal{B}_{\mathcal{P},n}(p')$  and the left boundary of  $\mathcal{B}_{\mathcal{P},n}(p)$ . Then

$$\begin{aligned} x'_{\text{right}} &= x' + e^{\frac{y' + h(p, p')}{2}} - \pi e^{\frac{R_n}{2}} \\ &= x' + e^{\frac{h(p, p')}{2}} \left( e^{\frac{y}{2}} + e^{\frac{y'}{2}} \right) - e^{\frac{y + h(p, p')}{2}} - \pi e^{\frac{R_n}{2}} \\ &= x' + |x - x'| - e^{\frac{y + h(p, p')}{2}} - \pi e^{\frac{R_n}{2}} \end{aligned}$$

$$= x - e^{\frac{y + h(p, p')}{2}} + 2|x - x'| - \pi e^{\frac{R_n}{2}}$$
  
 
$$\leq x - e^{\frac{y + h(p, p')}{2}} = x_{\text{right}},$$

and hence the neighborhoods of p and p' below h(p, p') are disjoint. It then follows that

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p,p')\right] \geq \int_{0}^{h(p,p')} \int_{-\frac{\pi}{2}e^{\frac{R_{n}}{2}}}^{\frac{\pi}{2}e^{\frac{R_{n}}{2}}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathcal{P},n}(p)\cup\mathcal{B}_{\mathcal{P},n}(p')\}} f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1}$$

$$= \int_{0}^{h(p,p')} \int_{-\frac{\pi}{2}e^{\frac{R_{n}}{2}}}^{\frac{\pi}{2}e^{\frac{R_{n}}{2}}} \left(\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathcal{P},n}(p)\}} + \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathcal{P},n}(p')\}}\right) f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1}$$

$$= \left(\mu_{\alpha,\nu,n}(\mathcal{B}_{\mathcal{P},n}(p)) + \mu_{\alpha,\nu,n}(\mathcal{B}_{\mathcal{P},n}(p'))\right) \left(1 - \frac{2\alpha\nu}{\pi} \int_{h(p,p')}^{R_{n}} e^{-(\alpha - \frac{1}{2})y_{1}} dy_{1}\right),$$

from which the result follows since

$$\begin{split} \frac{2\alpha\nu}{\pi} \int_{h(p,p')}^{R_n} e^{-(\alpha - \frac{1}{2})y_1} \, dy_1 &= \xi_{\alpha,\nu} \left( e^{-(\alpha - \frac{1}{2})h(p,p')} - e^{-(\alpha - \frac{1}{2})R_n} \right) \\ &= \xi_{\alpha,\nu} \left( \left( \frac{e^{y/2} + e^{y'/2}}{|x - x'|} \right)^{2\alpha - 1} - e^{-(\alpha - \frac{1}{2})R_n} \right). \end{split}$$

Next we consider the number of common neighbors between two nodes p and p' in  $G_{\mathcal{P}}$ , which we denote by  $\mathcal{N}_{\mathcal{P}}(p, p')$ .

**Lemma 6.4.** Let  $p, p' \in \mathcal{R}_n$ . Then, whenever  $|x - x'| > \left(e^{\frac{y}{2}} + e^{\frac{y'}{2}}\right)$ ,

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p,p')\right] = \left(\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right) + \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p'\right)\right)\right)\phi_{n}(p,p'),$$

where

$$\phi_n(p,p') = \frac{1+2\alpha}{4\alpha} \left( \frac{|x-x'|}{e^{\frac{y}{2}} + e^{\frac{y'}{2}}} \right)^{-(2\alpha-1)} + \frac{2\alpha-1}{4\alpha} |x'-x| e^{-\alpha R_n} - e^{-(\alpha-\frac{1}{2})R_n}.$$

*Proof.* Assume, without loss of generality, that  $y \ge y'$  and  $x \le x'$  and consider the boundaries of the balls  $\mathcal{B}_{\mathcal{P},n}(p)$  and  $\mathcal{B}_{\mathcal{P},n}(p')$  as drawn in Figure 13. The left boundary of  $\mathcal{B}_{\mathcal{P},n}(p)$  intersects the right boundary of  $\mathcal{B}_{\mathcal{P},n}(p')$  if an only if d(p,p') > 0. We observe from the definition of d(p,p'), (76), that this is exactly the condition we imposed in the statement of the lemma. The y-coordinate of the intersection is then given by

$$h((p, p') := 2 \log \left( \frac{|x - x'|}{e^{\frac{y}{2}} + e^{\frac{y'}{2}}} \right).$$

Therefore,

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p,p')\right] = \int_{h(p,p')}^{R_n} \int_{x'-e^{(y'+y_1)/2}}^{x+e^{(y+y_1)/2}} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1$$

$$= \left(e^{y/2} + e^{y'/2}\right) \frac{\alpha \nu}{\pi} \int_{h(p,p')}^{R_n} e^{-(\alpha - \frac{1}{2})y_1} \, \mathrm{d}y_1$$

$$- (x'-x) \frac{\alpha \nu}{\pi} \int_{h(p,p')}^{R_n} e^{-\alpha y_1} \, \mathrm{d}y_1.$$

For the first term we get

$$\left( e^{y/2} + e^{y'/2} \right) \frac{\alpha \nu}{\pi} \int_{h(p,p')}^{R_n} e^{-(\alpha - \frac{1}{2})y_1} \, dy_1$$

$$= \xi_{\alpha,\nu} \left( e^{y/2} + e^{y'/2} \right) \left( e^{-(\alpha - \frac{1}{2})h(p,p')} - e^{-(\alpha - \frac{1}{2})R_n} \right)$$

$$= \xi_{\alpha,\nu} \left( e^{y/2} + e^{y'/2} \right) \left( \left( \frac{|x' - x|}{e^{y/2} + e^{y'/2}} \right)^{-(2\alpha - 1)} - e^{-(\alpha - \frac{1}{2})R_n} \right).$$

For the other term we compute

$$(x'-x)\frac{\alpha\nu}{\pi} \int_{h(p,p')}^{R_n} e^{-\alpha y_1} dy_1$$

$$= (x'-x)\frac{\nu}{\pi} \left(e^{-\alpha(p,p')} - e^{-\alpha R_n}\right)$$

$$= \frac{\nu}{\pi} \left(e^{y/2} + e^{y'/2}\right) \left(\left(\frac{|x'-x|}{e^{y/2} + e^{y'/2}}\right)^{-(2\alpha-1)} - (x'-x)e^{-\alpha R_n}\right)$$

$$= \xi_{\alpha,\nu} \left(e^{y/2} + e^{y'/2}\right) \left(\frac{2\alpha - 1}{4\alpha} \left(\frac{|x'-x|}{e^{y/2} + e^{y'/2}}\right)^{-(2\alpha-1)} - \frac{2\alpha - 1}{4\alpha} |x'-x|e^{-\alpha R_n}\right).$$

Combining these two results and noticing that  $\xi_{\alpha,\nu}e^{y/2} = \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right)$  and similar for p' finishes the proof.

#### Degrees

We now turn to the joint degree distribution of nodes in  $G_{\mathcal{P},n}$ . To ease notations we introduce the following short-hand notation for the conditional joint degree distribution

$$\rho_n(p, p', k, k') := \mathbb{P}(D_{\mathcal{P}, n}(p) = k, D_{\mathcal{P}, n}(p') = k').$$

We first establish an almost independence result for integrals over the joint degree distribution  $\rho_n(p, p', k, k')$  for the case where p and p' are sufficiently separated. For this we note that when  $|x - x'| \gg e^{y/2} + e^{y'/2}$  it follows from Lemma 6.3

$$\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] = \left(\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right) + \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p'\right)\right)\right)\left(1 + o\left(1\right)\right),$$

for  $p, p' \in \mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n)$ . This implies that the joint neighborhoods are almost independent and hence their degrees must be as well. To make this more precise, let  $0 < \varepsilon < \min\{(2\alpha - 1)^{-1}, 1\}$  and define the following two sets

$$\mathcal{E}(k_n) = \left\{ (p, p') \in \mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n) : |x - x'| > \left( e^{y/2} + e^{y'/2} \right) \log(n) \right\}$$
 (77)

$$\mathcal{E}_{\varepsilon}(k_n) = \left\{ (p, p') \in \mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n) : \mathbb{E}\left[\mathcal{N}_{\mathcal{P}, n}(p, p')\right] \ge k_n^{\varepsilon} \text{ and } |x - x'| > k_n^{1+\varepsilon} \right\}. \tag{78}$$

The next result shows that for integrals over either  $\mathcal{E}(k_n)$ , when  $k_n = \Theta(1)$ , or  $\mathcal{E}_{\varepsilon}(k_n)$ , when  $k_n \to \infty$ , the joint degree distribution satisfies  $\rho_n(p, p', k_n, k_n) = (1 + o(1))\rho(p, k_n)\rho(p', k_n)$ .

**Lemma 6.5.** Let  $k_n \to \infty$  be such that  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right)$  let  $h: \mathbb{R}_+ \to \mathbb{R}$  be a uniformly bounded function and set

$$\mathcal{E}_n := \begin{cases} \mathcal{E}(k_n) & \text{if } k_n = \Theta(1) \\ \mathcal{E}_{\varepsilon}(k_n) & \text{if } k_n \to \infty. \end{cases}$$

Then, as  $n \to \infty$ ,

$$\int_{\mathcal{E}_n} \rho_n(p, p', k_n, k_n) h(y) h(y') f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y'$$

$$= (1 + o(1)) \int_{\mathcal{E}_n} \rho(y, k_n) \rho(y', k_n) h(y) h(y') f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') dx dy dx' dy'.$$

*Proof.* Recall that  $Po(\lambda)$  denotes a Poisson random variable with mean  $\lambda$ . Now define the random variables

$$X_{1}(p, p') := \operatorname{Po}\left(\mu_{\alpha, \nu}\left(\mathcal{B}_{\mathcal{P}, n}\left(p\right) \setminus \mathcal{B}_{\mathcal{P}, n}\left(p'\right)\right)\right),$$
  

$$X_{2}(p, p') := \operatorname{Po}\left(\mu_{\alpha, \nu}\left(\mathcal{B}_{\mathcal{P}, n}\left(p'\right) \setminus \mathcal{B}_{\mathcal{P}, n}\left(p\right)\right)\right),$$
  

$$X_{3}(p, p') := \operatorname{Po}\left(\mu_{\alpha, \nu}\left(\mathcal{B}_{\mathcal{P}, n}\left(p\right) \cup \mathcal{B}_{\mathcal{P}, n}\left(p'\right)\right)\right),$$

and note that

$$\rho_n(p, p', k_n, k_n) = \mathbb{P}(X_1(p, p') + X_3(p, p') = k_n, X_2(p, p') + X_3(p, p') = k_n)$$

$$= \sum_{t=0}^{\infty} \mathbb{P}(X_3(p, p') = t) \mathbb{P}(X_1(p, p') = k_n - t) \mathbb{P}(X_2(p, p') = k_n - t).$$

We proceed with the case  $k_n \to \infty$ .

Case  $k_n \to \infty$ :
Define  $\delta_n = k_n^{-\frac{(1-\varepsilon)\varepsilon}{2}}$ . Then, since  $\mathbb{E}[X_3(p,p')] = \mathbb{E}[\mathcal{N}_{\mathcal{P},n}(p,p')] \geq k_n^{\varepsilon}$  for  $(p,p') \in \mathcal{E}_{\varepsilon}(k_n)$ , a

$$\mathbb{P}\left(\left|X_{3}(p, p') - \mathbb{E}\left[X_{i}(p, p')\right]\right| > \delta_{n} \mathbb{E}\left[X_{3}(p, p')\right]\right) = O\left(e^{-k_{n}^{\varepsilon}}\right).$$

If we now define

$$A_n(p, p') = \{t : (1 - \delta_n) \mathbb{E} [X_3(p, p')] \le t \le (1 + \delta_n) \mathbb{E} [X_3(p, p')] \},$$

then it follows that

$$\sum_{t>\lfloor (1+\delta_n)\mathbb{E}[X_3(p,p')]\rfloor} \mathbb{P}\left(X_3(p,p')=t\right) \mathbb{P}\left(X_1(p,p')=k_n-t\right) \mathbb{P}\left(X_2(p,p')=k_n-t\right)$$

$$\leq \mathbb{P}\left(X_3(p,p')>(1+\delta_n)\mathbb{E}\left[X_3(p,p')\right]\right)$$

$$\leq \mathbb{P}\left(|X_3(p,p')-\mathbb{E}\left[X_3(p,p')\right]|>\delta_n\mathbb{E}\left[X_3(p,p')\right]\right)$$

$$=O\left(e^{-k_n^{\varepsilon}}\right),$$

and similar for the sum over all  $t < (1 - \delta_n) \mathbb{E}[X_3(p, p')]$ . Hence we conclude that

$$\rho_{n}(p, p', k_{n}, k_{n}) = \sum_{t \in A_{n}(p, p')} \mathbb{P}\left(X_{3}(p, p') = t\right) \mathbb{P}\left(X_{1}(p, p') = k_{n} - t\right) \mathbb{P}\left(X_{2}(p, p') = k_{n} - t\right) + O\left(e^{-k_{n}^{\varepsilon}}\right)$$
(79)

The idea for the remainder of the proof is to first remove the dependence on p and p' in the summation over t so that

$$\rho_{n}(p,p',k_{n},k_{n})=\left(1+o\left(1\right)\right)\mathbb{P}\left(X_{1}(p,p')=k_{n}-t_{n}\right)\mathbb{P}\left(X_{2}(p,p')=k_{n}-t_{n}\right)+O\left(e^{-k_{n}^{\varepsilon}}\right),$$

where  $t_n = o(k_n)$ . Then, since  $\mathbb{E}\left[X_1(p, p')\right] = \mu_{\alpha, \nu}\left(\mathcal{B}_{\mathcal{P}, n}\left(p\right) \setminus \mathcal{B}_{\mathcal{P}, n}\left(p'\right)\right) = (1 + o(1))\mu_{\alpha, \nu}\left(\mathcal{B}_{\mathcal{P}, n}\left(p\right)\right)$ , by Lemma 6.3, and similar for  $X_2$ , the proof will follow by applying a concentration argument

To execute this plan we note that  $\mathbb{E}[X_3(p,p')] = \mathbb{E}[\mathcal{N}_{\mathcal{P},n}(p,p')]$ . Now recall the error function  $\phi_n(p,p')$  from Lemma 6.4. Then, for  $p,p' \in \mathcal{K}_C(k_n)$  we have that

$$\phi_n(p, p') \le \frac{1 + 2\alpha}{4\alpha} \left( \frac{k_n^{1+\varepsilon}}{e^{y/2} + e^{y'/2}} \right)^{-(2\alpha - 1)} - \left( 1 - \frac{(2\alpha - 1)\pi}{4\alpha} \right) e^{-(\alpha - \frac{1}{2})R_n}$$

$$\leq \frac{1+2\alpha}{4\alpha} \left( \frac{k_n^{1+\varepsilon}}{e^{y/2} + e^{y'/2}} \right)^{-(2\alpha-1)} = \Theta\left( k_n^{-\varepsilon(2\alpha-1)} \right),$$

where we used that  $|x-x'| \leq \pi e^{R_n/2}$ . In a similar fashion we get

$$\phi_n(p, p') \ge \frac{1 + 2\alpha}{4\alpha} \left( \frac{\pi e^{R_n/2}}{e^{y/2} + e^{y'/2}} \right)^{-(2\alpha - 1)} + \frac{2\alpha - 1}{4\alpha} k_n^{1 + \varepsilon} e^{-\alpha R_n} - e^{-(\alpha - \frac{1}{2})R_n}$$

$$\ge \frac{1 + 2\alpha}{4\alpha} \left( \frac{\pi e^{R_n/2}}{e^{y/2} + e^{y'/2}} \right)^{-(2\alpha - 1)} - e^{-(\alpha - \frac{1}{2})R_n} = \Theta\left( k_n^{2\alpha - 1} n^{-(2\alpha - 1)} \right).$$

Therefore, since  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P}}\left(p\right)\right)$ ,  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p'\right)\right)=\Theta\left(k_{n}\right)$  for  $p,p'\in\mathcal{K}_{C}(k_{n})$ , there exist two n-dependent constants

$$b_n^- = \Theta\left(k_n^{2\alpha} n^{-(2\alpha-1)}\right)$$
 and  $b_n^+ = \Theta\left(k_n^{1-\varepsilon(2\alpha-1)}\right)$ 

such that

$$A_n(p, p') \subset \{t : (1 - \delta_n)b_n^- < t < (1 + \delta_n)b_n^+\} := B_n.$$

If we now define

$$t_{n}^{-} = \arg\min_{t \in B_{n}} \mathbb{P}\left(X_{1}(p, p') = k_{n} - t\right) \mathbb{P}\left(X_{2}(p, p') = k_{n} - t\right)$$
  
$$t_{n}^{+} = \arg\max_{t \in B_{n}} \mathbb{P}\left(X_{1}(p, p') = k_{n} - t\right) \mathbb{P}\left(X_{2}(p, p') = k_{n} - t\right),$$

then  $t_n^{\pm} = o(k_n)$  and we get

$$\sum_{t \in A_{n}(p,p')} \mathbb{P}\left(X_{3}(p,p') = t\right) \mathbb{P}\left(X_{1}(p,p') = k_{n} - t\right) \mathbb{P}\left(X_{2}(p,p') = k_{n} - t\right)$$

$$\leq \mathbb{P}\left(X_{1}(p,p') = k_{n} - t_{n}^{+}\right) \mathbb{P}\left(X_{2}(p,p') = k_{n} - t_{n}^{+}\right) \sum_{t \in A_{n}(p,p')} \mathbb{P}\left(X_{3}(p,p') = t\right)$$

$$= \mathbb{P}\left(X_{1}(p,p') = k_{n} - t_{n}^{+}\right) \mathbb{P}\left(X_{2}(p,p') = k_{n} - t_{n}^{+}\right) (1 + o(1)). \tag{80}$$

and similarly

$$\sum_{t \in A_n(p,p')} \mathbb{P}(X_3(p,p') = t) \, \mathbb{P}(X_1(p,p') = k_n - t) \, \mathbb{P}(X_2(p,p') = k_n - t)$$

$$\geq \mathbb{P}(X_1(p,p') = k_n - t_n^-) \, \mathbb{P}(X_2(p,p') = k_n - t_n^-) \, (1 + o(1)). \tag{81}$$

Next, it follows from Lemma 6.3 that

$$\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right)\left(1-\phi_{n}(p,p')\right) \leq \mathbb{E}\left[X_{1}(p,p')\right] \leq \mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right),$$

where

$$\sup_{p,p'\in\mathcal{E}_{\varepsilon}(k_n)}\phi_n(p,p')=O\left(k_n^{-\varepsilon(2\alpha-1)}\right).$$

This implies that on  $\mathcal{E}_{\varepsilon}(k_n)$ ,  $\mu_n^{(1)}(p) := \mathbb{E}\left[X_1(p,p')\right]$  satisfies the assumptions of Lemma 3.4. The same conclusion holds for  $\mu_n^{(2)}(p')$ . Therefore, if we write  $\hat{\rho}_n^{(i)}(p,k) := \mathbb{P}\left(X_i(p,p') = k - t_n^{\pm}\right)$ , the second statement of the Lemma 3.4 (applied twice) yields

$$\int_{\mathcal{E}_{\varepsilon}(k_{n})} \hat{\rho}_{n}^{(1)}(p,k_{n}) \hat{\rho}_{n}^{(2)}(p',k_{n}) h(y) h(y') f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, dx \, dy \, dx' \, dy' 
= (1+o(1)) \int_{\mathcal{E}_{\varepsilon}(k_{n})} \rho(y,k_{n}) \rho(y',k_{n}) h(y) h(y') f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, dx \, dy \, dx' \, dy'.$$

Together with the approximation (79) and the bounds (80) and (81) we get

$$\begin{split} &\int_{\mathcal{E}_{\varepsilon}(k_n)} \rho_n(p,p',k_n,k_n)h(y)h(y')f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,\mathrm{d}x\,\mathrm{d}y\,\mathrm{d}x'\,\mathrm{d}y' \\ &= (1+o\left(1\right))\int_{\mathcal{E}_{\varepsilon}(k_n)} \rho(y,k_n)\rho(y',k_n)h(y)h(y')f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,\mathrm{d}x\,\mathrm{d}y\,\mathrm{d}x'\,\mathrm{d}y' \\ &+ O\left(1\right)e^{-k_n^{\varepsilon}}\int_{\mathcal{E}_{\varepsilon}(k_n)} f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,\mathrm{d}x\,\mathrm{d}y\,\mathrm{d}x'\,\mathrm{d}y', \end{split}$$

and the result follows since the last term is of smaller order than the first.

# Case $k_n = \Theta(1)$ :

This proof is very similar to the previous one. Here however, we write

$$\rho_n(p, p', k_n, k_n) = \mathbb{P}\left(X_1(p, p') + X_3(p, p') = k_n, X_2(p, p') + X_3(p, p') = k_n\right)$$
  
=  $\mathbb{P}\left(X_3(p, p') = 0\right) \mathbb{P}\left(X_1(p, p') = k_n\right) \mathbb{P}\left(X_2(p, p') = k_n\right) + O\left(\mathbb{P}\left(X_3(p, p') \ge 1\right)\right).$ 

By definition of  $\mathcal{E}(k_n)$  and the error function  $\phi_n(p,p')$  from Lemma 6.4 we get that for  $(p,p') \in \mathcal{E}(k_n)$ 

$$\mathbb{E}\left[X_3(p, p')\right] \le \Theta(1)\log(n)^{-(2\alpha - 1)} + \Theta(1) e^{-(\alpha - \frac{1}{2})R_n}.$$

where we used that in this case  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p\right)\right)$ ,  $\mu_{\alpha,\nu}\left(\mathcal{B}_{\mathcal{P},n}\left(p'\right)\right)=\Theta\left(1\right)$  and  $|x-x'|\leq\Theta\left(1\right)e^{R_{n}/2}$ . This implies that

$$\mathbb{P}(X_3(p, p') \ge 1) \le \mathbb{E}[X_3(p, p')] = O(\log(n)^{-(2\alpha - 1)})$$

Next we observe that by definition of  $\mathcal{E}(k_n)$  the error function  $\phi_n(p,p')$  from Lemma 6.3 satisfies

$$\sup_{(p,p')\in\mathcal{E}(k_n)} \phi_n(p,p') = O\left(\log(n)^{-(2\alpha-1)}\right).$$

Therefore we can apply the exact same arguments as for the case  $k_n \to \infty$  to obtain

$$\begin{split} &\int_{\mathcal{E}(k_n)} \rho_n(y,y',k_n,k_N) h(y) h(y') f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y' \\ &= (1+o(1)) \int_{\mathcal{E}(k_n)} \mathbb{P}\left(X_1(p,p') = k_n\right) \mathbb{P}\left(X_2(p,p') = k_n\right) h(y) h(y') f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y' \\ &\quad + O\left(1\right) \log(n)^{-(2\alpha-1)} \int_{\mathcal{E}(k_n)} f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y' \\ &= (1+o(1)) \int_{\mathcal{E}(k_n)} \rho(y,k_n) \rho(y',k_n) h(y) h(y') f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y', \end{split}$$

where we used that

$$\log(n)^{-(2\alpha-1)} \int_{\mathcal{E}(k_n)} f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y'$$

is of smaller order than

$$\int_{\mathcal{E}(k_n)} \rho(y, k_n) \rho(y', k_n) h(y) h(y') f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') \, \mathrm{d}x \, \mathrm{d}y \, \mathrm{d}x' \, \mathrm{d}y'.$$

Next we show that when  $k_n \to \infty$  and the expected number of disjoint neighbors of p and p' in  $\mathcal{K}_C(k_n)$  grows only slightly with  $k_n$  then any fixed shift in the joint degree distribution does not effect its asymptotic behavior.

**Pim:** The proof of this lemma follows almost the exact same steps as that of the previous one. Is there any way we could merge them?

**Lemma 6.6.** Let  $\alpha > \frac{1}{2}$ ,  $\nu > 0$ ,  $k_n \to \infty$  and fix  $\varepsilon > 0$ . Then for any fixed  $i, j, i', j' \in \mathbb{Z}$  and  $p, p' \in \mathcal{K}_C(k_n)$  such that  $\mathbb{E}\left[\mathcal{N}_{\mathcal{P},n}(p\Delta p')\right] \geq k_n^{\varepsilon}$ ,

$$\rho_n(p, p', k_n + i, k_n + i') = (1 + o(1))\rho_n(p, p', k_n + j, k_n + j') \pm e^{-\Omega(k_n^{\varepsilon})}$$

*Proof.* Define

$$X_{n} = |\mathcal{B}_{\mathcal{P},n}(p) \setminus \mathcal{B}_{\mathcal{P},n}(p')|,$$
  

$$Y_{n} = |\mathcal{B}_{\mathcal{P},n}(p) \cap \mathcal{B}_{\mathcal{P},n}(p')|,$$
  

$$Z_{n} = |\mathcal{B}_{\mathcal{P},n}(p') \setminus \mathcal{B}_{\mathcal{P},n}(p)|.$$

Then it follows that  $X_n$ ,  $Y_n$  and  $Z_n$  are independent Poisson random variables satisfying  $\mathbb{E}[X_n] + \mathbb{E}[Y_n] = \mu_{\alpha,\nu}(B_{\mathcal{P},n}(p))$  and  $\mathbb{E}[Z_n] + \mathbb{E}[Y_n] = \mu_{\alpha,\nu}(B_{\mathcal{P},n}(p'))$  while

$$\rho_{n}(p, p', k_{n} + i, k_{n} + i') = \mathbb{P}(X_{n} + Y_{n} = k + i, Z_{n} + Y_{n} = k + i')$$

$$= \sum_{\ell=0}^{\infty} \mathbb{P}(Y_{n} = \ell) \mathbb{P}(X_{n} = k + i - \ell, Z_{n} = k + i' - \ell)$$

$$= \sum_{\ell=0}^{\infty} \mathbb{P}(Y_{n} = \ell) \mathbb{P}(X_{n} = k + i - \ell) \mathbb{P}(Z_{n} = k + i' - \ell).$$

Next define  $\delta_n = k_n^{-\frac{1-\varepsilon}{2}}$ , let n be large enough such that  $0 < \delta_n < 1$  and note that by a Chernoff bound,

$$\mathbb{P}\left(\left|X_{n} - \mathbb{E}\left[X_{n}\right]\right| > \delta_{n}\mathbb{E}\left[X_{n}\right]\right) = O\left(e^{-\frac{\delta_{n}^{2}}{4(1+\delta_{n})}\mathbb{E}\left[X_{n}\right]}\right),\,$$

and similar for  $Y_n$  and  $Z_n$ . Finally, we define

$$L_X(k_n) = \{\ell : (1 - \delta_n) \mathbb{E} [X_n] \le k + i - \ell \le (1 + \delta_n) \mathbb{E} [X_n] \}$$

$$L_y(k_n) = \{\ell : (1 - \delta_n) \mathbb{E} [Y_n] \le \ell \le (1 + \delta_n) \mathbb{E} [Y_n] \}$$

$$L_Z(k_n) = \{\ell : (1 - \delta_n) \mathbb{E} [Z_n] \le k + i' - \ell \le (1 + \delta_n) \mathbb{E} [Z_n] \}$$

We will now make distinguish between the cases  $\mathbb{E}[Y_n] \leq k_n/2$  and  $\mathbb{E}[Y_n] > k_n/2$ .

Let us first assume that  $\mathbb{E}[Y_n] \leq k_n/2$ . Then, since  $p \in \mathcal{K}_{\varepsilon}(k_n)$  and  $\mu_{\alpha,\nu}(B_{\mathcal{P},n}(p)) = \Theta\left(e^{y/2}\right) = \Theta\left(k_n\right)$  it follows that  $\mathbb{E}[X_n] = \Omega(k_n)$  and hence

$$\mathbb{P}\left(\left|X_{n} - \mathbb{E}\left[X_{n}\right]\right| > \delta_{n}\mathbb{E}\left[X_{n}\right]\right) = O\left(e^{-\frac{\delta_{n}^{2}}{4(1+\delta_{n})}\mathbb{E}\left[X_{n}\right]}\right) = e^{-\Omega\left(k_{n}^{(1+\varepsilon)/2}\right)} = e^{-\Omega\left(k_{n}^{\varepsilon}\right)}.$$

In particular, this implies

$$\sum_{\ell \notin L_X} \mathbb{P}\left(Y_n = \ell\right) \mathbb{P}\left(X_n = k + i - \ell\right) \mathbb{P}\left(Z_n = k + i' - \ell\right)$$
$$= O\left(\mathbb{P}\left(\left|X_n - \mathbb{E}\left[X_n\right]\right| > \delta_n \mathbb{E}\left[X_n\right]\right)\right) = e^{-\Omega\left(k_n^{(1+\varepsilon)/2}\right)}.$$

Finally we note that, for  $\ell \in L_X$ , we have

$$\frac{\mathbb{P}(X_n = k + i - \ell)}{\mathbb{P}(X_n = k + j - \ell)} = \mathbb{E}[X_n]^{i - j} \frac{(k + j - \ell)!}{(k + i - \ell)!} \le (1 + \delta_n)^{2|i - j|}.$$
(82)

and observe that we have similar results for  $Z_n$ . Therefore,

$$\begin{split} \sum_{\ell \in L_X \cap L_Z} \mathbb{P} \left( Y_n = \ell \right) \mathbb{P} \left( X_n = k + i - \ell \right) \mathbb{P} \left( Z_n = k + i' - \ell \right) \\ & \leq \left( 1 + \delta_n \right)^{2(j-i) + 2(j'-i')} \sum_{\ell \in L_X \cap L_Z} \mathbb{P} \left( Y_n = \ell \right) \mathbb{P} \left( X_n = k + j - \ell \right) \mathbb{P} \left( Z_n = k + j' - \ell \right) \\ & = (1 + o(1)) (1 + \delta_n)^{2|i-j| + 2|i'-j'|} \mathbb{P} \left( D_p = k_n + j, D_{p'} = k_n + j' \right) \\ & = (1 + o(1)) \mathbb{P} \left( D_p = k_n + j, D_{p'} = k_n + j' \right) \end{split}$$

and hence

$$\rho_n(p, p', k+i, k'+i') = (1+o(1))\rho_n(p, p', k+j, k'+j') + e^{-\Omega(k_n^{\varepsilon})}.$$

Now assume that  $\mathbb{E}[Y_n] > k_n/2$ . Then, since  $\mathbb{E}[|\mathcal{N}_{\mathcal{P},n}(p\Delta p')|] \geq k_n^{\varepsilon}$  it follows that  $\mathbb{E}[X_n] = \Omega(k_n^{\varepsilon})$  or  $\mathbb{E}[Z_n] = \Omega(k_n^{\varepsilon})$ . Without loss of generality we assume that  $\mathbb{E}[X_n] = \Omega(k_n^{\varepsilon})$ . Similar to (82) we have for  $Y_n$ 

$$\frac{\mathbb{P}(Y_n = \ell)}{\mathbb{P}(Y_n = \ell + j' - i')} \le (1 + \delta_n)^{2(|i' - j'|)}.$$

Using similar computations as above we then have

$$\begin{split} \rho_n(p,p',k+i,k'+i') &= \sum_{\ell \in L_X \cap L_Y} \mathbb{P}\left(Y_n = \ell\right) \mathbb{P}\left(X_n = k+i-\ell\right) \mathbb{P}\left(Z_n = k+i'-\ell\right) + e^{-\Omega(k_n^{(1+\varepsilon)/2})} \\ &= (1+o(1))\rho_n(p,p',k+j,k'+j') + e^{-\Omega(k_n^{(1+\varepsilon)/2})}. \end{split}$$

6.3 Concentration for main triangle contribution

We now turn to Proposition 6.1. Before we dive into the proof let us first give a high level overview of the strategy and the flow of the arguments.

Recall (see (68)) that for any C > 0

$$\widetilde{T}_{\mathcal{P},n}(k,C) = \sum_{p \in \mathcal{P}_n \cap \mathcal{K}_C(k)} \mathbb{1}_{\{D_{\mathcal{P},n}(p) = k\}} \widetilde{T}_{\mathcal{P},n}(p)$$

Then we have

$$\widetilde{T}_{\mathcal{P},n}(k,C)^2 = \sum_{p,p' \in \mathcal{P}_n \cap \mathcal{K}_C(k)} \mathbb{1}_{\{D_{\mathcal{P},n}(p), D_{\mathcal{P},n}(p') = k\}} \sum_{(p_1,p_2), (p'_1,p'_2) \in \mathcal{P}_n \setminus (0,y)}^{\neq} \widetilde{T}_{\mathcal{P}}(p,p_1,p_2) \widetilde{T}_{\mathcal{P}}(p',p'_1,p'_2),$$

This expression can be written as the sums of several terms, depending on how  $\{p, p_1, p_2\}$  and  $\{p', p'_1, p'_2\}$  intersect. To this end we define, for  $a \in \{0, 1\}$  and  $b \in \{0, 1, 2\}$ ,

$$I_{a,b} = \sum_{p,p' \in \mathcal{P}_n \cap \mathcal{K}_C(k) \atop |\{p\} \cap \{p'\}| = a} \mathbb{1}_{\{D_{\mathcal{P},n}(p), D_{\mathcal{P},n}(p') = k\}} J_b(p, p'),$$

where

$$J_b(p, p') = \sum_{\substack{p_1, p_2, p'_1, p'_2 \in \mathcal{P}_n \\ |\{p_1, p_2\} \cap \{p'_1, p'_2\}| = b}}^{\neq} T_{\mathcal{P}, n}(p, p_1, p_2) T_{\mathcal{P}, n}(p', p'_1, p'_2),$$

with the summation being over all two distinct pairs  $(p_1, p_2)$  and  $(p'_1, p'_2)$ . Then we have

$$\widetilde{T}_{\mathcal{P},n}(k,C)^2 = \sum_{a=0}^{1} \sum_{b=0}^{2} I_{a,b}.$$

To prove Proposition 6.1 we will deal with each of the  $I_{a,b}$  separately, showing that

$$\mathbb{E}\left[I_{0,0}\right] = (1 + o(1))\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n)\right]^2 \tag{83}$$

and for all other combinations

$$\mathbb{E}\left[I_{a,b}\right] = o\left(\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_n)\right]^2\right). \tag{84}$$

Note that  $J_b(p, p') \leq J_0(p, p')$  and, since  $I_{1,2} = \widetilde{T}_{\mathcal{P},n}(k_n, C)$ , (84) holds for  $I_{1,2}$ .

To prove (60) and (61) we have to consider the cases  $k_n = \Theta(1)$  and  $k_n \to \infty$  separately. However, each case follows a similar strategy. First we define a set  $\mathcal{E} \subseteq \mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n)$  such that outside this set the contributions of  $\mathbb{E}[I_{a,b}]$  are negligible while on this set the joint degree distribution factorizes. These will be the sets defined by (77) and (78). In particular, for these sets we have that a = 1 is not possible and hence we only need to consider the three different cases for b. For a = 0 = b, the factorization of the degree distributions will enable us to prove (60). For b = 1, 2 we derive sufficient bounds for  $\mathbb{E}[J_b(p, p')]$  in terms of  $k_n$  for (p, p') in the set  $\mathcal{E}$ .

Proof of Proposition 6.1. Throughout this proof we set  $i = |\{p', p_1, p_2, p'_1, p'_2\} \cap \mathcal{B}_{\mathcal{P},n}(p)|, j = |\{p'\} \cap \mathcal{B}_{\mathcal{P},n}(p)|$  and define i', j' in a similar way by interchanging the primed and non-primed variables. In addition, we write  $D_{\mathcal{P},n}(p,p',k,\ell)$  to denote the indicator that  $|\mathcal{B}_{\mathcal{P},n}(p) \cap (\mathcal{P}_n \setminus \{p,p',p_1,p_2,p'_1,p'_2\})| = k$  and  $|\mathcal{B}_{\mathcal{P},n}(p') \cap (\mathcal{P}_n \setminus \{p,p',p_1,p_2,p'_1,p'_2\})| = \ell$ . Then,

$$\mathbb{E}\left[\mathbb{1}_{\{D_{\mathcal{P},n}(p)=k_{n},D_{\mathcal{P},n}(p')=k_{n}\}}J_{b}(p,p')\right]$$

$$=\mathbb{E}\left[\sum_{\substack{p_{1},p_{2},p'_{1},p'_{2}\in\mathcal{P}_{n}\\|\{p_{1},p_{2}\}\cap\{p'_{1},p'_{2}\}|=b}}^{\neq}D_{\mathcal{P},n}(p,p',k_{n}-i,k_{n}-i')\,\widetilde{T}_{\mathcal{P},n}(p,p_{1},p_{2})\widetilde{T}_{\mathcal{P},n}(p',p'_{1},p'_{2})\right],$$

where the sum is over all distinct pairs  $(p_1, p_2)$  and  $(p'_1, p'_2)$ . We also that

$$\mathbb{E}\left[T_{\mathcal{P}}(k_n)\right] = \Theta\left(nk_n^{-(2\alpha-1)}s_\alpha(k_n)\right).$$

The prove is split over the two cases  $k_n = \Theta(1)$  and  $k_n \to \infty$ .

## The case $k_n = \Theta(1)$

Take  $a_n = 2\log((k_n + C\log(n))/\xi_{\alpha,\nu})$  and let  $I_{a,b}^*$  denote the part of  $I_{a,b}$  where  $(p,p') \in \mathcal{E}(k_n)$  as defined in (77). We will show that the expected difference between  $I_{a,b}$  and  $I_{a,b}^*$  is of smaller order than  $\mathbb{E}\left[T_{\mathcal{P}}(k_n)\right]^2$  so that we only need to consider  $I_{a,b}^*$ .

Since

$$|x - x'| \le \left(e^{y/2} + e^{y'/2}\right) \left(\frac{k_n + C\log(n)}{\xi_{\alpha,\nu}}\right) = O\left(\log(n)^2\right)$$

for all  $p, p' \in \mathcal{E}_C(k_n)^c$ , it follows that

$$\mathbb{E}\left[\left|I_{a,b} - I_{a,b}^*\right|\right]$$

$$\leq \int_{\mathcal{E}_{C}(k_{n})^{c}} \mathbb{E}\left[\mathbb{1}_{\left\{D_{\mathcal{P},n}(p) = k_{n} - i, D_{\mathcal{P},n}(p') = k_{n} - i'\right\}} J_{b}(p,p')\right] f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y$$

$$\leq \int_{\mathcal{E}_{C}(k_{n})^{c}} \rho_{n}(y, k_{n}) \mathbb{E} \left[ J_{b}(p, p') \right] f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y \\
\leq \int_{\mathcal{E}_{C}(k_{n})^{c}} \rho_{n}(y, k_{n}) \mathbb{E} \left[ \widetilde{T}_{\mathcal{P}, n}(p) \right] \mathbb{E} \left[ \widetilde{T}_{\mathcal{P}, n}(p') \right] f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y \\
\leq O \left( \log(n)^{2} \right) \left( \int_{\mathcal{K}_{C}(k_{n})} \rho_{n}(y, k_{n}) \mathbb{E} \left[ \widetilde{T}_{\mathcal{P}, n}(p) \right] f_{\alpha, \nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y \right) \left( \int_{0}^{a_{n}} \Delta_{\mathcal{P}}(y') e^{-\alpha y'} \, \mathrm{d}y' \right) \\
= O \left( \log(n)^{2} s_{\alpha}(k_{n}) \mathbb{E} \left[ T_{\mathcal{P}}(k_{n}) \right] \right),$$

where the last line follows from Corollary 5.4 and Proposition 4.1 which states that for all  $0 < y' \le a_n$ ,  $\Delta_{\mathcal{P}}(y') = O(s_{\alpha}(k_n))$ . Next we note that  $\mathbb{E}[T_{\mathcal{P}}(k_n)] = \Theta\left(nk_n^{-(2\alpha-1)}s_{\alpha}(k_n)\right)$ , hence  $\log(n)^2 s_{\alpha}(k_n) = o\left(\mathbb{E}[T_{\mathcal{P}}(k_n)]\right)$  and therefore we conclude that

$$\mathbb{E}\left[\left|I_{a,b} - I_{a,b}^*\right|\right] = o\left(\mathbb{E}\left[T_{\mathcal{P}}(k_n)\right]^2\right).$$

We now proceed with computing  $I_{a,b}^*$ . For this we note that the parts of the neighborhoods  $\mathcal{B}_{\mathcal{P},n}\left(p\right)$  and  $\mathcal{B}_{\mathcal{P},n}\left(p'\right)$  where  $y_1,y_1'\leq h(p,p')$  are disjoint, see Figure 13. In particular, this implies that when  $b\neq 0$  this can only be if one of the  $y_1,y_2,y_1',y_2'$  exceeds h(p,p'). Now we observe that for  $(p,p')\in\mathcal{E}(k_n)$  we have

$$\int_{h(p,p')}^{R_n} \int_{-I_n}^{I_n} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P},n}(p)\}} f_{\alpha,\nu}(x_1,y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O\left(e^{y/2} e^{-(\alpha - \frac{1}{2})h(p,p')}\right) = O\left(\log(n)^{-(2\alpha - 1)}\right),$$

while

$$\int_{0}^{h(p,p')} \int_{-I_n}^{I_n} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathcal{P},n}(p)\}} f_{\alpha,\nu}(x_1, y_1) \, \mathrm{d}x_1 \, \mathrm{d}y_1 = O(1).$$

Hence if  $b \neq 0$  then it follows that  $\mathbb{E}[J_b] = O\left(\log(n)^{-(2\alpha-1)}\right)$  and we conclude that

$$\mathbb{E}\left[I_{a,b}\right] = O\left(n^2 \log(n)^{-(2\alpha - 1)}\right) = o\left(\mathbb{E}\left[T_{\mathcal{P}}(k_n)\right]^2\right)$$

For  $I_{0,0}^*$  we define

$$\mathcal{J}_{1}^{*} = \int_{\mathcal{R}_{\pi}^{2}} \mathbb{1}_{\{0 \leq y_{1}, y_{2} \leq h(p, p')\}} \widetilde{T}_{\mathcal{P}, n}(p, p_{1}, p_{2}) f_{\alpha, \nu}(x_{1}, y_{1}) f_{\alpha, \nu}(x_{2}, y_{2}) dx_{2} dx_{1} dy_{2} dy_{1}$$

and define  $\mathcal{J}_2^*$  in a similar way by interchanging the primed and non-primed variables. Then we get

$$\mathbb{E}[J_0(p, p')] = \mathcal{J}_1^* \mathcal{J}_2^* + O(\log(n)^{-(2\alpha - 1)}).$$

In addition, for  $(p, p') \in \mathcal{E}(k_n)$  Corollary 5.4 implies that

$$\mathcal{J}_{1}^{*} = (1 + o(1))\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right] = (1 + o(1))\binom{k_{n}}{2}\Delta_{\mathcal{P}}(y),$$

and similar for  $\mathcal{J}_2^*$ , while Lemma 6.5 states that

$$\int_{\mathcal{E}(k_n)} \rho_n(p, p', k_n, k_n) \Delta_{\mathcal{P}}(y) \Delta_{\mathcal{P}}(y') f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y$$

$$= (1 + o(1)) \left( \int_{\mathcal{K}_C(k_n)} \rho(y, k_n) \Delta_{\mathcal{P}}(y) f_{\alpha, \nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y \right)^2.$$

We therefore conclude that

$$\mathbb{E}\left[I_{0,0}^*\right] = \int_{\mathcal{E}(k_n)} \rho_n(p, p', k_n, k_n) \mathbb{E}\left[J_0(p, p')\right] f_{\alpha,\nu}(x, y) f_{\alpha,\nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y$$

$$= \int_{\mathcal{E}(k_n)} \rho_n(p, p', k_n, k_n) \Delta_{\mathcal{P}}(y) \Delta_{\mathcal{P}}(y') f_{\alpha,\nu}(x, y) f_{\alpha,\nu}(x', y') \, \mathrm{d}x' \, \mathrm{d}x \, \mathrm{d}y' \, \mathrm{d}y$$

$$+ O\left(\log(n)^{-(2\alpha - 1)} n^2\right)$$

$$= (1 + o(1)) \binom{k_n}{2}^2 \left(\int_{\mathcal{K}_C(k_n)} \rho(y, k_n) \Delta_{\mathcal{P}}(y) f_{\alpha,\nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y\right)^2$$

$$= (1 + o(1)) \mathbb{E}\left[T_{\mathcal{P}}(k_n)\right]^2,$$

which finishes the proof for  $k_{n}=\Theta\left(1\right)$ 

# The case $k_n \to \infty$

### Pim: Check this proof!

Recall the definition of  $\mathcal{E}_{\varepsilon}(k_n)$ 

$$\mathcal{E}_{\varepsilon}(k_n) = \{(p, p') \in \mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n) : \mathbb{E}\left[\left|\mathcal{N}_{\mathcal{P}, n}^c(p, p')\right|\right] \ge k_n^{\varepsilon} \text{ and } |x - x'| > k_n^{1+\varepsilon}\}$$

let  $\mathcal{E}_{\varepsilon}(k_n)^c$  denote its complement and, similar to the previous case, let  $I_{a,b}^*$  denote the part of  $I_{a,b}$  where  $p, p' \in \mathcal{P}_n \cap \mathcal{E}_{\varepsilon}(k_n)$ . We first show that

$$\mathbb{E}\left[I_{a,b} - I_{a,b}^*\right] = o\left(\mathbb{E}\left[T_{\mathcal{P},n}(k_n)\right]^2\right),\tag{85}$$

so that for the remainder of the proof we only need to consider  $p, p' \in \mathcal{E}_{\varepsilon}(k_n)$  and hence, we can apply Lemma 6.5. For this we note that by Lemma 6.2 and Lemma 6.3 we have for  $p, p' \in \mathcal{K}_{\varepsilon}(k_n)$  that  $\mathbb{E}\left[|\mathcal{N}_{\mathcal{P},n}(p\Delta p')|\right] \leq k_n^{\varepsilon}$  implies that eventually and  $|x-x'| \leq k_n^{1+\varepsilon}$ . In particular  $|x-x'| \leq k_n^{1+\varepsilon}$  for all  $(p,p') \in \mathcal{E}_{\varepsilon}(k_n)^c$ . Therefore, we have

$$\begin{split} &\mathbb{E}\left[I_{a,b}-I_{a,b}^{*}\right] \\ &\leq \int_{\mathcal{K}_{C}(k_{n})^{2}\backslash\mathcal{E}_{\varepsilon}(k_{n})}\rho(p,p',k-i,k-i')\mathbb{E}\left[J_{b}(p,p')\right]f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,dx'\,dx\,dy'\,dy \\ &\leq \int_{\mathcal{K}_{C}(k_{n})^{2}\backslash\mathcal{E}_{\varepsilon}(k_{n})}\rho(p,p',k-i,k-i')\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p')\right]f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,dx'\,dx\,dy'\,dy \\ &= O\left(\int_{\mathcal{K}_{C}(k_{n})^{2}}\mathbb{1}_{\left\{|x-x'|\leq k_{n}^{1+\varepsilon}\right\}}\rho_{y}(k)\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p')\right]f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,dx'\,dx\,dy'\,dy\right) \\ &= O\left(k_{n}^{1+\varepsilon}\binom{k_{n}}{2}\left(\int_{a_{n}^{-}}^{a_{n}^{+}}\Delta_{\mathcal{P}}(y')e^{-\alpha y'}\,dy'\right)\mathbb{E}\left[T_{\mathcal{P},n}(k_{n})\right]\right) \\ &= O\left(k_{n}^{3+\varepsilon-2\alpha}s_{\alpha}(k_{n})\mathbb{E}\left[T_{\mathcal{P},n}(k_{n})\right]\right) \\ &= o\left(nk_{n}^{-(2\alpha-1)}s_{\alpha}(k_{n})\mathbb{E}\left[T_{\mathcal{P},n}(k_{n})\right]\right) = o\left(\mathbb{E}\left[T_{\mathcal{P},n}(k_{n})\right]^{2}\right), \end{split}$$

which proves (85). Here we used that  $k_n^{2+\varepsilon} = o(n)$  and  $\mathbb{E}[T_{\mathcal{P},n}(k_n)] = \Theta\left(nk_n^{-(2\alpha-1)}s_{\alpha}(k_n)\right)$  for the last line.

We will now proceed to establish (83) and (84). We start with  $I_{0,0}^*$  By Lemma 6.6

$$\rho(p, p', k_n - i, k_n - i') = (1 + o(1))\rho(p, p', k_n - j, k_n - j') = (1 + o(1))\rho(p, p', k_n, k_n)$$

which now no longer depends on the other four points  $p_1, p_2, p'_1, p'_2$ . Hence, using the Campbell-Mecke formula, we get

$$\mathbb{E}\left[I_{0,0}^*\right] = (1+o(1)) \int_{\mathcal{E}_{\varepsilon}(k_n)} \rho_n(p,p',k_n,k_n) \mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right] \mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p')\right] f_{\alpha,\nu}(x,y) f_{\alpha,\nu}(x',y') dx' dx dy' dy,$$

Next, by Corollary 5.4 we have for  $y \in K_C(k_n)$ ,

$$\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right] = (1 + o(1))\mathbb{E}\left[\widetilde{T}_{\mathcal{P}}(p)\right] = (1 + o(1))\binom{k_n}{2}\Delta_{\mathcal{P}}(y)$$

and similar for p'. Hence, by Lemma 6.5

$$(1+o(1))\int_{\mathcal{E}_{\varepsilon}(k_{n})}\rho_{n}(p,p',k_{n},k_{n})\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p')\right]f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,dx'\,dx\,dy'\,dy$$

$$=(1+o(1))\binom{k_{n}}{2}^{2}\int_{\mathcal{E}_{\varepsilon}(k_{n})}\rho(y,k_{n})\rho(y',k_{n})\Delta_{\mathcal{P}}(y)\Delta_{\mathcal{P}}(y')f_{\alpha,\nu}(x,y)f_{\alpha,\nu}(x',y')\,dx'\,dx\,dy'\,dy$$

$$=(1+o(1))\left(\binom{k_{n}}{2}\int_{a_{n}^{-}}^{a_{n}^{+}}\int_{I_{n}}\rho(y,k_{n})\Delta_{\mathcal{P}}(y)f_{\alpha,\nu}(x,y)\,dx\,dy\right)^{2}$$

$$=(1+o(1))\left(\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(k_{n},C)\right]\right)^{2},$$

which proves (83).

Next we consider  $I_{0,1}^*$ . The proofs for the other two cases  $I_{1,1}^*$  and  $I_{0,2}^*$  follow using similar arguments and hence we omit them here.

Without loss of generality we will assume that  $p_1 = p'_1$ . Notice that now  $i = |\{p', p_1, p_2, p'_2\} \cap B_{\mathcal{P},n}(p)|$  and  $j = |\{p'\} \cap B_{\mathcal{P},n}(p)|$  and i', j' are defined, similarly, by interchanging the primed and non-primed variables. Then, if we define

$$T_{\mathcal{P},n}^{(0,1)}(p,p') = \sum_{(p_1,p_2)\in 2^{\mathcal{P}_n}} \sum_{p_2'\in \mathcal{P}_n} \widetilde{T}_{\mathcal{P},n}(p,p_1,p_2) \widetilde{T}_{\mathcal{P},n}(p',p_1,p_2'),$$

we have

$$\mathbb{E}\left[I_{0,1}^{*}\right] = (1 + o(1)) \int_{\mathcal{E}_{\varepsilon}(k_{n})} \rho_{n}(p, p', k_{n}, k_{n}) \mathbb{E}\left[T_{\mathcal{P}, n}^{(0,1)}(p, p')\right] f_{\alpha, \nu}(x, y) f_{\alpha, \nu}(x', y') dx' dx dy' dy,$$

where we again used Lemma 6.6. We will show that

$$\mathbb{E}\left[T_{\mathcal{P},n}^{(0,1)}(p,p')\right] = o\left(k_n^4 s_\alpha(k_n)^2\right),\,$$

from which (84) follows since  $k_n^4 s_{\alpha}(k_n)^2 = O\left(\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p')\right]\right)$  on  $\mathcal{K}_C(k_n) \times \mathcal{K}_C(k_n)$ . First we consider the contribution coming from  $y_1 > 4\log(k_n)$ . Since the integration of

 $T_{\mathcal{P}}(p, p_1, p_2)T_{\mathcal{P}}(p', p_1, p'_2)$  over  $x_1, x_2$  and  $x'_2$  is bounded by  $O\left(e^y e^{\frac{y'}{2}} e^{\frac{y_1 + y_2 + y'_2}{2}}\right)$  it follows that contribution to  $\mathbb{E}\left[T_{\mathcal{P},n}^{(0,1)}(p,p')\right]$  is bounded by

$$O\left(e^{y}e^{\frac{y'}{2}}\int_{4\log(k_n)}^{a_n^+}e^{-(\alpha-\frac{1}{2})y_1}\,dy_1\right) = O\left(k_n^3\int_{4\log(k_n)}^{a_n^+}e^{-(\alpha-\frac{1}{2})y_1}\,dy_1\right)$$
$$= O\left(k_n^{3-(4\alpha-2)}\right) = o\left(k_n^4s_\alpha(k_n)^2\right).$$

To deal with the case where  $y_1 \leq 4\log(k_n)$  we define  $b_n = 2\varepsilon \log(k_n)$  and will consider different cases for  $\mathbb{E}\left[T_{\mathcal{P},n}^*(p,p')\right]$ , depending on whether  $y_2 \leq b_n$  or  $y_2 > b_n$  and similar for  $y_2'$ .

When  $y_1 \leq 4 \log(k_n)$  and  $y_2 > b_n$ , the contribution to  $\mathbb{E}\left[T_{\mathcal{P},n}^{(0,1)}(p,p')\right]$  is bounded by

$$\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]O\left(e^{\frac{y'}{2}}\int_{b_n}^{a_n^+}e^{-(\alpha-\frac{1}{2})y_2}\,dy_2\right) = O\left(k_n^{1-\varepsilon}\right)\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right] = o\left(k_n^4s_\alpha(k_n)^2\right).$$

Due to the symmetry in  $p_2$  and  $p_2'$  the same results holds for the cases where  $y_2 > b_n$ . Finally, when  $y_1 \le 4 \log(k_n)$  and both  $y_2, y_2' \le b_n$  we have that

$$|x_2 - x_2'| \le |x_1 - x_2| + |x_1 - x_2'| \le e^{\frac{y_1}{2}} \left( e^{\frac{y_2}{2}} + e^{\frac{y_2'}{2}} \right) \le 2k_n^{2+\varepsilon}$$

whenever  $T_{\mathcal{P}}(p, p_1, p_2)T_{\mathcal{P}}(p', p_1, p'_2) > 0$  while both  $|x - x_2|, |x' - x'_2| = O\left(k_n^{1+\varepsilon}\right)$ . Hence it follows that

$$|x - x'| \le |x - x_2| + |x_2 - x_2'| + |x_2' - x'| = O(k_n^{2+\varepsilon}).$$

Next, by integrating only over  $x_2'$  and  $y_2'$  we get the contribution to  $\mathbb{E}\left[T_{\mathcal{P},n}^{(0,1)}(p,p')\right]$  for this regime is bounded by

 $O\left(e^{\frac{y'}{2}}\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\right) = O\left(k_n\mathbb{E}\left[\widetilde{T}_{\mathcal{P},n}(p)\right]\right) = o\left(k_n^4s_\alpha(k_n)^2\right).$ 

# 7 Equivalence for local clustering in hyperbolic and Poissonized random graph

In this section we establish the equivalence between  $c_{\mathbb{H},n}^*(k)$  and  $c_{\mathcal{P},n}^*(k)$  as expressed in Proposition 2.5, using the coupling procedure explained in Section 2.2.

Recall that  $\mathcal{P}_{\alpha,\nu}$  denotes a Poisson process on  $\mathbb{R} \times \mathbb{R}_+$ , with intensity  $f_{\alpha,\nu}(x,y)$ ,  $I_n = \left(-\frac{\pi}{2}e^{R_n/2}, \frac{\pi}{2}e^{R_n/2}\right)$ ,  $\mathcal{R}_n = I_n \times (0, R_n]$  and  $\mathcal{V}_n = \mathcal{P}_{\alpha,\nu} \cap \mathcal{R}_n$ . In addition we define for any interval  $I \subseteq \mathbb{R}_+$ ,  $\mathcal{R}_n(I) := I_n \times I$  and denote by  $\mathcal{B}_{\mathcal{P},n}(p)$  the ball

$$\mathcal{B}_{\mathcal{P},n}(p) = \left\{ p' \in \mathcal{V}_n : |x - x'|_{\pi e^{R_n/2}} < e^{\frac{y+y'}{2}} \right\}.$$

Note that when  $p \in \mathcal{V}_n$  then  $\mathcal{B}_{\mathcal{P},n}(p)$  denotes its neighborhood in the graph  $G_{\mathcal{P},n}$ . Note that the above definition implies that for all  $y \in [0, R_n]$  we have

$$\mathcal{R}_n([R_n - y - 2\ln(\pi/2), R_n]) \subseteq \mathcal{B}_{\mathcal{P},n}((0,y)) \tag{86}$$

- this is a fact which we are going to use several times in our analysis. **Pim:** Maybe add figure. For any Borel-measurable subset  $S \subseteq \mathbb{R} \times \mathbb{R}_+$ , we let

$$\mu_{\alpha,\nu}(S) = \int_{S} f_{\alpha,\nu}(x,y) \, dx \, dy = \frac{\nu\alpha}{\pi} \int_{S} e^{-\alpha y} \, dy.$$

Thus, the number of points of  $\mathcal{P}_{\alpha,\nu}$  inside S is distributed as  $\text{Po}(\mu_{\alpha,\nu},(S))$ . Finally, we recall the map  $\Psi$  from (9)

$$\Psi(r,\theta) = \left(\theta \frac{e^{R_n/2}}{2}, R_n - r\right),\,$$

and remind the reader that  $\mathcal{B}_{\mathbb{H},n}(p)$  denotes the image under  $\Psi$  of the ball of hyperbolic radius  $R_n$  around the point  $\Psi^{-1}(p)$  and that under the coupling between the hyperbolic random graph and the finite box model, described in Section 2.2, two points p and p' are connected if and only if

$$|x - x'|_{\pi e^{r_n/2}} \le \Omega(R_n - y, R_n - y'),$$

where the function  $\Omega$  can be approximated, for  $y + y' < R_n$ , using Lemma 2.2 by

$$e^{\frac{1}{2}(y+y')} - Ke^{\frac{3}{2}(y+y')-R_n} \le \Omega(R_n - y, R_n - y') \le e^{\frac{1}{2}(y+y')} + Ke^{\frac{3}{2}(y+y')-R_n}.$$

### 7.1 Some results on the hyperbolic geometric graph

We start with some basic results for the hyperbolic random geometric graph. Observe that (13) from Lemma 2.2 implies the following.

#### Corollary 7.1.

$$\mathcal{B}_{\mathcal{P}}(p) \cap \mathcal{R}_n([K, R_n]) \subseteq \mathcal{B}_{\mathbb{H}, n}(p) \cap \mathcal{R}_n(K, R_n).$$

Furthermore, Lemma 2.2 enables us to determine the measure of a ball around a given point p = (0, y) - this is will be fairly useful in our subsequent analysis.

Let  $p \in \mathcal{R}_n$ . Then we can see that the curve  $x' = e^{\frac{1}{2}(y+y')}$  with  $x' \geq 0$  meets the right boundary of  $\mathcal{R}_N$ , that is, the line  $x' = \frac{\pi}{2}e^{R_n/2}$  at  $y' = R_n - y + 2\ln\frac{\pi}{2}$ . Hence, any point  $p' \in \mathcal{R}_n([R_n - y + 2\ln\frac{\pi}{2}, R_n])$  is included in  $\mathcal{B}_{\mathcal{P}}(p)$ . In other words,

$$\mathcal{B}_{\mathcal{P}}(p) \cap \mathcal{R}_n([R_n - y + 2\ln\frac{\pi}{2}, R_n]) = \mathcal{R}_n([R_n - y + 2\ln\frac{\pi}{2}, R_n]).$$

This together with (11) implies that

$$(\mathcal{B}_{\mathbb{H},n}(p) \triangle \mathcal{B}_{\mathcal{P}}(p)) \cap \mathcal{R}([R_n - y + 2\ln\frac{\pi}{2}, R_n]) = \emptyset, \tag{87}$$

where  $A \triangle B$  denotes the symmetric difference. We can now compute the expected number of points in  $\mathcal{B}_{\mathbb{H},n}(p) \triangle \mathcal{B}_{\mathcal{P}}(p)$ , i.e. those that belong are a neighbor of p in only one of the two models.

**Lemma 7.2.** Let  $0 \le y_n < R_n$  be such that  $R_n - y_n \to \infty$  and write  $p_n = (x_n, y_n)$ . Then we have, as  $n \to \infty$ ,

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)) = \Theta(1) \cdot \begin{cases} e^{(1/2-\alpha)R_n + \alpha y_n}, & \text{if } \alpha < 3/2 \\ (R_n - y_n)e^{3y/2 - R_n}, & \text{if } \alpha = 3/2 \\ e^{3y_n/2 - R_n}, & \text{if } \alpha > 3/2 \end{cases}$$

*Proof.* Let  $r_n := R_n - y$ . Lemma 2.2 implies that for such a  $p_n$ , if a point p belongs to  $\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n) \cap \mathcal{R}([0,r_n])$  then

$$|x_n - x| = \Theta(1) \cdot e^{\frac{3}{2}(y_n + y) - R_n}.$$

Now, if  $p \in [r_n, r_n + 2 \ln \frac{\pi}{2})]$  and also  $p \in \mathcal{B}_{\mathbb{H}, n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)$ , then

$$|x_n - x| = \frac{\pi}{2}e^{R_n/2} - e^{\frac{1}{2}(y_n + y)}.$$

Finally, (87) implies that no point in  $\mathcal{R}([r_n+2\ln\frac{\pi}{2},R_n])$  belongs to  $\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)$ . We first compute the expected number of points in  $p \in \mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)$  that have  $R_n - y \leq r_n$ . The result depends on the value of  $\alpha$ , yielding the following three cases

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n} (p_n) \triangle \mathcal{B}_{\mathcal{P}} (p_n) \cap \mathcal{R}([0,r_n])) = \Theta(1) \cdot e^{3y_n/2 - R_n} \int_0^{r_n} e^{(3/2 - \alpha)y} dy$$

$$= \Theta(1) \cdot \begin{cases} e^{(1/2 - \alpha)R_n + \alpha y_n}, & \text{if } \alpha < 3/2 \\ (R_n - y_n)e^{3y_n/2 - R_n}, & \text{if } \alpha = 3/2 \\ e^{3y_n/2 - R_n}, & \text{if } \alpha > 3/2 \end{cases}$$

Next we compute the number of remaining points in  $\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)$ ,

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n) \cap \mathcal{R}([r_n, R_n])) = \frac{\nu \alpha}{\pi} \int_{r_n}^{r_n + 2\ln\frac{\pi}{2}} \left(\frac{\pi}{2} e^{R_n/2} - e^{\frac{1}{2}(y_n + y)}\right) e^{-\alpha y} dy$$

$$= O(1) \cdot e^{R_n/2} \int_{r_n}^{r_n + 2\ln\frac{\pi}{2}} e^{-\alpha y} dy = O(1) \cdot e^{R_n/2} e^{-\alpha r_n}$$

$$= O(1) \cdot e^{(1/2 - \alpha)R_n + \alpha y_n}.$$

Now note that for any  $\alpha > 3/2$ , we have

$$((1/2 - \alpha)R_n + \alpha y_n) - (3y_n/2 - R_n) = (3/2 - \alpha)(R_n - y_n) \to -\infty,$$

by our assumption on  $y_n$ . For  $\alpha = 3/2$ , these two quantities are equal. From these observations, we deduce that

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(p_n) \triangle \mathcal{B}_{\mathcal{P}}(p_n)) = \Theta(1) \cdot \begin{cases} e^{(1/2-\alpha)R_n + \alpha y_n}, & \text{if } \alpha < 3/2 \\ r_n e^{3y_n/2 - R_n}, & \text{if } \alpha = 3/2 \\ e^{3y_n/2 - R_n}, & \text{if } \alpha > 3/2 \end{cases}$$

# 7.2 Equivalence clustering $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$ and $G_{\mathcal{P},n}(\alpha,\nu)$

Here we prove Proposition 2.5. We first establish a few results regarding the number of nodes of degree  $k_n$  in both the hyperbolic random graph  $G_{\widetilde{\mathbb{H}},n}$  and the finite box model  $G_{\mathcal{P},n}$ .

**Lemma 7.3.** Let  $\alpha > 1/2$ ,  $\nu > 0$  and  $\{k_n\}_{n \geq 1}$  be a sequence such that  $k_n = O\left(n^{1/(2\alpha+1)}\right)$ . Then

$$\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right] = \Theta(1) n k_n^{-(2\alpha+1)}, \tag{88}$$

and

$$\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right] = \Theta\left(1\right) n k_n^{-(2\alpha+1)}.$$
(89)

Moreover,

$$\lim_{n \to \infty} \left| \frac{\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]}{\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right]} - 1 \right| = 0.$$
(90)

Proof. Recall that

$$\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right] = \int_{\mathcal{R}_n} \rho_{\widetilde{\mathbb{H}},n}(y,k_n) f_{\alpha,\nu}(x,y) \, \mathrm{d}x \, \mathrm{d}y.$$

Then by Lemma 3.4 and a concentration argument

$$\mathbb{E}[N_{\mathbb{H},n}(k_n)] = (1 + o(1)) \int_{\mathcal{R}_n} \rho(y, k_n) f_{\alpha,\nu}(x, y) \, dx \, dy$$
$$= (1 + o(1)) n \int_0^{R_n} \rho(y, k_n) f_{\alpha,\nu}(x, y) \, dx \, dy = \Theta(1) n k_n^{-(2\alpha + 1)}.$$

Similarly,

$$\mathbb{E}\left[N_{\mathcal{P},n}(k_n)\right] = (1 + o(1)) \int_{\mathcal{R}_n} \rho(y, k_n) f_{\alpha,\nu}(x, y) \, \mathrm{d}x \, \mathrm{d}y$$

From which both (89) and (90) follow.

Recall that Proposition 2.5 states

$$\lim_{n \to \infty} s_{\alpha}(k_n)^{-1} \mathbb{E}\left[\left|c_{\widetilde{\mathbb{H}},n}^*(k_n) - c_{\mathcal{P},n}^*(k_n)\right|\right] = 0.$$

Since for  $\alpha > 3/4$ ,  $s_{3/4}(k_n) = \log(k_n)^{-1} s_{\alpha}(k_n) = o\left(s_{\alpha}(k_n)\right)$  it suffices to prove the following two cases:

1. if  $1/2 < \alpha \le 3/4$ , then

$$\lim_{n \to \infty} k_n^{4\alpha - 2} \cdot \mathbb{E}\left[\left|c_{\widetilde{\mathbb{H}}}^*(k_n) - c_{\mathcal{P}}^*(k_n)\right|\right] = 0,$$

2. if  $3/4 < \alpha$ , then

$$\lim_{n \to \infty} k_n \cdot \mathbb{E}\left[\left|c_{\widetilde{\mathbb{H}}}^*(k_n) - c_{\mathcal{P}}^*(k_n)\right|\right] = 0.$$

Recall the definition of  $\mathcal{K}_C(k_n)$ 

$$\mathcal{K}_C(k_n) = \left\{ p \in \mathbb{R} : \frac{k_n - C\kappa_n}{\xi_{\alpha,\nu}} \lor 0 \le e^{\frac{y}{2}} \le \frac{k_n + C\kappa_n}{\xi_{\alpha,\nu}} \land e^{R_n/2} \right\},\,$$

with C > 0 and

$$\kappa_n := \begin{cases} \log(n) & \text{if } k_n = \Theta(1), \\ \sqrt{k_n \log(k_n)} & \text{else.} \end{cases}$$

The following lemma will be frequently used in the proof of Proposition 2.5.

**Lemma 7.4.** Let  $t, r \in \mathbb{R}$  be fixed and let  $\hat{\rho}(y, k)$  be any of the three probability functions  $\rho_{\widetilde{\mathbb{H}},n}(y,k), \rho_{\mathcal{P},n}(y,k)$  or  $\rho(y,k)$ . Then for any sequence  $k_n$  of positive integers with  $k_n = O\left(n^{\frac{1}{2\alpha+1}}\right)$  and C > 0 large enough,

$$\int_{\mathcal{K}_C} e^{ty} \hat{\rho}_n(y, k_n - r) e^{-\alpha y} \, \mathrm{d}y = O(1) \, n k_n^{-2\alpha - 1 + 2t}$$

as  $n \to \infty$ .

*Proof.* Note that on  $\mathcal{K}_C(k_n)$  we have that  $e^{ty} = \Theta\left(k_n^{2t}\right)$ . Hence, by a concentration argument

$$\int_{\mathcal{K}_C} e^{ty} \hat{\rho}_n(y, k_n - r) e^{-\alpha y} \, \mathrm{d}y = \Theta\left(k_n^{2t}\right) \int_{\mathcal{K}_C} \hat{\rho}_n(y, k_n - r) e^{-\alpha y} \, \mathrm{d}y$$
$$= O\left(k_n^{2t}\right) n \mathbb{E}\left[N_{\mathcal{P}}(k_n)\right] = O\left(1\right) n k_n^{-2\alpha - 1 + 2t}.$$

Proof of Proposition 2.5. To keep notations concise we abbreviate  $\mathbb{E}\left[N_{\widetilde{\mathbb{H}}}(k_n)\right]$  and  $\mathbb{E}\left[N_{\mathcal{P}}(k_n)\right]$  by  $\overline{n}_{\widetilde{\mathbb{H}}}(k_n)$  and  $\overline{n}_{\mathcal{P}}(k_n)$ , respectively. We will also suppress the subscripts n in most expression regarding the graphs  $G_{\widetilde{\mathbb{H}},n}$  and  $G_{\mathcal{P},n}$ . Then we have

$$\mathbb{E}\left[\left|c_{\widetilde{\mathbb{H}}}^{*}(k_{n})-c_{\mathcal{P}}^{*}(k_{n})\right|\right] = \binom{k_{n}}{2}^{-1}\mathbb{E}\left[\left|\sum_{p\in\mathcal{P}}\frac{\mathbb{1}_{\left\{D_{\widetilde{\mathbb{H}}}(p)=k_{n}\right\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\widetilde{\mathbb{H}}}(p)-\frac{\mathbb{1}_{\left\{D_{\mathcal{P}}(p)=k_{n}\right\}}}{\overline{n}_{\mathcal{P}}(k_{n})}\Delta_{\mathcal{P}}(p)\right]\right] \\
\leq \binom{k_{n}}{2}^{-1}\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1}\mathbb{E}\left[\left|\sum_{p\in\mathcal{P}}\mathbb{1}_{\left\{D_{\widetilde{\mathbb{H}}}((0,y))=k_{n}\right\}}\Delta_{\widetilde{\mathbb{H}}}(p)-\mathbb{1}_{\left\{D_{\mathcal{P}}(p)=k_{n}\right\}}\Delta_{\mathcal{P}}(p)\right]\right] \\
+ \binom{k_{n}}{2}^{-1}\left|\frac{1}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}-\frac{1}{\overline{n}_{\mathcal{P}}(k_{n})}\right|\mathbb{E}\left[\sum_{p\in\mathcal{P}}\mathbb{1}_{\left\{D_{\mathcal{P}}(p)=k_{n}\right\}}\Delta_{\mathcal{P}}(p)\right]$$

The last term can be rewritten as

$$\left|1 - \frac{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)}{\overline{n}_{\mathcal{P}}(k_n)}\right| \mathbb{E}\left[c_{\mathcal{P}}^*(k_n)\right] = \left|1 - \frac{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)}{\overline{n}_{\mathcal{P}}(k_n)}\right| c_{\infty}(k_n)(1 + o(1)),$$

75

where we used Proposition 2.7 (See Section 5). The first term in this product converges to zero by Lemma 7.3 while the second term scales as  $s_{\alpha}(k_n)$  by Theorem 1.3. Hence

$$\left| 1 - \frac{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)}{\overline{n}_{\mathcal{P}}(k_n)} \right| \mathbb{E}\left[ c_{\mathcal{P}}^*(k_n) \right] = o\left( s_{\alpha}(k_n) \right),$$

and therefore we are left to analyze the other term. By the Campbell-Mecke formula (16) we have that

$$\mathbb{E}\left[\left|\sum_{p\in\mathcal{P}}\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}(p)-\frac{\mathbb{1}_{\{D_{\mathcal{P}}(p)=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}(p)\right|\right]$$

$$=\int_{\mathcal{R}_{n}}\mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}((0,y))-\frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}((0,y))\right|\right]f_{\alpha,\nu}(x,y)\,\mathrm{d}y\,\mathrm{d}x.$$

Since

$$\mathbb{E}\left[\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}((0,y))\right] \leq \binom{k_{n}}{2}\rho_{\widetilde{\mathbb{H}}}(y,k_{n})\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1}$$

$$= \binom{k_{n}}{2}\rho_{\widetilde{\mathbb{H}}}(y,k_{n})\Theta\left(\overline{n}_{\mathcal{P}}(k_{n})^{-1}\right)$$

$$= \Theta\left(n^{-1}k_{n}^{2\alpha+3}\right)\rho_{\widetilde{\mathbb{H}},n}(y,k_{n})$$

and similar for the other term, it follows that

$$\mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}((0,y)) - \frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}((0,y))\right|\right]$$

$$\leq \Theta\left(n^{-1}k_{n}^{2\alpha+3}\right)\left(\rho_{\widetilde{\mathbb{H}},n}(k,n) + \rho_{n}(y,k_{n})\right).$$

Therefore, by a concentration argument (c.f. Corollary 3.5), it is enough to consider the integral

$$\int_{\mathcal{K}_C(k_n)} \mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_n\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathbb{H}}((0,y)) - \frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_n\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathcal{P}}((0,y))\right|\right] e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x, \tag{91}$$

where we also used that  $f_{\alpha,\nu}(x,y)$  is simply a constant multiple of the function  $e^{-\alpha y}$ . We shall proceed by expanding the integrand and analyzing the individual terms. With a slight abuse of notation we shall write y instead of (0,y) in expression such as  $\mathcal{B}_{\mathbb{H},n}(y)$ . In addition we write  $D_{\mathbb{H}}(y,k_n;\mathcal{P})$  for the indicator which is equal to 1 if and only if  $\mathcal{B}_{\mathbb{H},n}((0,y))$  contains  $k_n$  points from  $\mathcal{P} \setminus \{(0,y)\}$ . We define  $D_{\mathcal{P}}(y,k_n;\mathcal{P})$  analogously for the ball  $\mathcal{B}_{\mathcal{P}}((0,y))$ .

We shall divide the analysis into the two case  $k_n = O(1)$  and  $k_n \to \infty$ , the proof of the latter case being the most involved one.

#### The case $k_n = \Theta(1)$

In this case we split the integrand as follows:

$$\mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}((0,y)) - \frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}((0,y))\right|\right] \\
\leq \overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1}\mathbb{E}\left[\sum_{p_{1},p_{2}\in\mathcal{P}_{n}\setminus\{(0,y)\}}^{\neq}(D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\}) + D_{\mathcal{P}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\}))\right] \\
\times |\Delta_{\mathbb{H}}(y,p_{1},p_{2}) - \Delta_{\mathcal{P}}(y,p_{1},p_{2})|$$

$$\leq \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \mathbb{E} \left[ \sum_{p_1 \in \mathcal{P}_n \setminus \{(0,y)\}} D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\}) \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \right]^2 \\
+ \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \mathbb{E} \left[ \sum_{p_1 \in \mathcal{P}_n \setminus \{(0,y)\}} D_{\mathcal{P}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\}) \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \right]^2$$

We will proceed with analyzing the first term with  $D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})$ . The analysis for the other term is analogous.

We write

$$\mathbb{E}\left[\sum_{p_{1}\in\mathcal{P}_{n}\setminus\{(0,y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\right]$$

$$\leq \mathbb{E}\left[\sum_{p_{1}\in\mathcal{P}_{n}\setminus\{(0,y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\mathbb{1}_{\{y_{1}>R_{n}/4-y\}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\right]$$

$$+ \mathbb{E}\left[\sum_{p_{1}\in\mathcal{P}_{n}\setminus\{(0,y)\}}\mathbb{1}_{\{y_{1}\leq R_{n}/4-y\}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\right].$$

Next we note that since  $k_n = O(1)$  we have that  $\kappa_n = \log(n)$  and hence, since  $y \in \mathcal{K}_C(k_n)$  it follows that  $y = O(\log\log(n))$ . Now let n be large enough such that  $R_n/4 - y > 0$ . Then for any  $y' \leq R_n/4 - y$  it follows from [11, Lemma 30] that under the coupling we consider any edge between p' = (x', y') and (0, y) is present a.a.s. in both  $G_{\widetilde{\mathbb{H}},n}$  and  $G_{\mathcal{P},n}$ . In particular we have that

$$\int_{\mathcal{K}_C(k_n)} \mathbb{E} \left[ \sum_{p_1 \in \mathcal{P}_n \setminus \{(0,y)\}} \mathbb{1}_{\{y_1 \leq R_n/4 - y\}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \right] \alpha e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = o\left(1\right).$$

Therefore, since  $k_n^a \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} = O(n^{-1})$  for any a > 0 it follows that

$$\lim_{n \to \infty} k_n^a \, \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathbb{E} \left[ \sum_{p_1 \in \mathcal{P}_n \setminus \{(0,y)\}} \mathbb{1}_{\{y_1 \le R_n/4 - y\}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \right] \alpha e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0$$

and hence it is enough to consider the case where  $y_1 > R_n/4 - y$ , i.e. to analyze the term

$$\mathbb{E}\left[\sum_{p_1 \in \mathcal{P}_n \setminus \{(0,y)\}} D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\}) \mathbb{1}_{\{y_1 > R_n/4 - y\}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}}\right]$$

By the Campbell-Mecke formula and Lemma 2.2 we have

$$\mathbb{E}\left[\sum_{p_{1}\in\mathcal{P}_{n}\setminus\{(0,y)\}} D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\}) \mathbb{1}_{\{y_{1}>R_{n}/4-y\}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\right]$$

$$\leq \int_{R_{n}/4-y}^{R_{n}} \int_{-I_{n}}^{I_{n}} \left(\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}} + \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathcal{P},n}(y)\}}\right) f_{\alpha,\nu}(x_{1},y_{1}) dx_{1} dy_{1}$$

$$= O\left(1\right) e^{y/2} \int_{R_{n}/4-y}^{R_{n}-y} e^{-(\alpha-\frac{1}{2})y_{1}} dy_{1} + O\left(1\right) n \int_{R_{n}-y}^{R_{n}} e^{-\alpha y_{1}} dy_{1}$$

$$= O\left(e^{(1-\alpha)y} e^{-(2\alpha-1)R_{n}/8} + e^{\alpha y} n e^{-\alpha R_{n}}\right)$$

$$= O\left(n^{-\frac{2\alpha-1}{4}} e^{(1-\alpha)y} + n^{-(2\alpha-1)} e^{\alpha y}\right).$$

Integrating this term over  $\mathcal{K}_C(k_n)$  yields

$$\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1} \int_{\mathcal{K}_{C}(k_{n})} \mathbb{E}\left[\sum_{p_{1} \in \mathcal{P}_{n} \setminus \{(0, y)\}} D_{\mathbb{H}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\}) \mathbb{1}_{\{y_{1} > R_{n}/4 - y\}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}}\right] e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x \\
\leq O(1) n^{-1} \int_{\mathcal{K}_{C}(k_{n})} \left(n^{-\frac{2\alpha - 1}{4}} e^{(1 - \alpha)y} + n^{-(2\alpha - 1)} e^{\alpha y}\right) e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x \\
= O\left(\log(n)^{2} \left(n^{-\frac{2\alpha - 1}{4}} + n^{-(2\alpha - 1)}\right)\right) = o(k_{n}^{a}),$$

for any  $a \in \mathbb{R}$ , since  $k_n = \Theta(1)$ . We therefore conclude that

$$\int_{\mathcal{K}_C(k_n)} \mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_n\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathbb{H}}((0,y)) - \frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_n\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathcal{P}}((0,y))\right|\right] e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x = o\left(s_{\alpha}(k_n)\right),$$

as required.

#### The case $k_n \to \infty$

For this case we need to split the integrand over several terms and then analyze each of these separately. Applying the Campbel-Mecke formula (16) yields

$$\mathbb{E}\left[\left|\frac{\mathbb{1}_{\{D_{\mathbb{H}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}((0,y)) - \frac{\mathbb{1}_{\{D_{\mathcal{P}}((0,y))=k_{n}\}}}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}((0,y))\right|\right] \leq \\
\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{P}\backslash\{(0,y)\}}^{\neq} \left|\frac{D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\backslash\{p_{1},p_{2}\})}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathbb{H}}(y,p_{1},p_{2})\right.\right. \\
\left. - \frac{D_{\mathcal{P}}(y,k_{n}-2;\mathcal{P}\backslash\{p_{1},p_{2}\})}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})}\Delta_{\mathcal{P}}(y,p_{1},p_{2})\right|\right],$$

where the sum ranges over all distinct pairs of points in  $\mathcal{P} \setminus \{(0,y)\}$ . In what follows, we will set  $\mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p') = \mathcal{B}_{\mathbb{H},n}(p') \triangle \mathcal{B}_{\mathcal{P}}(p')$  and  $\mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(p') = \mathcal{B}_{\mathbb{H},n}(p') \cap \mathcal{B}_{\mathcal{P}}(p')$ . We will now bound the sum that is inside the expectation. Note that each summand is the absolute value of the difference between two quantities that are either equal to 0 or of order  $\overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1}(\overline{n}_{\mathcal{P}}(k_n)^{-1})$ . We will split these summands into 5 classes which are all combinations of  $p_1, p_2 \in \mathcal{P} \setminus \{(0, y)\}$  for which only one of the two terms of this difference is non-zero.

- 1. both  $p_1$  and  $p_2$  have  $y_1, y_2 < (1 \varepsilon)R_n \wedge (R_n y)$  and
  - (a)  $p_1$  is in  $\mathcal{B}_{\mathbb{H}\cap\mathcal{P}}(y)$  but  $p_2 \in \mathcal{B}_{\mathbb{H},n}(p_1) \setminus \mathcal{B}_{\mathcal{P}}(p_1)$  and  $\mathcal{B}_{\mathbb{H},n}(y)$  contains exactly  $k_n 2$  or  $k_n 1$  other points (depending on whether  $p_2 \in \mathcal{B}_{\mathbb{H},n}(y)$  or not).
  - (b)  $p_1$  is in  $\mathcal{B}_{\mathbb{H}\cap\mathcal{P}}(y)$  but  $p_2 \in \mathcal{B}_{\mathcal{P}}(p_1) \setminus \mathcal{B}_{\mathbb{H},n}(p_1)$  and  $\mathcal{B}_{\mathcal{P}}(y)$  contains exactly  $k_n 2$  or  $k_n 1$  other points (depending on whether  $p_2 \in \mathcal{B}_{\mathcal{P}}(y)$  or not).
- 2. the above cases but with  $y_1 \geq (1 \varepsilon)R_n \wedge (R_n y)$ .
- 3.  $y_1 \geq K$  and  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y) \setminus \mathcal{B}_{\mathcal{P}}(y)$  and  $p_2 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)$  here we use Corollary 7.1 which implies that if  $p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)$  and  $y_1 \geq K$ , then in fact  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y) \setminus \mathcal{B}_{\mathcal{P}}(y)$ .
- 4.  $y_1 < K$  and  $p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)$  and  $p_2 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)$ .

We bound this sum by the following expression:

$$\sum_{\substack{(p_1,p_2)\in\mathcal{P}\setminus\{(0,y)\}}}^{\neq} \left| \frac{D_{\mathbb{H}}(y,k_n-2;\mathcal{P}\setminus\{p_1,p_2\})}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathbb{H}}(y,p_1,p_2) \right|$$

$$-\frac{D_{\mathcal{P}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})}{\overline{n}_{\widetilde{\mathbb{H}}}(k_n)} \Delta_{\mathcal{P}}(y, p_1, p_2)$$

$$-\frac{D_{\mathcal{P}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\})}{\overline{n}_{\widetilde{\mathbb{H}}}(k_{n})} \Delta_{\mathcal{P}}(y, p_{1}, p_{2}) \Big|$$

$$\leq \overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1} \sum_{\substack{p_{1}, p_{2} \in \mathcal{P} \setminus \{(0, y)\}\\y_{1}, y_{2} < (1 - \varepsilon)R_{n} \wedge (R_{n} - y)}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}((0, y))\}} \cdot \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1})\}} D_{\mathbb{H}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\})$$

$$\leq \overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1} \sum_{\substack{p_{1}, p_{2} \in \mathcal{P} \setminus \{(0, y)\}\\y_{1} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}((0, y))\}}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}((0, y))\}} \cdot \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1})\}} D_{\mathcal{P}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\})$$

$$(93)$$

$$\leq \overline{n}_{\widetilde{\mathbb{H}}}^{p_{1}, p_{2} \in \mathcal{P} \setminus \{(0, y)\}} \underset{\substack{y_{1}, y_{2} \in \mathcal{P} \setminus \{(0, y)\}\\ y_{1}, y_{2} < (1 - \varepsilon)R_{n} \wedge (R_{n} - y)}}{\mathbb{I}_{\{p_{1} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}((0, y))\}}} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(p_{1})\}} D_{\mathcal{P}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\})$$

$$+ \overline{n}_{\widetilde{\mathbb{H}}}(k_{n})^{-1} \sum_{\substack{p_{1}, p_{2} \in \mathcal{P} \setminus \{(0, y)\}\\ y_{1} \geq (1 - \varepsilon)R_{n} \wedge (R_{n} - y)}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)\}} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(p_{1}) \cap \mathcal{B}_{\mathbb{H}, n}(y)\}} D_{\mathbb{H}}(y, k_{n} - 2; \mathcal{P} \setminus \{p_{1}, p_{2}\})$$

$$(93)$$

$$+ \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \sum_{\substack{p_1, p_2 \in \mathcal{P} \setminus \{(0, y)\}\\ y_1 \geq (1 - \varepsilon)R_n \wedge (R_n - y)}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)\}} \cdot \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H}, n}(y)\}} D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})$$
(94)

$$+ \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \underset{\substack{p_1, p_2 \in \mathcal{P} \setminus \{(0, y)\}\\y_1 \geq (1 - \varepsilon)R_n \wedge (R_n - y)}}{\mathbb{I}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)\}}} \cdot \mathbb{I}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H}, n}(y)\}} D_{\mathcal{P}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})$$
(95)

$$+2\overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \sum_{\substack{p_1,p_2 \in \mathcal{P}\setminus\{(0,y)\}\\y(p_1)>K}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H},n}(y)\setminus\mathcal{B}_{\mathcal{P}}(y)\}} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}} D_{\mathbb{H}}(y,k_n-2;\mathcal{P}\setminus\{p_1,p_2\})$$
(96)

$$+ \left(\overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} + \overline{n}_{\mathcal{P}}(k_n)^{-1}\right) \sum_{\substack{p_1, p_2 \in \mathcal{P} \setminus \{(0, y)\}\\y(p_1) < K}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H}, n}(y) \cap \mathcal{B}_{\mathcal{P}}(y)\}}$$
(97)

In the following sections we will give upper bounds on the expected values of each one of these partial sums.

The sums (92) and (93) We will analyze (92). The analysis of the other sum (93) is similar. Note first that for any two points  $p_1, p_2$  the following holds:  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y)$  and  $p_2 \in \mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_1) \cap$  $\mathcal{B}_{\mathbb{H},n}(y)$ , then  $p_2 \in \mathcal{B}_{\mathbb{H},n}(y)$  and  $p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_2) \cap \mathcal{B}_{\mathbb{H},n}(y)$ . Using this symmetry, it suffices to consider distinct pairs  $(p_1, p_2) \in \mathcal{P} \setminus \{(0, y)\}$  with  $0 \le y_2 \le y_1 \le R - y$ . Let  $\mathcal{D}$  denote the set of these pairs.

We are going to consider several sub-cases and, thereby, split the domain  $\mathcal{D}$  into the corresponding sub-domains. Let  $\omega = \omega(n) \to \infty$  as  $n \to \infty$  be a slowly growing function and set  $y_{\omega} := y + \omega$ . We let

$$\mathcal{D}_1 = \{ (p_1, p_2) \in \mathcal{D} : y \le y_1 \le R_n/2, y_\omega \le y_2 \le y_1 \},$$

$$\mathcal{D}_2 = \{ (p_1, p_2) \in \mathcal{D} : y_1 \le R_n/2, y_2 \le y_\omega \} \text{ and }$$

$$\mathcal{D}_3 = \{ (p_1, p_2) \in \mathcal{D} : R_n/2 < y_1 \le R_n - y, y_2 \le y_1 \}.$$

Note that  $\mathcal{D} \subseteq \mathcal{D}_1 \cup \mathcal{D}_2 \cup \mathcal{D}_3$ . Hence, we can write

$$\mathbb{E}\left[\sum_{\substack{p_{1},p_{2}\in\mathcal{P}\backslash\{(0,y)\}\\y_{1},y_{2}\leq(1-\varepsilon)R_{n}\wedge(R_{n}-y)}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right]$$

$$=\sum_{i=1}^{3}\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{i}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right].$$
(98)

We bound each one of the above three summands as follows:

$$\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{1}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right] \\
\leq \mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{1}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right] := \mathcal{I}_{n}^{(1)}(y), \tag{99}$$

$$\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{2}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right]$$

$$\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{2}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right]:=\mathcal{I}_{n}^{(2)}(y)$$
(100)

and

$$\mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{3}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right] \\
\leq \mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{3}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\cdot\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right] := \mathcal{I}_{n}^{(3)}.$$
(101)

We will bound each term using the Campbell-Mecke formula (16) and show for i = 1, 2, 3 that for  $1/2 < \alpha < 3/4$ 

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_G(k_n)} \mathcal{I}_n^{(i)} e^{-\alpha} \, \mathrm{d}y = 0, \tag{102}$$

and for  $\alpha \geq 3/4$ 

$$\lim_{n \to \infty} k_n {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(i)} e^{-\alpha} \, \mathrm{d}y = 0.$$
 (103)

For the first term (99), we note that

$$\mathbb{P}\left(D_{\mathbb{H}}(y) = k_n - 2; \mathcal{P} \setminus \{p_1, p_2\}\right) = \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2).$$

and hence  $\mathcal{I}_n^{(1)}(y)$  becomes

$$\rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) \int_{-I_n}^{I_n} \int_{y}^{R_n/2} \int_{-I_n}^{I_n} \int_{y_0}^{y_1} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}(y)\}} \, \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H}, n}(y)\}} e^{-\alpha(y_1 + y_2)} \, \mathrm{d}y_2 \, \mathrm{d}x_2 \, \mathrm{d}y_1 \, \mathrm{d}x_1. \quad (104)$$

Next, Lemma 2.2 implies that for  $y' \leq R_n - y$ , we have that if  $(x', y') \in \mathcal{B}_{\mathbb{H}, n}(y)$ , then  $|x'| < (1+K)e^{y/2+y'/2}$ , where K > 0 is as in Lemma 2.2. Using these observations, we obtain:

$$\mathbb{E}\left[\sum_{p_1, p_2 \in \mathcal{D}_1} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \cap \mathcal{P}}((0, y))\}} \cdot \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H}, n}(y)\}} \cdot D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})\right]$$

$$= \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^y \int_y^{R_n/2} e^{y_1/2} \int_{y_\omega}^{y_1} e^{y_2/2} e^{-\alpha y_2} \cdot e^{-\alpha y_1} dy_2 dy_1.$$

Now, the double integral becomes

$$\int_{y}^{R_{n}/2} e^{y_{1}/2} \int_{y_{\omega}}^{y_{1}} e^{y_{2}/2} e^{-\alpha y_{2}} \cdot e^{-\alpha y_{1}} dy_{2} dy_{1} =$$

$$O(1) \cdot \int_{y}^{R_{n}/2} e^{y_{1}/2 - \alpha y_{1}} \cdot e^{(1/2 - \alpha)y_{\omega}} dy_{1}$$

$$= O(1) \cdot e^{(1/2 - \alpha)y_{\omega}} \cdot \int_{y}^{R_{n}/2} e^{y_{1}/2 - \alpha y_{1}} dy_{1}$$

$$= O(1) \cdot e^{(1/2 - \alpha)y_{\omega} + (1/2 - \alpha)y}$$

$$\ll e^{(1-2\alpha)y},$$
(105)

since  $y_{\omega} = y + \omega$  and  $\omega \to \infty$ . We then deduce that

$$\mathbb{E}\left[\sum_{p_1,p_2\in\mathcal{D}_1} \mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H}\cap\mathcal{P}}((0,y))\}} \cdot \mathbb{1}_{\{p_2\in\mathcal{B}_{\mathbb{H},n}(y)\}} \cdot D_{\mathbb{H}}(y,k_n-2;\mathcal{P}\setminus\{p_1,p_2\})\right]$$

$$\ll \rho_{\widetilde{\mathbb{H}}}(y,k_n-2)e^{(1-2\alpha)y}.$$
(106)

We now integrate this with respect to y and determine its contribution to (91) is

$${\binom{k_n}{2}}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{(1 - 2\alpha)y} e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x$$
$$= O\left(k^{2\alpha - 1} k_n^{-6\alpha + 1}\right) = O\left(k_n^{-4\alpha}\right),$$

where we used Lemma 7.4 with  $s=1-2\alpha$ . Since  $k_n^{-4\alpha}=o\left(\min\{k_n^{-4\alpha+2},k_n^{-1}\}\right)$  for all  $\alpha>1/2$  we deduce that for  $1/2<\alpha<3/4$ 

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(1)}(y) e^{-\alpha y} \, \mathrm{d}y = 0,$$

while for  $\alpha \geq 3/4$ 

$$\lim_{n \to \infty} k_n {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(1)}(y) e^{-\alpha y} \, \mathrm{d}y = 0.$$

We will now bound the term in (100). Using similar observations as for the previous term we get that  $\mathcal{I}_n^{(2)}(y)$  equals

$$\rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) \int_{-I}^{I_n} \int_{0}^{R_n/2} \int_{-I}^{I_n} \int_{0}^{y_\omega} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H}, n}(y)\}} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}((0, y))\}} e^{-\alpha(y_1 + y_2)} \, \mathrm{d}y_2 ddx_2 \, \mathrm{d}y_1 \, \mathrm{d}x_1.$$

Now, Lemma 2.2 implies that for  $y_2 \leq R_n - y_1$ , we have that if  $(x_2, y_2) \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}((x_1, y_1))$ , then  $x_2$  lies in an interval of length  $Ke^{3y/2+3y'/2-R_n}$ , where K > 0 is again the constant in Lemma 2.2. Using these observations we obtain:

$$\mathcal{I}_{n}^{(2)}(y) = \rho_{\widetilde{\mathbb{H}}}(y, k_{n} - 2)e^{y/2} \int_{0}^{R_{n}/2} e^{y_{1}/2 + 3y_{1}/2} \int_{0}^{y_{\omega}} e^{3y_{2}/2 - R_{n}} e^{-\alpha y_{2}} \cdot e^{-\alpha y_{1}} \, \mathrm{d}y_{2} \, \mathrm{d}y_{1}. \tag{107}$$

Now the latter integral is

$$\begin{split} e^{-R_n} \left( \int_0^{R_n/2} e^{(2-\alpha)y_1} \, \mathrm{d}y_1 \right) \left( \int_0^y e^{(3/2-\alpha)y_2} \, \mathrm{d}y_2 \right) \\ &= O\left(1\right) e^{-R_n} \left( \begin{cases} e^{(1-\alpha/2)R_n} & \text{if } \frac{1}{2} < \alpha < 2 \\ R_n & \text{if } \alpha \geq 2 \end{cases} \right) \left( \begin{cases} e^{(3/2-\alpha)y} & \text{if } \frac{1}{2} < \alpha < \frac{3}{2} \\ y & \text{if } \alpha \geq \frac{3}{2} \end{cases} \right) \\ &= O\left(1\right) \begin{cases} e^{-\frac{\alpha}{2}R_n} e^{(3/2-\alpha)y} & \text{if } \frac{1}{2} < \alpha < \frac{3}{2} \\ y e^{\frac{\alpha}{2}R_n} & \text{if } \frac{3}{2} \leq \alpha < 2 \\ y R_n e^{-R_n} & \text{if } \alpha \geq 2. \end{cases} \end{split}$$

Since  $y \leq R_n = O(\log(n))$  we conclude that

$$\mathcal{I}_{n}^{(2)}(y) = O(1) \, \rho_{\widetilde{\mathbb{H}}}(y, k_{n} - 2) \begin{cases} n^{-\alpha} e^{(3/2 - \alpha)y} & \text{if } \frac{1}{2} < \alpha < \frac{3}{2} \\ n^{-\alpha} \log(n) & \text{if } \frac{3}{2} \le \alpha < 2 \\ n^{-2} \log(n)^{2} & \text{if } \alpha \ge 2. \end{cases}$$

We proceed with the integration of this with respect to y and determine its contribution to (91) is

$$O(1) {k_n \choose 2}^{-2} \overline{n_{\widetilde{\mathbb{H}}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{-\alpha y} \, \mathrm{d}y \cdot \begin{cases} n^{-\alpha} k_n^{3-2\alpha} & \text{if } \frac{1}{2} < \alpha < \frac{3}{2} \\ n^{-\alpha} \log(n) & \text{if } \frac{3}{2} \le \alpha < 2 \\ n^{-2} \log(n)^2 & \text{if } \alpha \ge 2, \end{cases}$$

$$= O(1) \cdot \begin{cases} n^{-\alpha} k_n^{1-2\alpha} & \text{if } \frac{1}{2} < \alpha < \frac{3}{2} \\ n^{-\alpha} \log(n) k_n^{-2} & \text{if } \frac{3}{2} \le \alpha < 2 \\ n^{-2} \log(n)^2 k_n^{-2} & \text{if } \alpha \ge 2. \end{cases}$$

Now for  $1/2 < \alpha < 3/4$  it holds that  $4\alpha^2 - \alpha + 1 > 0$ . Hence since  $k_n = O\left(n^{\frac{1}{2\alpha+1}}\right)$ , we have

$$k_n^{4\alpha - 2} n^{-\alpha} k_n^{1 - 2\alpha} = n^{-\alpha} k_n^{2\alpha - 1} = O\left(n^{-\alpha + \frac{2\alpha - 1}{2\alpha + 1}}\right) = O\left(k_n^{-\frac{4\alpha^2 - \alpha + 1}{2\alpha + 1}}\right) = o\left(1\right),$$

from which we deduce that

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(2)}(y) e^{-\alpha y} \, \mathrm{d}y = 0.$$

For  $\alpha \geq 3/4$  we have that both  $n^{-\alpha} \log(n) k_n^{-1}$  and  $n^{-2} \log(n)^2 k_n^{-1}$  converge to zero as  $n \to \infty$  and hence in this case

$$\lim_{n \to \infty} k_n \binom{k_n}{2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(2)}(y) e^{-\alpha y} \, \mathrm{d}y = 0.$$

We will now consider the term in (101). Recall that  $\mathcal{D}_3$  consists of all pairs  $(p_1, p_2) \in \mathcal{D}$  such that  $R_n/2 < y_1 \le (1-\varepsilon)R_n \wedge (R_n-y)$  and  $y_2 \le y_\omega$  with the property that  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y)$  and  $p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)$ . So, in particular,  $p_2 \in (\mathcal{B}_{\mathbb{H},n}(p_1) \cup \mathcal{B}_{\mathcal{P}}(p_1)) \cap \mathcal{B}_{\mathbb{H},n}(y)$ .

We will consider this intersection more closely. We use Lemma 2.2 to define a ball around  $p_1$  that contains both  $\mathcal{B}_{\mathbb{H},n}(p_1)$  and  $\mathcal{B}_{\mathcal{P}}(p_1)$ . For K > 0, we define, for any point  $p_1 = (x_1, y_1) \in \mathbb{R} \times \mathbb{R}_+$ ,

$$\check{\mathcal{B}}_{\mathbb{H},n}(p_1) := \{ (x', y') : y' < R_n - y_1, |x_1 - x'| < (1 + K)e^{\frac{1}{2}(y_1 + y')} \}. \tag{108}$$

It is an implication of Lemma 2.2 that

$$(\mathcal{B}_{\mathbb{H},n}(p_1) \cup \mathcal{B}_{\mathcal{P}}(p_1)) \cap \mathcal{R}([0,R_n-y_1]) \subseteq \check{\mathcal{B}}_{\mathbb{H},n}(p_1)$$

Therefore, any point  $p_2 = (x_2, y_2) \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H}, n}(y)$  with  $y_2 \leq R - y_1$  must belong to  $\check{\mathcal{B}}_{\mathbb{H}, n}(p_1) \cap \check{\mathcal{B}}_{\mathbb{H}, n}((0, y))$ .

We will use this in order to derive a lower bound on  $y_2$  as a function of  $x_1, y_1$ . Let us suppose without loss of generality that  $x_1 < 0$ . The left boundary of  $\check{\mathcal{B}}_{\mathbb{H},n}((0,y))$  is given by the equation  $x' = (1+K)e^{\frac{1}{2}(y+y')}$  whereas the right boundary of  $\check{\mathcal{B}}_{\mathbb{H},n}(p_1)$  is given by the curve having equation  $x' = x_1 + (1+K)e^{\frac{1}{2}(y_1+y')}$ . The equation that determines the intersection point  $(\hat{x}, \hat{y})$  of these curves is

$$x_1 + (1+K)e^{(y_1+\hat{y})/2} = (1+K)e^{(y+\hat{y})/2}$$

We can solve the above for  $\hat{y}$ 

$$|x_1| = (1+K)e^{\hat{y}/2} \left(e^{y_1/2} + e^{y/2}\right).$$

But  $y_1 > R_n/2$  and  $y < (1+\varepsilon)R_n/(2\alpha+1)$ . So if  $\varepsilon$  is small enough depending on  $\alpha$ , we have

$$|x_1| = (1+K)e^{\hat{y}/2} \left(e^{y_1/2} + e^{y/2}\right) = (1+K+o(1))e^{\hat{y}/2+y_1/2}.$$

Let  $c_K$  denote the multiplicative term 1 + K + o(1), which appears in the above. The above yields

$$\hat{y} = \left(2\log(|x_1|e^{-y_1/2}) - \log c_K\right) \lor 0 := c(x_1, y_1).$$
(109)

In particular, note that  $\hat{y}=0$  if and only if  $|x_1| \leq c_K e^{y_1/2}$ . Moreover, since  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y)$  and  $x_1 \leq R_n - y$ , we also have that  $|x_1| \leq e^{(y+y_1)/2}(1+o(1))$ . This upper bound on  $|x_1|$  together with (116), imply that for n sufficiently large, we have  $\hat{y} \leq y$ . This observation will be used below, where we integrate over  $y_2$ , thus ensuring that the integrals are non-zero.

We conclude that

$$p' \in \check{\mathcal{B}}_{\mathbb{H},n}(y) \cap \check{\mathcal{B}}_{\mathbb{H},n}((x_1,y_1)) \Rightarrow y' \geq c(x_1,y_1),$$

Therefore we have

$$\mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} \le \mathbb{1}_{\{y_2 \ge c(x_1,y_1), p_2 \in \check{\mathcal{B}}_{\mathbb{H},n}((0,y))\}}.$$
(110)

If we integrate this over  $x_2, y_2$  we get

$$\begin{split} & \int_{-I_n}^{I_n} \int_{0}^{y_{\omega}} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha y_2} dy_2 dx_2 \\ & \leq \int_{-I_n}^{I_n} \int_{0}^{y_{\omega}} \mathbb{1}_{\{y_2 \geq c(x_1,y_1), p_2 \in \check{\mathcal{B}}_{\mathbb{H},n}(y)\}} e^{-\alpha y_2} dy_2 dx_2 \leq (1+K) \cdot e^{y/2} \int_{c(x_1,y_1)}^{y_{\omega}} e^{y_2/2 - \alpha y_2} dy_2 \\ & = O(1) \cdot e^{y/2 + (1/2 - \alpha)c(x_1,y_1)}. \end{split}$$

Note also that

$$\mathbb{E}\left[D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})\right] = \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2),$$

uniformly over all  $(p_1, p_2) \in \mathcal{D}_3$ .

So the Campbell-Mecke formula yields that  $\mathcal{I}_n^{(3)}(y)$  equals:

$$O(1)\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2)e^{y/2}\int_{-I_{n}}^{I_{n}}\int_{R_{n}/2}^{(R_{n}-y)\wedge(1-\varepsilon)R_{n}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}e^{(1/2-\alpha)c(x_{1},y_{1})-\alpha y_{1}}dy_{1}dx_{1}$$

$$=O(1)\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2)e^{y/2}\int_{-I_{n}}^{I_{n}}\int_{R_{n}/2}^{(R_{n}-y)\wedge(1-\varepsilon)R_{n}}\mathbb{1}_{\{p_{1}\in\check{\mathcal{B}}_{\mathbb{H},n}(y)\}}e^{(1/2-\alpha)c(x_{1},y_{1})-\alpha y_{1}}dy_{1}dx_{1}.$$
(111)

Due to the symmetry of  $\mathcal{B}_{\mathbb{H},n}(y)$ , the integration over  $x_1$  is:

$$O(1) \cdot e^{y/2} \cdot \int_0^{(1+K)e^{y/2+y_1/2}} e^{c(x_1,y_1)(1/2-\alpha)} dx_1$$

We will split this integral into two parts according to the value of  $c(x_1, y_1)$ :

$$\int_{0}^{(1+K)e^{y/2+y_{1}/2}} e^{c(x_{1},y_{1})(1/2-\alpha)} dx_{1} = \int_{c\kappa e^{y_{1}/2}}^{(1+K)e^{y/2+y_{1}/2}} e^{c(x_{1},y_{1})(1/2-\alpha)} dx_{1} + \int_{0}^{c\kappa e^{y_{1}/2}} dx_{1}.$$

The first integral becomes:

$$\int_{c_K e^{y_1/2}}^{(1+K)e^{y/2+y_1/2}} e^{c(x_1,y_1)(1/2-\alpha)} dx_1 = \int_{c_K e^{y_1/2}}^{(1+K)e^{y/2+y_1/2}} e^{c(x_1,y_1)/2(1-2\alpha)} dx_1$$

$$= O(1) \cdot \int_{c_K e^{y_1/2}}^{(1+K)e^{y/2+y_1/2}} x_1^{1-2\alpha} e^{-\frac{y_1}{2}(1-2\alpha)} dx_1$$

$$= O(1) \cdot e^{-y_1/2+\alpha y_1} \cdot e^{\frac{(y+y_1)}{2}2(1-\alpha)}$$

$$= O(1) \cdot e^{y_1/2+y(1-\alpha)}.$$

The second integral trivially gives:

$$\int_{0}^{c_K e^{y_1/2}} dx_1 = O(1) \cdot e^{y_1/2} = O(1) \cdot e^{y_1/2 + y(1-\alpha)}.$$

We conclude that

$$e^{y/2} \cdot \int_0^{(1+K)e^{y/2+y_1/2}} e^{c(x_1,y_1)(1/2-\alpha)} dx_1 = O(1) \cdot e^{y_1/2+y(3/2-\alpha)}.$$

Now, we integrate this with respect to  $y_1$  and get

$$e^{y(3/2-\alpha)} \int_{R_n/2}^{R_n-y} e^{(1/2-\alpha)y_1} dy_1 = O(1) \cdot e^{y(3/2-\alpha)} e^{(1/2-\alpha)R_n/2} = O(1) \cdot n^{1/2-\alpha} \cdot e^{y(3/2-\alpha)},$$

from which we deduce

$$\mathcal{I}_n^{(3)}(y) = O(1) \cdot n^{1/2 - \alpha} e^{y(3/2 - \alpha)} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2). \tag{112}$$

We now apply Lemma 7.4 and get

$${\binom{k_n}{2}}^{-2} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}y$$

$$= O(1) k_n^{2\alpha - 1} n^{-1} \int_{\mathcal{K}_C(k_n)} e^{(3/2 - \alpha)y} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{-\alpha y} \, \mathrm{d}y$$

$$= O(1) k_n^{1 - 2\alpha} n^{-(\alpha - 1/2)}.$$

Since for  $\alpha > 1/2$ ,  $k_n = O\left(n^{\frac{1}{2\alpha+1}}\right) = o\left(n^{1/2}\right)$  we have that  $k_n^{4\alpha-2}k_n^{1-2\alpha}n^{-(\alpha-1/2)} = o\left(1\right)$  and hence for  $1/2 < \alpha < 3/4$ .

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {n \choose 2}^{-2} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0,$$

For  $\alpha \geq 3/4$  we observe that  $2\alpha^2 + 2\alpha - 2 < 0$ . Hence, since

$$k_n n^{-(\alpha - 1/2)} k_n^{1 - 2\alpha} = O\left(n^{-(\alpha - 1/2)} n^{\frac{2 - 2\alpha}{2\alpha + 1}}\right) = O\left(n^{-\frac{2\alpha^2 + 2\alpha - 2}{2\alpha + 1}}\right) = o\left(1\right).$$

we get for  $\alpha \geq 3/4$ 

$$\lim_{n \to \infty} k_n {k_n \choose 2}^{-2} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

The sums (94) and (95) Again, we will only consider (94) since the analysis for the other term is similar. Recall that in this case, we consider pairs  $(p_1, p_2)$ , with  $p_1 = (x_1, y_1)$  satisfying  $y_1 \geq (R_n - y) \wedge (1 - \varepsilon)R_n$ , and  $p_1 \in \mathcal{B}_{\mathbb{H},n}(y)$ ,  $p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)$ . We split this into three sub-domains: i.  $y_2 \geq R_n - y$ ; ii.  $R_n - y_1 \leq y_2 \leq R_n - y$  and iii.  $y_2 < R_n - y_1$ . Similar to the analysis above we define

$$\mathcal{D}_{1} := \{ (p_{1}, p_{2}) : p_{1}, p_{2} \in \mathcal{P} \setminus \{ (0, y) \}, y_{1} \geq (1 - \varepsilon) R_{n} \wedge (R_{n} - y), R_{n} - y \leq y_{2} \leq R_{n} \}$$

$$\mathcal{D}_{2} := \{ (p_{1}, p_{2}) : p_{1}, p_{2} \in \mathcal{P} \setminus \{ (0, y) \}, y_{1} \geq (1 - \varepsilon) R_{n} \wedge (R_{n} - y), R_{n} - y_{1} \leq y_{2} \leq R_{n} - y \}$$

$$\mathcal{D}_{3} := \{ (p_{1}, p_{2}) : p_{1}, p_{2} \in \mathcal{P} \setminus \{ (0, y) \}, y_{1} \geq (1 - \varepsilon) R_{n} \wedge (R_{n} - y), y_{2} \leq R_{n} - y_{1} \}$$

and write, for i = 1, 2, 3,

$$\mathcal{I}_{n}^{(i)}(y) := \mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{i}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}} \cdot \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}} \cdot D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right].$$

In the first case, note that  $y_1 + y_2 \ge 2(R_n - y) > R_n$ , since  $2y < 2(1 + \varepsilon) \frac{R_n}{2\alpha + 1} < R_n$ . Thus,  $p_2 \in \mathcal{B}_{\mathbb{H},n}(p_1)$ . Furthermore,  $y_2 > R_n - y_1 + 2\ln(\pi/2)$ , which implies that  $p_2 \in \mathcal{B}_{\mathcal{P}}(p_1)$  too. Hence, the contribution from these pairs is zero.

The Campbell-Mecke formula yields that:

$$\mathcal{I}_{n}^{(1)}(y) = O(1) \int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n} \wedge (R_{n}-y)}^{R_{n}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(y)\}} \times \\
\int_{-I_{n}}^{I_{n}} \int_{R_{n}-y}^{R_{n}} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1}) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} \rho_{\widetilde{\mathbb{H}}}(y, k_{n}-2) \cdot e^{-\alpha(y_{2}+y_{1})} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1}.$$

We proceed to bound the integral:

$$\int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n}\wedge(R_{n}-y)}^{R_{n}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}} \int_{-I_{n}}^{I_{n}} \int_{R_{n}-y}^{R_{n}} \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha(y_{1}+y_{2})} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1} \\
\leq \int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n}\wedge(R_{n}-y)}^{R_{n}} \int_{-I_{n}}^{R_{n}} \int_{R_{n}-y}^{R_{n}} e^{-\alpha(y_{1}+y_{2})} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1} \\
= \left(\int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n}\wedge(R_{n}-y)}^{R_{n}} e^{-\alpha y_{1}} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1}\right) \left(\int_{-I_{n}}^{I_{n}} \int_{R_{n}-y}^{R_{n}} e^{-\alpha y_{2}} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2}\right).$$

We evaluate

$$\int_{-I_n}^{I_n} \int_{(1-\varepsilon)R_n \wedge (R_n - y)}^{R_n} e^{-\alpha y_1} dy_1 dx_1 = O(1) \cdot n \cdot e^{-\alpha R_n + ((\varepsilon R_n) \vee y))\alpha} = O(1) \cdot n \cdot e^{-\alpha R_n + \alpha y + \alpha \varepsilon R_n}$$

and

$$\int_{-I_n}^{I_n} \int_{R_n-y}^{R_n} e^{-\alpha y_2} dy_2 dx_2 = O(1) \cdot n \cdot e^{-\alpha R_n + \alpha y}.$$

Also,  $n \cdot e^{-\alpha R_n} = O(1) \cdot e^{(1/2-\alpha)R_n}$ , whereby we deduce that

$$\int_{\mathcal{D}_{1}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(y)\}} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1}) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha(y_{1}+y_{2})} dy_{2} dx_{2} dy_{1} dx_{1}$$

$$= O(1) \cdot e^{(1-2\alpha)R_{n} + 2\alpha y + \alpha \varepsilon R_{n}} = O(1) \cdot n^{2(1-2\alpha) + 2\alpha \varepsilon} \cdot e^{2\alpha y}.$$

With these computations we obtain

$${\binom{k_n}{2}}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(1)}(y) e^{-\alpha y} \, dx \, dy$$

$$= O(1) n^{(2(1-2\alpha)+2\alpha\varepsilon} {\binom{k_n}{2}}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} e^{2\alpha y} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{-\alpha y} \, dy \, dx$$

$$= O(1) n^{(2(1-2\alpha)+2\alpha\varepsilon} k_n^{-2} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} n \, k_n^{2\alpha-1} = O(1) \, n^{(2(1-2\alpha)+2\alpha\varepsilon} k_n^{4\alpha-2}.$$

Thus, for  $1/2 < \alpha < 3/4$ , we have

$$k_n^{4\alpha-2} n^{2(1-2\alpha)+2\alpha\varepsilon} k_n^{4\alpha-2} = n^{2\alpha\varepsilon} \cdot \left(\frac{k_n^2}{n}\right)^{2(2\alpha-1)} = o(1),$$

provided that  $\varepsilon = \varepsilon(\alpha) > 0$  is small enough, and hence for such  $\varepsilon$ 

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_G(k_n)} \mathcal{I}_n^{(1)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

When  $\alpha > 3/4$  we have  $2\alpha - 1 > 1/2$  and we get

$$k_n \cdot n^{2(1-2\alpha)+2\alpha\varepsilon} \cdot k_n^{4\alpha-2} \ll k_n \cdot n^{-1/2+2\alpha\varepsilon} \cdot k_n^{4\alpha-2} \cdot n^{1-2\alpha} = o(1),$$

provided that  $\varepsilon$  is small enough, depending on  $\alpha$ , so that

$$\lim_{n \to \infty} k_n {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(1)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

We now consider the second sub-domain  $\mathcal{D}_2$ . The Campbell-Mecke formula yields that:

$$\begin{split} \mathcal{I}_{n}^{(2)}(y) &= \mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{2}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1}\})\right] \\ &= O(1)\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2)\cdot\int_{-I_{n}}^{I_{n}}\int_{(1-\varepsilon)R_{n}\wedge(R_{n}-y)}^{R_{n}}\mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}}\times \\ &\int_{-I_{n}}^{I_{n}}\int_{R_{n}-y_{1}}^{R_{n}-y}\mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}}e^{-\alpha(y_{1}+y_{2})}\,\mathrm{d}y_{2}\,\mathrm{d}x_{2}\,\mathrm{d}y_{1}\,\mathrm{d}x_{1}. \end{split}$$

We bound the integral as follows:

$$\begin{split} & \int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n} \wedge (R_{n}-y)}^{R_{n}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(y)\}} \int_{-I_{n}}^{I_{n}} \int_{R_{n}-y_{1}}^{R_{n}-y} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1}) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha(y_{1}+y_{2})} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1} \\ & \leq \int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n} \wedge (R_{n}-y)}^{R_{n}} \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(y)\}} \int_{-I_{n}}^{I_{n}} \int_{R_{n}-y_{1}}^{R_{n}-y} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha(y_{1}+y_{2})} \, \mathrm{d}y_{2} \, \mathrm{d}x_{2} \, \mathrm{d}y_{1} \, \mathrm{d}x_{1}. \end{split}$$

Now, by Lemma ?? Pim: @Nikolaos: Which lemma are you referring to here?

$$\int_{-I_n}^{I_n} \int_{R_n - y_1}^{R_n - y} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H}, n}(y)\}} \cdot e^{-\alpha y_2} dy_2 dx_2 = O(1) \cdot e^{y/2} \int_{R_n - y_1}^{R_n - y} e^{(1/2 - \alpha)y_2} dy_2$$
$$= O(1) \cdot e^{y/2 + (1/2 - \alpha)(R_n - y_1)}.$$

We then integrate with respect to  $y_1$ :

$$\begin{split} O(1) \cdot e^{y/2} \cdot \int_{-I_n}^{I_n} \int_{(1-\varepsilon)R_n \wedge (R_n - y)}^{R_n} \mathbbm{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H},n}(y)\}} e^{(1/2 - \alpha)(R_n - y_1)} e^{-\alpha y_1} dy_1 dx_1 \\ & \leq O(1) \cdot e^{y/2 + (1/2 - \alpha)R_n} \cdot \int_{-I_n}^{I_n} \int_{(1-\varepsilon)R_n \wedge (R_n - y)}^{R_n} e^{(\alpha - 1/2)y_1} e^{-\alpha y_1} dy_1 dx_1 \\ & = O(1) \cdot e^{y/2 + (1-\alpha)R_n - ((1-\varepsilon)R_n \wedge (R_n - y))/2} \\ & = O(1) \cdot e^{y/2 + (1/2 - \alpha)R_n + ((\varepsilon R_n) \vee y)/2} \\ & = O(1) \cdot e^{y + (1/2 - \alpha)R_n + \varepsilon R_n} = O(1) \cdot n^{1 - 2\alpha + \varepsilon} \cdot e^y. \end{split}$$

Therefore, the contribution of this term to (91) is:

$${\binom{k_n}{2}}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(2)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y$$

$$= O\left(n^{1-2\alpha+\varepsilon}\right) {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^y e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y$$
  
=  $O(1) n^{1-2\alpha+\varepsilon}$ ,

where we used Lemma 7.4 with s = 1.

For  $1/2 < \alpha < 3/4$ , we have

$$k_n^{4\alpha-2} \cdot n^{1-2\alpha+\varepsilon} = n^{\varepsilon} \left(\frac{k_n^2}{n}\right)^{2\alpha-1} = o(1),$$

provided that  $\varepsilon = \varepsilon(\alpha) > 0$  is small enough yielding

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(2)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

Similarly, for  $\alpha > 3/4$  we have  $2\alpha - 1 > 1/2$  and we get

$$k_n \cdot n^{1-2\alpha+\varepsilon} \ll n^{-1/2+\varepsilon} \cdot k_n = o(1),$$

provided that  $\varepsilon$  is small enough, so that

$$\lim_{n \to \infty} k_n {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(2)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

For the third sub-domain  $\mathcal{D}_3$  we shall use (110) which states that if  $p_2 = (x_2, y_2) \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)$  and  $y_2 \leq R_n - y_1$ , then  $y_2 \geq c(x_1, y_1)$ , where  $c(x_1, y_1) = \left(2\log(|x_1|e^{-y_1/2}) - \log c_K\right) \vee 0$  (cf. (116)). Moreover,  $p_2 \in \check{\mathcal{B}}_{\mathbb{H},n}(p_1)$ .

Again, we will use the Campbell-Mecke formula:

$$\mathcal{I}_{n}^{(3)}(y) = \mathbb{E}\left[\sum_{(p_{1},p_{2})\in\mathcal{D}_{3}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}} \cdot \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}} \cdot D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P}\setminus\{p_{1},p_{2}\})\right] \\
= O(1)\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2) \int_{-I_{n}}^{I_{n}} \int_{(1-\varepsilon)R_{n}\wedge(R_{n}-y)}^{R_{n}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H},n}(y)\}} \times \\
\int_{-I_{n}}^{I_{n}} \int_{0}^{R_{n}-y_{1}} \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p_{1})\cap\mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha(y_{1}+y_{2})} dy_{2} dx_{2} dy_{1} dx_{1}$$

The inner integral with respect to  $p_2 := (x_2, y_2)$  is

$$\int_{-I_{n}}^{I_{n}} \int_{0}^{R_{n}-y_{1}} \mathbb{1}_{\{p_{2} \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_{1}) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} e^{-\alpha y_{2}} dy_{2} dx_{2} 
\leq \int_{-I_{n}}^{I_{n}} \int_{0}^{R_{n}-y_{1}} \mathbb{1}_{\{y_{2} \geq c(x_{1},y_{1}), p_{2} \in \tilde{\mathcal{B}}_{\mathbb{H},n}((0,y))\}} e^{-\alpha y_{2}} dy_{2} dx_{2} 
= O(1)e^{y/2} \int_{c(x_{1},y_{1})}^{R_{n}-y_{1}} e^{y_{2}/2-\alpha y_{2}} dy_{2} 
= O(1)e^{y/2+(1/2-\alpha)c(x_{1},y_{1})}.$$

Thus, we get

$$\int_{-I_n}^{I_n} \int_{(1-\varepsilon)R_n \wedge (R_n-y)}^{R_n} \mathbbm{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H},n}(y)\}} \int_{-I_n}^{I_n} \int_{0}^{R_n-y_1} \mathbbm{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(y)\}} \times \\$$

$$e^{-\alpha(y_1+y_2)}dy_2dx_2dy_1dx_1$$

$$\leq O(1)\int_{-I_n}^{I_n}\int_{(1-\varepsilon)R_n\wedge(R_n-y)}^{R_n}e^{y/2+(1/2-\alpha)c(x_1,y_1)}e^{-\alpha y_1}dy_1dx_1.$$

Due to symmetry, to bound the integral it is enough to integrate this with respect to  $x_1$  from 0 to  $I_n$ . We will split this integral into two parts according to the value of  $c(x_1, y_1)$ :

$$\int_0^{I_n} e^{c(x_1,y_1)(1/2-\alpha)} dx_1 = \int_{c_K e^{y_1/2}}^{I_n} e^{c(x_1,y_1)(1/2-\alpha)} dx_1 + \int_0^{c_K e^{y_1/2}} dx_1.$$

The first integral becomes:

$$\int_{c_K e^{y_1/2}}^{I_n} e^{c(x_1, y_1)(1/2 - \alpha)} dx_1 = O(1) \cdot \int_{c_K e^{y_1/2}}^{I_n} x_1^{1 - 2\alpha} e^{-\frac{y_1}{2}(1 - 2\alpha)} dx_1$$

$$= \begin{cases} O(R_n) \cdot e^{-y_1/2 + \alpha y_1} \cdot e^{\frac{R_n}{2} 2(1 - \alpha)} & \text{if } \alpha \le 1 \\ O(1) \cdot e^{-y_1/2 + \alpha y_1 + 2(1 - \alpha)y_1/2} & \text{if } \alpha > 1 \end{cases}$$

$$= \begin{cases} O(R_n) \cdot e^{(\alpha - 1/2)y_1} \cdot n^{2(1 - \alpha)} & \text{if } \alpha \le 1 \\ O(1) \cdot e^{y_1/2} & \text{if } \alpha > 1 \end{cases}$$

The second integral trivially gives:

$$\int_0^{c_K e^{y_1/2}} dx_1 = O(1) \cdot e^{y_1/2}.$$

Putting these two together we conclude that

$$e^{y/2} \cdot \int_0^{I_n} e^{c(x_1, y_1)(1/2 - \alpha)} dx_1 = O(1) \cdot e^{y_1/2 + y(3/2 - \alpha)}$$

Now, we integrate these with respect to  $y_1$ :

$$n^{2(1-\alpha)} \cdot \int_{(1-\varepsilon)R_n \wedge (R_n-y)}^{R_n} e^{(\alpha-1/2)y_1 - \alpha y_1} dy_1 = O(1) \cdot n^{2(1-\alpha)} \cdot e^{-R_n/2 + \varepsilon R_n/2 + y/2}$$

$$= O(1) \cdot n^{1-2\alpha+\varepsilon} \cdot e^{y/2}.$$
(113)

Therefore, we conclude that

$$\mathcal{I}_{n}^{(3)}(y) = O\left(R_{n}\right) n^{1-2\alpha+\varepsilon(2\alpha-1)} e^{y/2} \rho_{\widetilde{\mathbb{H}}}(y, k_{n}-2)$$

and hence, using again Lemma 7.4,

$${k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y$$

$$= O(R_n) n^{1-2\alpha+\varepsilon(2\alpha-1)} k_n^{-2} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} e^{y/2} \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y$$

$$= O(R_n) n^{1-2\alpha+\varepsilon(2\alpha-1)}.$$

It follows that for  $\varepsilon = \varepsilon(\alpha)$  small enough

$$k_n^{4\alpha-2}R_n n^{1-2\alpha+\varepsilon(2\alpha-1)} = R_n n^{\varepsilon(2\alpha-1)} \left(\frac{k_n^2}{n}\right)^{2\alpha-1} = o\left(1\right)$$

and hence for  $\alpha > 1/2$ ,

$$\lim_{n \to \infty} k_n^{4\alpha - 2} {k_n \choose 2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_G(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

Since  $4\alpha - 2 \ge 1$  when  $\alpha \ge 3/4$  it immediately follows that

$$\lim_{n \to \infty} k_n \binom{k_n}{2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(3)}(y) e^{-\alpha y} \, \mathrm{d}x \, \mathrm{d}y = 0.$$

The sum of (96) We will give an upper bound for

$$\mathbb{E}\left[\sum_{\substack{p_1,p_2\in\mathcal{P}\setminus\{(0,y)\}\\y(p_1)>K}}\mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H},n}(y)\setminus\mathcal{B}_{\mathcal{P}}(y)\}}\mathbb{1}_{\{p_2\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}}D_{\mathbb{H}}(y,k_n-2;\mathcal{P}\setminus\{p_1,p_2\})\right].$$

Let us set p = (0, y). Recall that  $\mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y) \cap \mathcal{R}([R_n - y + 2\log(\frac{\pi}{2}), R_n]) = \emptyset$ . Thus, the summand in the above sum is equal to 0, when  $y_1 > R_n - y + 2\log(\pi/2)$ .

Recall the definition of the extended ball  $\check{\mathcal{B}}_{\mathbb{H},n}(p)$  around p (108) that contains both  $\mathcal{B}_{\mathbb{H},n}(p)$  and  $\mathcal{B}_{\mathcal{P}}(p)$ 

$$\check{\mathcal{B}}_{\mathbb{H},n}(p) := \{ p' : y' < R_n - y, |x'| < (1+K)e^{\frac{1}{2}(y+y')} \},$$

and that we have  $\mathbb{E}\left[D_{\mathbb{H}}(y, k_n - 2; \mathcal{P} \setminus \{p_1, p_2\})\right] = \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2).$ 

Observe that,

$$\mathcal{B}_{\mathbb{H},n}(p) \cap \mathcal{R}([0,r(p))) \subseteq \check{\mathcal{B}}_{\mathbb{H},n}(p)$$

and

$$\mathcal{B}_{\mathbb{H},n}(p) \cap \mathcal{R}([r(p),R_n]) = \mathcal{R}([r(p),R_n]).$$

We thus conclude that

$$\mathcal{B}_{\mathbb{H},n}(p) \subseteq \check{\mathcal{B}}_{\mathbb{H},n}(p) \cup \mathcal{R}([r(p), R_n]). \tag{115}$$

Hence, if we set

$$h_y(p_1,\mathcal{P}) := \mathbb{1}_{\left\{p_1 \in \mathcal{B}_{\mathbb{H},n}(p) \setminus \mathcal{B}_{\mathcal{P}}(p)\right\}} \cdot \left(\mu_{\alpha,\nu}\left(\check{\mathcal{B}}_{\mathbb{H},n}(p_1) \cap \check{\mathcal{B}}_{\mathbb{H},n}(p)\right) + \mu_{\alpha,\nu}\left(\mathcal{R}([R_n - y, R_n])\right)\right),$$

then

$$\mathbb{1}_{\left\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(p) \setminus \mathcal{B}_{\mathcal{P}}(p)\right\}} \cdot \mathbb{E}\left[\left(\sum_{p_{2} \in \mathcal{P} \setminus \left\{p,p_{1}\right\}} \mathbb{1}_{\left\{p_{2} \in \mathcal{B}_{\mathbb{H},n}(p) \cap \mathcal{B}_{\mathcal{P}}(p_{1})\right\}}\right) \cdot D_{\mathbb{H}}(y,k_{n}-2;\mathcal{P} \setminus \left\{p_{1},p_{2}\right\})\right] \\
= O(1) \cdot \mathbb{1}_{\left\{p_{1} \in \mathcal{B}_{\mathbb{H},n}(p) \setminus \mathcal{B}_{\mathcal{P}}(p)\right\}} \cdot \mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(p) \cap \mathcal{B}_{\mathbb{H},n}(p_{1}))\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2) \\
\leq O(1) \cdot h_{y}(p_{1},\mathcal{P})\rho_{\widetilde{\mathbb{H}}}(y,k_{n}-2).$$

To calculate the expectation of the above function we need to approximate the intersection of the two balls  $\check{\mathcal{B}}_{\mathbb{H},n}(p)$  and  $\check{\mathcal{B}}_{\mathbb{H},n}(p_1)$ , where  $p_1=(x_1,y_1)$ . Let us assume without loss of generality that  $x_1>0$ . The right boundary of  $\check{\mathcal{B}}_{\mathbb{H},n}(p)$  is given by the equation  $x=x(y_1)=(1+K)e^{\frac{1}{2}(y+y_1)}$  whereas the left boundary of  $\check{\mathcal{B}}_{\mathbb{H},n}(p_1)$  is given by the curve  $x=x(y_1)=x_1-(1+K)e^{\frac{1}{2}(y+y_1)}$ .

The equation that determines the intersecting point of the two curves is

$$x_1 - (1+K)e^{(\hat{y}+y_1)/2} = (1+K)e^{(\hat{y}+y)/2},$$

where  $\hat{y}$  is the y-coordinate of the intersecting point. We can solve the above for  $\hat{y}$ 

$$x_1 = (1+K)e^{\hat{y}/2} \left(e^{y/2} + e^{y_1/2}\right).$$

But since  $p_1 = (x_1, y_1) \in \mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p)$ , we also have  $x_1 > e^{\frac{y+y_1}{2}}$ . Therefore,

$$e^{\hat{y}/2} > \frac{1}{1+K} \; \frac{e^{\frac{y+y_1}{2}}}{e^{y/2} + e^{y_1/2}} \geq \frac{1}{2(1+K)} \; \frac{e^{\frac{y_1+y}{2}}}{e^{\max\{y,y_1\}/2}} > \frac{1}{2(1+K)} \; e^{\min\{y,y_1\}/2}.$$

The above yields

$$\hat{y} > \min\{y, y_1\} - 2\log(2(1+K)) := c(y_1, y). \tag{116}$$

which, in turn, implies the following

$$p \in \check{\mathcal{B}}_{\mathbb{H},n}((0,y)) \cap \check{\mathcal{B}}_{\mathbb{H},n}(p_1) \Rightarrow y(p) \ge c(y_1,y). \tag{117}$$

We thus conclude that

$$\mathcal{B}_{\mathbb{H},n}(p_1) \cap \mathcal{B}_{\mathbb{H},n}(p) \subseteq (\check{\mathcal{B}}_{\mathbb{H},n}(p) \cap \mathcal{R}([c(y_1,y),R_n])) \cup \mathcal{R}([R_n-y,R_n]),$$

which in turn implies that

$$\mu_{\alpha,\nu}\left(\check{\mathcal{B}}_{\mathbb{H},n}(p_1)\cap\mathcal{B}_{\mathbb{H},n}(p)\right)\leq\mu_{\alpha,\nu}\left(\check{\mathcal{B}}_{\mathbb{H},n}(p)\cap\mathcal{R}([c(y_1,y),R_n])+\mu_{\alpha,\nu}(\mathcal{R}([R_n-y,R_n])).$$

Therefore,

$$h_{y}(p_{1}, \mathcal{P}) \leq \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H}, n}(p) \setminus \mathcal{B}_{\mathcal{P}}(p)\}} \mu_{\alpha, \nu} \left( \check{\mathcal{B}}_{\mathbb{H}, n}(p) \cap \mathcal{R}([c(y_{1}, y), R_{n}]) \right) + \mathbb{1}_{\{p_{1} \in \mathcal{B}_{\mathbb{H}, n}(p) \setminus \mathcal{B}_{\mathcal{P}}(p)\}} \mu_{\alpha, \nu} \left( \mathcal{R}([R_{n} - y, R_{n}]) \right).$$

Now, the Campbell-Mecke formula (16) gives

$$\mathbb{E}\left[\sum_{\substack{p_1,p_2\in\mathcal{P}\setminus\{(0,y)\}\\y(p_1)\geq K}} \mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H},n}(y)\setminus\mathcal{B}_{\mathcal{P}}(y)\}} \mathbb{1}_{\{p_2\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}} D_{\mathbb{H}}(y,k_n-2;\mathcal{P}\setminus\{p_1,p_2\})\right] \\
\leq \mathbb{E}\left[\left(\sum_{p_1\in\mathcal{P}} h_y(p_1,\mathcal{P}\setminus\{p_1\})\right)\right] \\
= \frac{\nu\alpha}{\pi} \int_{\mathcal{R}_n} \mathbb{E}\left[h_y(p_1,\mathcal{P}\setminus\{p_1\})\right] e^{-\alpha y_1} dx_1 dy_1 \\
\leq \frac{\nu\alpha}{\pi} \int_{\mathcal{R}_n} \mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H},n}(p)\setminus\mathcal{B}_{\mathcal{P}}(p)\}} \mu_{\alpha,\nu} \left(\check{\mathcal{B}}_{\mathbb{H},n}(p)\cap\mathcal{R}([c(y_1,y),R_n])\right) e^{-\alpha y_1} dx_1 dy_1 \\
+ \frac{\nu\alpha}{\pi} \int_{\mathcal{R}} \mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H},n}(p)\setminus\mathcal{B}_{\mathcal{P}}(p)\}} \mu_{\alpha,\nu} \left(\mathcal{R}([R_n-y,R_n])\right) e^{-\alpha y_1} dx_1 dy_1. \tag{119}$$

Recall that  $(\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}((0,y))) \cap \mathcal{R}([R_n - y + 2\log(\frac{\pi}{2}), R_n]) = \emptyset$ . We will first calculate the measures  $\mu_{\alpha,\nu}$  appearing in (118) and (119). The first one is:

$$\mu_{\alpha,\nu} \left( \check{\mathcal{B}}_{\mathbb{H},n}(y) \cap \mathcal{R}([c(y_1,y),R_n]) \right) \le (1+K) \frac{\nu\alpha}{\pi} \cdot e^{y/2} \int_{c(y_1,y)}^{R_n} e^{-(\alpha-\frac{1}{2})y'} \, dy'$$
$$= O\left(e^{\frac{y}{2} - (\alpha-\frac{1}{2})\min\{y,y_1\}}\right).$$

The second term is:

$$\mu_{\alpha,\nu}\left(\mathcal{R}([R_n-y,R_n])\right) = \frac{\nu\alpha}{\pi} \int_{R_n-y}^{R_n} \pi e^{\frac{R_n}{2}} e^{-\alpha y'} \, dy' = O\left(e^{\frac{R_n}{2}} e^{-\alpha(R_n-y)}\right) = O\left(e^{\alpha y - (\alpha - \frac{1}{2})R_n}\right).$$

Using these, we get

$$\int_{\mathcal{R}_n([0,R_n-y_n+2\ln\frac{\pi}{2}])} \mathbb{E}\left[h_y(p_1,\mathcal{P}\setminus\{p_1\})\right] e^{-\alpha y_1} \, dx_1 \, dy_1$$

$$= O(1) \int_{\mathcal{R}_n([0,R_n-y+2\ln\frac{\pi}{2}])} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(p)\}} e^{\frac{y}{2} - (\alpha - \frac{1}{2})\min\{y,y_1\} - \alpha y_1} dx_1 dy_1$$
 (120)

$$+ O(1) \int_{\mathcal{R}_n([0,R_n-y+2\ln\frac{\pi}{2}])} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H},n}((0,y))\}} e^{\alpha y - (\alpha - \frac{1}{2})R_n - \alpha y_1} dx_1 dy_1.$$
 (121)

Now, Lemma 2.2 implies that for any  $y \in [0, R_n - y_n + 2 \ln \frac{\pi}{2}]$ , we have

$$\int_{-I_n}^{I_n} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \, dx_1 \leq 2K e^{\frac{3}{2}(y_1 + y) - R_n}.$$

Therefore, (120) is

$$\begin{split} O(1) \cdot e^{2y - R_n} & \int_0^{R_n - y + 2\ln\frac{\pi}{2}} e^{\frac{3y_1}{2} - (\alpha - \frac{1}{2})\min\{y_1, y\} - \alpha y_1} \, dy_1 \\ &= O(1) \cdot e^{2y - R_n} \left( \int_0^y e^{\frac{3y_1}{2} - (2\alpha - \frac{1}{2})y_1} \, dy_1 + e^{-(\alpha - \frac{1}{2})y} \int_y^{R_n - y + 2\ln\frac{\pi}{2}} e^{(\frac{3}{2} - \alpha)y_1} \, dy_1 \right) \\ &= O(1) \left( \begin{cases} e^{(4 - 2\alpha)y - R_n}, & \text{if } \alpha < 2 \\ R_n \cdot e^{2y - R_n}, & \text{if } \alpha \ge 2 \end{cases} + \begin{cases} e^{-(\alpha - \frac{1}{2})R_n + y}, & \text{if } \alpha < 3/2 \\ R_n \cdot e^{2(2 - \alpha)y - R_n}, & \text{if } \alpha \ge 3/2 \end{cases} \right). \end{split}$$

Similarly, for (121) we have

$$\begin{split} \int_{\mathcal{R}([0,R_n-y+2\ln\frac{\pi}{2}])} \mathbbm{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}((0,y))\}} e^{\alpha y - (\alpha - \frac{1}{2})R_n - \alpha y_1} \, dx_1 \, dy_1 \\ &= e^{\frac{3y}{2} - R_n + \alpha y - (\alpha - \frac{1}{2})R_n} \cdot \int_0^{R_n - y + 2\ln\frac{\pi}{2}} e^{\frac{3y_1}{2} - \alpha y_1} \, dy_1 \\ &= O(1) \cdot \begin{cases} e^{\frac{3y}{2} - R_n + \alpha y - (\alpha - \frac{1}{2})R_n + (\frac{3}{2} - \alpha)(R_n - y)}, & \text{if } \alpha < 3/2 \\ R_n \cdot e^{(\frac{3}{2} + \alpha)y - (\alpha + \frac{1}{2})R_n}, & \text{if } \alpha \ge 3/2 \end{cases} \\ &= O(1) \cdot \begin{cases} e^{-(2\alpha - 1)R_n + 2\alpha y}, & \text{if } \alpha < 3/2 \\ R_n \cdot e^{(\frac{3}{2} + \alpha)y - (\alpha + \frac{1}{2})R_n}, & \text{if } \alpha \ge 3/2 \end{cases}. \end{split}$$

We thus conclude, using  $2(2-\alpha)y \leq y$  for  $\alpha > 3/2$ , that

$$\mathbb{E}\left[\left(\sum_{p_1 \in \mathcal{P} \setminus \{p\}} h_y(p_1, \mathcal{P} \setminus \{p_1\})\right)\right] \le O\left(1\right) \cdot \left(\mathcal{I}_n^{(1)}(y) + \mathcal{I}_n^{(2)}(y) + \mathcal{I}_n^{(3)}(y)\right),\tag{122}$$

where

$$\mathcal{I}_{n}^{(1)}(y) = \begin{cases} e^{(4-2\alpha)y - R_{n}}, & \text{if } \alpha < 2 \\ R_{n} \cdot e^{2y - R_{n}}, & \text{if } \alpha \geq 2 \end{cases}, 
\mathcal{I}_{n}^{(2)}(y) = \begin{cases} e^{-(\alpha - \frac{1}{2})R_{n} + y}, & \text{if } \alpha < 3/2 \\ R_{n} \cdot e^{y - R_{n}}, & \text{if } \alpha \geq 3/2 \end{cases} 
\mathcal{I}_{n}^{(3)}(y) = \begin{cases} e^{-(2\alpha - 1)R_{n} + 2\alpha y}, & \text{if } \alpha < 3/2 \\ R_{n} \cdot e^{(\frac{3}{2} + \alpha)y - (\alpha + \frac{1}{2})R_{n}}, & \text{if } \alpha \geq 3/2 \end{cases}.$$

We now need to calculate:

$$\binom{k_n}{2}^{-1} \cdot \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathbb{E} \left[ \left( \sum_{p_1 \in \mathcal{P}} h_y(p_1, \mathcal{P} \setminus \{p_1\}) \right) \right] \cdot \rho_{\widetilde{\mathbb{H}}}(y, k_n - 2) e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x.$$

Firstly, note that as  $\overline{n}_{\widetilde{\mathbb{H}}}(k_n) = \Theta(1) \cdot n \cdot k_n^{-(2\alpha+1)}$ , we have

$$\binom{k_n}{2}^{-1} \cdot \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} = O(1) \cdot \frac{k_n^{2\alpha - 1}}{n}.$$

Also,  $\mathbb{E}\left[\left(\sum_{p_1\in\mathcal{P}}h_y(p_1,\mathcal{P}\setminus\{p_1\})\right)\right]$  is given as the sum of  $\mathcal{I}_n^{(1)}(y),\mathcal{I}_n^{(2)}(y)$  and  $\mathcal{I}_n^{(3)}(y)$  (cf. (122)). Setting

$$J_3 = \frac{k_n^{2\alpha - 1}}{n} \cdot (M_1 + M_2 + M_3)$$

with

$$M_i = \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(i)}(y) \rho_{\widetilde{\mathbb{H}}}(y, k_n - 1) e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x$$

it follows that

$${\binom{k_n}{2}^{-1}} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \int_{\mathcal{K}_C(k_n)} \mathbb{E}\left[\left(\sum_{p_1 \in \mathcal{P} \setminus \{(0,y)\}} h_y(p_1, \mathcal{P} \setminus \{p_1\})\right)\right] \rho_{\widetilde{\mathbb{H}}}(y, k_n - 1) e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x$$

$$= O(1) \cdot J_3$$

Computing each of the integral separately we obtain, using Lemma 7.4 and the fact that  $n = \nu e^{R_n/2}$ ,

$$M_1 := \int_{\mathcal{K}_C(k_n)} \mathcal{I}_n^{(1)}(y) \rho_{\widetilde{\mathbb{H}}}(y, k_n - 1) e^{-\alpha y} \, \mathrm{d}y \, \mathrm{d}x = O(1) \cdot \begin{cases} \frac{k_n^{7-6\alpha}}{n}, & \text{if } \alpha < 2 \\ R_n^2 \frac{k_n^{3-2\alpha}}{n}, & \text{if } \alpha \ge 2 \end{cases}.$$

$$M_{2} := \int_{\mathcal{K}_{C}(k_{n})} \mathcal{I}_{n}^{(2)}(y) \rho_{\widetilde{\mathbb{H}}}(y, k_{n} - 1) e^{-\alpha y} dy = O(1) \cdot \begin{cases} e^{-(\alpha - 1)R_{n}} k_{n}^{-2\alpha + 1}, & \text{if } \alpha < 3/2 \\ R_{n} \frac{k_{n}^{7 - 6\alpha}}{n}, & \text{if } \alpha \ge 3/2 \end{cases}$$

$$= \begin{cases} \frac{k_{n}^{1 - 2\alpha}}{n^{2(\alpha - 1)}}, & \text{if } \alpha < 3/2 \\ R_{n} \frac{k_{n}^{7 - 6\alpha}}{n}, & \text{if } \alpha \ge 3/2 \end{cases}$$

and finally

$$M_{3} := \int_{\mathcal{K}_{C}(k_{n})} \mathcal{I}_{n}^{(3)}(y) \rho_{\widetilde{\mathbb{H}}}(y, k_{n} - 1) e^{-\alpha y} dy = O(1) \cdot \begin{cases} e^{-(2\alpha - 3/2)R_{n}} k_{n}^{2\alpha - 1}, & \text{if } \alpha < 3/2 \\ R_{n} e^{-\alpha R_{n}} k_{n}^{2}, & \text{if } \alpha \ge 3/2 \end{cases}$$
$$= O(1) \cdot \begin{cases} \frac{k_{n}^{2\alpha - 1}}{n^{4\alpha - 3}}, & \text{if } \alpha < 3/2 \\ R_{n} \cdot \frac{k_{n}^{2}}{n^{2\alpha}}, & \text{if } \alpha \ge 3/2 \end{cases}.$$

Now, we will consider the two cases according to the value of  $\alpha$ . Assume first that  $1/2 < \alpha < 3/4$ . In this case, we want to show that

$$\lim_{n \to \infty} k_n^{4\alpha - 2} \cdot J_3 = 0. \tag{123}$$

Using the above expression for  $J_3$ , we have

$$k_n^{4\alpha-2} \cdot J_3 = O(1) \cdot \frac{k_n^{6\alpha-3}}{n} \cdot \left( \frac{k_n^{7-6\alpha}}{n} + \frac{k_n^{2(1-\alpha)}}{n^{2(\alpha-1)}} + \frac{k_n^{2\alpha-1}}{n^{4\alpha-3}} \right)$$

We wish to show that each one of the above three terms is o(1) for  $k_n = O(n^{\frac{1}{2\alpha+1}})$ . For the first one we have

$$\frac{k_n^{6\alpha - 3}}{n} \cdot \frac{k_n^{7 - 6\alpha}}{n} = \frac{k_n^4}{n^2} = O(1) \cdot n^{\frac{4}{2\alpha + 1} - 2} = o\left(1\right),$$

since  $4 < 4\alpha + 2$  when  $1/2 < \alpha$ . The second one yields:

$$\frac{k_n^{6\alpha-3}}{n} \cdot \frac{k_n^{-2\alpha+1}}{n^{2(\alpha-1)}} = \frac{k_n^{4\alpha-2}}{n^{2\alpha-1}} = O(1) \frac{n^{\frac{4\alpha-2}{2\alpha+1}}}{n^{2\alpha-1}}.$$

We need to show that  $\frac{4\alpha-2}{2\alpha+1} < 2\alpha-1$ . Indeed, rearranging this yields,  $4\alpha-2 < 4\alpha^2-1$ , which is equivalent to  $0 < 4\alpha^2-4\alpha+1 = (2\alpha-1)^2$ . This holds for all  $\alpha > 1/2$ .

Finally, the third one yields:

$$\frac{k_n^{6\alpha-3}}{n} \cdot \frac{k_n^{2\alpha-1}}{n^{4\alpha-3}} = \frac{k_n^{8\alpha-4}}{n^{2(2\alpha-1)}} = \frac{k_n^{4(2\alpha-1)}}{n^{2(2\alpha-1)}}.$$

But  $k_n^4 \leq O(1) \cdot n^{\frac{4}{2\alpha+1}} = o(n^2)$ , as  $2\alpha + 1 > 2$ . For  $\alpha \geq 3/4$ , we would like to show that

$$\lim_{n \to \infty} k_n \cdot J_3 = 0. \tag{124}$$

Firstly, if  $3/4 < \alpha < 3/2$  we have,

$$k_n \cdot J_3 = O(1) \cdot \frac{k_n^{2\alpha}}{n} \cdot \left( \frac{k_n^{7-6\alpha}}{n} + \frac{k_n^{-2\alpha+1}}{n^{2(\alpha-1)}} + \frac{k_n^{2\alpha-1}}{n^{4\alpha-3}} \right)$$

As above we will deal with the three term of this. For the first one we have

$$\frac{k_n^{2\alpha}}{n}\frac{k_n^{7-6\alpha}}{n} = \frac{k_n^{7-4\alpha}}{n^2} \le \frac{k_n^4}{n^2} = o(1).$$

The second one yields:

$$\frac{k_n^{2\alpha}}{n} \frac{k_n^{-2\alpha+1}}{n^{2(\alpha-1)}} = \frac{k_n}{n^{2\alpha-1}} \le \frac{k_n}{n^{1/2}} = O(1) \frac{n^{\frac{1}{2\alpha+1}}}{n^{1/2}} = o(1).$$

Finally, the third one yields:

$$\frac{k_n^{2\alpha}}{n} \cdot \frac{k_n^{2\alpha - 1}}{n^{4\alpha - 3}} = \frac{k_n^{4\alpha - 1}}{n^{2(2\alpha - 1)}} = O(1) \frac{n^{\frac{4\alpha - 1}{2\alpha + 1}}}{n^{2(2\alpha - 1)}}.$$

We need to show that  $\frac{4\alpha-1}{2\alpha+1} < 2(2\alpha-1)$ , which is equivalent to  $8\alpha^2 - 4\alpha - 1 > 0$ ; this is indeed the case for any  $\alpha \ge 3/4$ .

For  $3/2 \le \alpha < 2$ , it is only  $M_2$  and  $M_3$  that change values. In particular, for any  $\alpha \ge 3/2$  we have

$$\frac{k_n}{n} \cdot M_2 = O(1) \cdot R_n \cdot \frac{k_n^{2\alpha}}{n} \cdot \frac{k_n^{7-6\alpha}}{n} = o(1),$$

as above. Also,

$$\frac{k_n}{n} \cdot M_3 = O(1) \cdot R_n \cdot \frac{k_n}{n} \cdot \frac{k_n^2}{n^{2\alpha}} = R_n \cdot \frac{k_n^3}{n^{2\alpha+1}} = o(1),$$

since  $k_n = o(n^{1/2})$  (and, therefore,  $k_n^3 = o(n^{3/2})$ ) but  $2\alpha + 1 > 2$ .

If  $\alpha \geq 2$  too, then  $M_1$  changes value and we have

$$\frac{k_n}{n} \cdot M_1 = O(1) \cdot R_n^2 \cdot \frac{k_n}{n} \cdot \frac{k_n^{3-2\alpha}}{n} = \frac{k_n^{4-2\alpha}}{n^2} = o(1),$$

since  $\alpha \geq 2$ .

The sum of (97) Now, we will first give an upper bound on the term

$$\mathbb{E}\left[\sum_{\substack{p_1,p_2\in\mathcal{P}\setminus\{(0,y)\}\\y_1< K}}\mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\mathbb{1}_{\{p_2\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}}\right].$$

Using the Campbell-Mecke formula (16), we write

$$\begin{split} & \mathbb{E}\left[\sum_{p_{1},p_{2}\in\mathcal{P}\backslash\{(0,y)\},\ y_{1}< K} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}} \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}}\right] = \\ & \leq \int_{-I_{n}}^{I_{n}} \int_{0}^{K} \int_{-I_{n}}^{I_{n}} \int_{0}^{R_{n}} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}} \mathbb{1}_{\{p_{2}\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}} e^{-\alpha y_{2}} e^{-\alpha y_{1}} dx_{2} dy_{2} dx_{1} dy_{1} \\ & \leq \mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}\left(y\right)) \cdot \int_{-I_{n}}^{I_{n}} \int_{0}^{K} \mathbb{1}_{\{p_{1}\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}} e^{-\alpha y_{1}} dx_{1} dy_{1}. \end{split}$$

By Lemma 3.2 and a concentration argument, the first factor is

$$\mu_{\alpha,\nu}(\mathcal{B}_{\mathbb{H},n}(y)) = O(1)e^{y/2}.$$

We bound the second factor using Lemma 2.2. In particular, (12) implies that if  $(x_1, y_1) \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}((0, y))$ , then because  $y_1 < K$ 

$$|x_1 - e^{(y+y_1)/2}| < e^{(y+y_1)/2} \cdot Ke^{y+y_1-R_n} = O(1)e^{(y+y_1)/2} \cdot e^{y-R_n}$$

Therefore,

$$\int_{-I_n}^{I_n} \int_0^K \mathbbm{1}_{\{(x_1,y_1) \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}((0,y))\}} e^{-\alpha y_1} dx_1 dy_1 = O(1) \cdot e^{y-R_n} \cdot \int_0^K e^{(y+y_1)/2} e^{-\alpha y_1} dy_1 = O(1) \cdot e^{3y/2-R_n},$$

and hence

$$\mathbb{E}\left[\sum_{\substack{p_1,p_2\in\mathcal{P}\setminus\{(0,y)\}\\y_1< K}}\mathbb{1}_{\{p_1\in\mathcal{B}_{\mathbb{H}\triangle\mathcal{P}}(y)\}}\mathbb{1}_{\{p_2\in\mathcal{B}_{\mathbb{H},n}(y)\cap\mathcal{B}_{\mathcal{P}}(y)\}}\right] = O(1)\cdot e^{2y-R_n}.$$

Now, we integrate this over y:

$$e^{-R_n} \int_{\mathcal{K}_C(k_n)} e^{2y - \alpha y} dy dx = O(1) n e^{-R_n} \int_{I_{\varepsilon}(k_n)} e^{2y - \alpha y} dy$$

$$= O(1) \cdot n^{-1} \int_{I_{\varepsilon}(k_n)} e^{2y - \alpha y} dy$$

$$= O(1) \cdot n^{-1} \cdot \begin{cases} k_n^{2(2-\alpha)(1+\varepsilon)}, & \text{if } \alpha < 2 \\ \log k_n, & \text{if } \alpha = 2 \\ 1, & \text{if } \alpha > 2 \end{cases}$$

We deduce that

$$\binom{k_n}{2}^{-1} \overline{n}_{\widetilde{\mathbb{H}}}(k_n)^{-1} \mathbb{E} \left[ \sum_{\substack{p_1, p_2 \in \mathcal{P} \setminus \{(0, y)\}\\ y_1 < K}} \mathbb{1}_{\{p_1 \in \mathcal{B}_{\mathbb{H} \triangle \mathcal{P}}(y)\}} \mathbb{1}_{\{p_2 \in \mathcal{B}_{\mathbb{H}, n}(y) \cap \mathcal{B}_{\mathcal{P}}(y)\}} \right] = O(1) \cdot n^{-1} \cdot k_n^{2\alpha - 1}.$$

To finish the argument assume first that  $1/2 < \alpha \le 3/4$ . In this case, we will consider

$$k_n^{4\alpha-2} \cdot n^{-2} \cdot k_n^{2\alpha-1+4-2\alpha} = n^{-2} \cdot k_n^{4\alpha+1}.$$

But,  $\alpha \leq 3/4$ , we have  $4\alpha + 1 \leq 4$  and  $k_n = o(n^{1/2})$ , whereby  $k_n^{4\alpha+1} = o(n^2)$ . Now, suppose that  $3/4 < \alpha < 2$ . Here, we will consider

$$k_n \cdot n^{-2} \cdot k_n^{2\alpha - 1 + 4 - 2\alpha} = \frac{k_n^2}{n^2} = o(1).$$

When  $\alpha \geq 2$ , we will bound  $\log k_n$  and 1 by  $k_n$  and we will consider

$$k_n \cdot n^{-2} \cdot k_n^{2\alpha - 1 + 1} = n^{-2} k_n^{2\alpha + 1}.$$

But  $k_n = O(1) \cdot n^{\frac{1}{2\alpha+1}}$ , whereby  $k_n^{2\alpha+1} = O(n)$  and the above term is therefore o(1).

## 7.3 Coupling $G_{\mathbb{H},n}$ to $G_{\widetilde{\mathbb{H}},n}$

Now that we have established the equivalence of the local clustering function between the Poisson hyperbolic graph  $G_{\widetilde{\mathbb{H}},n}$  and  $G_{\mathcal{P},n}$  the final step is to relate local clustering in  $G_{\widetilde{\mathbb{H}},n}$  to the original hyperbolic random graph  $G_{\mathbb{H},n}$ . As mentioned in Section 2.2 we will first move from  $c_{\mathbb{H},n}(k)$  to the adjusted local clustering  $c_{\mathbb{H},n}^*(k)$  by Lemma 2.3 and then to  $c_{\mathbb{H},n}^*(k)$  with Proposition 2.4.

To achieve the results we consider the standard coupling between the binomial and Poisson process. That is, we take a sequence of i.i.d. random elements  $z_1, z_2, \ldots$  uniformly on the hyperbolic disk of radius  $R_n$ , i.e. according to the distribution (1). Then the original hyperbolic random graph consists of the first n points and the poissonized version of the first  $N \stackrel{d}{=} Po(n)$  many points (N is a Poisson random variable with mean n). Under this coupling  $N_{\mathbb{H},n}(k) = \sum_{j=1}^{n} \mathbbm{1}_{\{D_{\mathbb{H}}(z_j)=k\}}$  denotes the number of degree k vertices in the original hyperbolic random graph model with n vertices and  $N_{\mathbb{H},n}(k) = \sum_{j=1}^{N} \mathbbm{1}_{\{D_{\mathbb{H}}(z_j)=k\}}$  denotes the number of degree k vertices in the Poisson version of the hyperbolic random graph.

We start with a result that relates the number of nodes with degree  $k_n$  in both models.

**Lemma 7.5.** Let  $\{k_n\}_{n\geq 1}$  be sequence of natural numbers with  $0 \leq k_n \leq n-1$  and  $k_n = o(n^{\frac{1}{2\alpha+1}})$ . Then

$$\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n)-N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right]=o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right)=o\left(nk^{-(2\alpha+1)}\right),$$

and in particular

$$\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right] = \Theta\left(k_n^{-(2\alpha+1)}n\right).$$

*Proof.* The second result follows directly from the first and Lemma 7.3. Therefore we will only need to prove the first statement of the lemma.

We use the Chernoff concentration result for a Poisson random (127), with probability  $n^{-c^2/2}$  the Poisson random variable N with expectation n is contained in the interval  $[n-c\sqrt{n\log n}, n+c\sqrt{n\log n}]$ . We proceed by bounding the effect on the number of degree  $k_n$  vertices of adding or removing  $c\sqrt{n\log n}$  many vertices to  $G_{\mathbb{H},n}(\alpha,\nu)$  and from  $G_{\widetilde{\mathbb{H}},n}(\alpha,\nu)$ , respectively.

Define the events

$$\begin{split} A_n^{(1)} &:= \{ N \in [n, n + c\sqrt{n\log n}] \} \\ A_n^{(2)} &:= \{ N \in [n - c\sqrt{n\log n}, n) \} \end{split}$$

and let  $A_n = A_n^{(1)} \cup A_n^{(2)}$ . Then,

$$\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n) - N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right] \leq \mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n) - N_{\widetilde{\mathbb{H}},n}(k_n)\right| A_n\right] + O\left(n^{1-c^2/2}\right)$$

$$= \mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n) - N_{\widetilde{\mathbb{H}},n}(k_n)\right| A_n\right] + o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right)$$

by choosing c large enough, e.g.  $c > \sqrt{2}$ . What is left to show is that for any c > 0

$$\mathbb{E}\left[\left.\left|N_{\mathbb{H},n}(k_n)-N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right|A_n\right]=o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right).$$

Let  $V_{\mathbb{H},n}(k_n)$  be the set of degree  $k_n$  vertices in the binomial graph  $G_{\mathbb{H},n}$  and  $V_{\widetilde{\mathbb{H}},n}(k_n)$  be the set of degree  $k_n$  vertices in the Poisson model  $G_{\widetilde{\mathbb{H}},n}$ . Then

$$|N_k^{(n)} - N_k^{(Po(n))}| = |V_{\mathbb{H},n}(k_n) \Delta V_{\widetilde{\mathbb{H}},n}(k_n)| = |V_{\mathbb{H},n}(k_n) \setminus V_{\widetilde{\mathbb{H}},n}(k_n)| + |V_{\widetilde{\mathbb{H}},n}(k_n) \setminus V_{\mathbb{H},n}(k_n)|,$$

where  $A\Delta B$  denotes the symmetric difference between two sets A and B.

We first consider the case  $N \in [n, n + c\sqrt{n \log n}]$ , i.e. event  $A_n^{(1)}$ . For  $z \in V_{\widetilde{\mathbb{H}},n}(k_n) \setminus V_{\mathbb{H},n}(k_n)$ , z has degree k in the Poisson graph, but not in the binomial graph; so as  $N \geq n$ , either z or one of its k neighbors must have been removed during the transition from the Poisson graph to the binomial graph. On the event  $A_n$ , at most  $c\sqrt{n \log n}$  many vertices are removed. The probability of hitting a degree k vertex or one of its neighbors is  $\leq \frac{k+1}{N} \leq \frac{k+1}{n}$ . Therefore, by the union bound the probability that a particular degree k vertex of the Poisson graph is removed is upper bounded by  $c\sqrt{n \log n} \frac{k+1}{n}$ . Hence, the expected number of degree  $k_n$  vertices that disappear in the transition from the Poisson graph to the binomial graph is bounded by

$$\mathbb{E}\left[\left|V_{\widetilde{\mathbb{H}},n}(k_n)\backslash V_{\mathbb{H},n}(k_n)\right|A_n^{(1)}\right] \leq \mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]c\sqrt{n\log n}\frac{k_n+1}{n} = o(\mathbb{E}\left[N_k^{(Po(n))}\right]),$$

where the last line follows since for  $\alpha > 1/2$ ,

$$k_n \sqrt{\frac{\log(n)}{n}} = o\left(n^{\frac{1}{2\alpha+1}} \sqrt{\frac{\log(n)}{n}}\right) = o\left(n^{-\frac{2\alpha-1}{4\alpha+2}} \sqrt{\log(n)}\right) = o\left(1\right).$$

For  $z \in V_{\mathbb{H},n}(k_n) \backslash V_{\widetilde{\mathbb{H}},n}(k_n)$ , z is a degree  $k_n$  vertex in the binomial graph, but must have degree  $k_n + \ell$  in the Poisson graph (where  $1 \le \ell \le c\sqrt{n\log n}$ ). By linearity of expectation the expected number of degree  $k_n + \ell$  vertices of the Poisson graph which turn into degree  $k_n$  vertices of the binomial graph is equal to the expected number of degree  $k_n + \ell$  vertices in the Poisson graph times the probability that a degree  $k_n + \ell$  vertex turns into a degree  $k_n$  vertex in the transition back, from the Poisson graph to the binomial graph. The probability of choosing uniformly a set of  $\ell$  neighbors of a degree  $k_n + \ell$  vertex of the Poisson graph is given by  $\frac{k_n + \ell}{N} \cdots \frac{k+1}{N-\ell+1}$ . Now, using  $k_n = o\left(n^{\frac{1}{2\alpha+1}}\right) = o\left(c\sqrt{n\log n}\right)$  for  $\alpha > \frac{1}{2}$ ,  $\ell \le c\sqrt{n\log n}$  and  $N - \ell + 1 \ge n$ , this probability is bounded from above by  $(c+1)^{\ell}(\frac{\sqrt{n\log n}}{n})^{\ell} = ((c+1)\sqrt{\frac{\log n}{n}})^{\ell}$  which is upper bounded by  $(\frac{1}{2})^{\ell}$  for n large enough, i.e.  $n \ge n_0$ . Therefore, using the geometric series, we conclude

$$\mathbb{E}\left[\left|V_{\mathbb{H},n}(k_n)\backslash V_{\widetilde{\mathbb{H}},n}(k_n)\right| A_n^{(1)}\right] \leq \sum_{\ell=1}^{\sqrt{n\log n}} \mathbb{E}\left[N_{k_n+\ell}^{(Po(n))}\right] ((c+1)\sqrt{\frac{\log n}{n}})^{\ell} \\
\leq \sum_{\ell=1}^{\sqrt{n\log n}} \Theta\left(n(k_n+\ell)^{-2\alpha-1}\right) ((c+1)\sqrt{\frac{\log n}{n}})^{\ell} \\
= O\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right) \sum_{\ell=1}^{\sqrt{n\log n}} ((c+1)\sqrt{\frac{\log n}{n}})^{\ell} = o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right),$$

and hence

$$\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n)-N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right|A_n^{(1)}\right]=o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right).$$

The case  $N \in [n - c\sqrt{n \log n}, n)$  (event  $A_n^{(2)}$ ) works similarly. As N < n, a vertex  $z \in V_{\widetilde{\mathbb{H}},n}(k_n) \setminus V_{\mathbb{H},n}(k_n)$  with degree  $k_n$  in the Poisson graph must have a strictly larger degree in the binomial graph, i.e. in the transition from the Poisson graph to the binomial graph, a vertex must

have been dropped in the neighborhood of z. By the union bound, this can be upper bounded by the number of additional vertices (of the binomial graph) times the probability that a random point falls into the neighborhood of a degree k vertex. We obtain

$$\mathbb{E}\left[\left|V_{\widetilde{\mathbb{H}},n}(k_n)\backslash V_{\mathbb{H},n}(k_n)\right|\right|A_n^{(2)}\right] = O\left(\sqrt{n\log n}\frac{k}{n}\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right) = o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right)$$

A vertex  $z \in V_{\mathbb{H},n}(k_n) \backslash V_{\widetilde{\mathbb{H}},n}(k_n)$  could be one of the additional vertices in the binomial graph or it is a degree  $k_n - \ell$  vertex of the Poisson graph which receives exactly  $\ell$  new vertices in its neighborhood in the transition from the Poisson graph to the binomial graph. The probability that one of the additional vertices of the binomial graph (compared to the smaller Poisson graph) has degree  $k_n$  has the asymptotic order  $k_n^{-(2\alpha+1)}$  (as can be seen by considering the alternative coupling between the binomial and the Poisson process, where instead of taking  $z_1,\ldots,z_N$  for the Poisson process, we take the points  $z_n,z_{n-1},\ldots,z_{n-N+1}$  (resp. points with index larger than n after we hit  $z_1$ ): for this graph, we have that the expected number of degree  $k_n$  vertices is  $\Theta\left(nk^{-2\alpha-1}\right)$ , so the probability that a vertex chosen uniformly from the Poisson graph has degree k is  $\Theta(k^{-2\alpha-1})$ . Therefore, the expected number of additional points with degree  $k_n$  is  $O\left(\sqrt{n\log n}k_n^{-2\alpha-1}\right) = o\left(nk_n^{-2\alpha-1}\right) = o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right)$ . The expected number of degree  $k_n - \ell$  vertices of the Poisson graph which receive exactly  $\ell$  new vertices can be bounded in a sum resp. series similarly as done for  $z \in V_{\mathbb{H},n}(k_n) \backslash V_{\widetilde{\mathbb{H}},n}(k_n)$  in the case  $N \geq n$ . We therefore conclude that

$$\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n)-N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right|A_n^{(2)}\right]=o\left(\mathbb{E}\left[N_{\widetilde{\mathbb{H}},n}(k_n)\right]\right),$$

which finishes the proof.

Note that this result together with Lemma 7.3 implies Lemma 2.8. Next we prove Proposition 2.4, which states

$$\lim_{n \to \infty} s_{\alpha}(k_n) \mathbb{E}\left[\left|c_{\mathbb{H},n}^*(k_n) - c_{\widetilde{\mathbb{H}},n}^*(k_n)\right|\right] = 0.$$

Proof of Proposition 2.4. We are looking at the modified clustering coefficient, where we divide by the expected number of degree  $k_n$  vertices. As the expected numbers of degree  $k_n$  vertices in  $G_{\widetilde{\mathbb{H}},n}$  and  $G_{\mathbb{H},n}$  are asymptotically equivalent (see Lemma 7.5), it is therefore sufficient to consider the sum of the clustering coefficients of all vertices of degree  $k_n$ . Given again the standard coupling between the binomial and Poisson process (as used in the proof of Lemma 7.5), we denote by  $V_{\mathbb{H},n}(k_n)$  the set of degree  $k_n$  vertices in  $G_{\mathbb{H},n}$  and by  $V_{\widetilde{\mathbb{H}},n}(k_n)$  the set of degree  $k_n$  vertices in the graph  $G_{\widetilde{\mathbb{H}},n}$ . If a vertex is contained in both sets, it must have the same degree in both the Poisson and binomial graph, and given the nature of the coupling, the neighbourhoods are therefore the same and hence also their clustering coefficients agree.

The difference of the sum of the clustering coefficients therefore comes from all the clustering coefficients of the symmetric difference  $V_{\mathbb{H},n}(k_n)\Delta V_{\widetilde{\mathbb{H}},n}(k_n)$ . This symmetric difference is again a Poisson process, whose expected number of points is  $\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_n)-N_{\widetilde{\mathbb{H}},n}(k_n)\right|\right]=o\left(\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]\right)$  by Lemma 7.5. Therefore we have that

$$\mathbb{E}\left[\left|c_{\mathbb{H},n}^{*}(k_{n})-c_{\widetilde{\mathbb{H}},n}^{*}(k_{n})\right|\right] \leq \frac{\mathbb{E}\left[\left|N_{\mathbb{H},n}(k_{n})-N_{\widetilde{\mathbb{H}},n}(k_{n})\right|\right]}{\mathbb{E}\left[N_{\mathbb{H},n}(k_{n})\right]} \mathbb{E}\left[c_{\widetilde{\mathbb{H}},n}^{*}(k_{n})\right] = o\left(1\right) \mathbb{E}\left[c_{\widetilde{\mathbb{H}},n}^{*}(k_{n})\right].$$

The result now follows by applying in sequence Proposition 2.5, 2.6, Proposition 2.7 and finally Theorem 1.3.

We end this section with the proof of Lemma 2.3, whose statement is

$$\mathbb{E}\left[\left|c_{\mathbb{H},n}^*(k_n) - c_{\mathbb{H},n}(k_n)\right|\right] = o\left(s_{\alpha}(k_n)\right).$$

*Proof of Lemma 2.3.* Let  $0 < \delta < 1$  and define the event

$$A_n = \left\{ |N_{\mathbb{H},n}(k_n) - \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]| \le \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]^{\frac{1+\delta}{2}} \right\}.$$

Since  $N_{\mathbb{H},n}(k_n) = \sum_{i=1}^n \mathbb{1}_{\{D_{\mathbb{H}}(i)=k_n\}}$  it follows from Lemma B.1, with  $c = \mathbb{E}[N_{\mathbb{H},n}(k_n)]^{-\frac{1-\delta}{2}}$ , that

$$\mathbb{P}(A_n) \ge 1 - O\left(e^{-\frac{\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]^{\delta}}{2}}\right) = 1 - O\left(e^{-\frac{n^{\delta}k_n^{-\delta(2\alpha+1)}}{2}}\right),\tag{125}$$

where the last part is due to Lemma 7.5.

On the event  $A_n$ 

$$\left|\frac{\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]}{N_{\mathbb{H},n}(k_n)} - 1\right| \leq \frac{\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]^{\frac{1+\delta}{2}}}{\mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right] + \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]^{\frac{1+\delta}{2}}} \leq \mathbb{E}\left[N_{\mathbb{H},n}(k_n)\right]^{-\frac{1-\delta}{2}}.$$

Therefore we have

$$\begin{split} \mathbb{E}\left[\left|c_{\mathbb{H},n}^{*}(k_{n})-c_{\mathbb{H},n}(k_{n})\right|\right] &\leq \mathbb{E}\left[\left|c_{\mathbb{H},n}^{*}(k_{n})-c_{\mathbb{H},n}(k_{n})\right|\mathbb{1}_{\{A_{n}\}}\right] + O\left(1-\mathbb{P}\left(A_{n}\right)\right) \\ &= \mathbb{E}\left[c_{\mathbb{H},n}^{*}(k_{n})\left|\frac{\mathbb{E}\left[N_{\mathbb{H},n}(k_{n})\right]}{N_{\mathbb{H},n}(k_{n})}-1\right|\mathbb{1}_{\{A_{n}\}}\right] + O\left(e^{-\frac{n^{\delta}k_{n}^{-\delta(2\alpha+1)}}{2}}\right) \\ &\leq \mathbb{E}\left[c_{\mathbb{H},n}^{*}(k_{n})\right]\mathbb{E}\left[N_{\mathbb{H},n}(k_{n})\right]^{-\frac{1-\delta}{2}} + O\left(e^{-\frac{n^{\delta}k_{n}^{-\delta(2\alpha+1)}}{2}}\right). \end{split}$$

The second term is clearly  $o(s_{\alpha}(k_n))$ . The first term is clearly  $o(\mathbb{E}[c_{\mathbb{H},n}^*(k_n)])$  which is  $o(s_{\alpha}(k_n))$  by Proposition 2.4.

# A Meijer's G-function

Recall that  $\Gamma(z)$  denotes the Gamma function. Let  $p,q,m,\ell$  be four integers satisfying  $0 \le m \le q$  and  $0 \le \ell \le p$  and consider two sequences  $\mathbf{a}_p = \{a_1, \ldots, a_p\}$  and  $\mathbf{b}_q = \{b_1, \ldots, b_q\}$  of reals such that  $a_i - b_j$  is not a positive integer for all  $1 \le i \le p$  and  $1 \le j \le q$  and  $a_i - a_j$  is not an integer for all distinct indices  $1 \le i, j \le p$ . Then, with  $\iota$  denoting the complex unit, Meijer's G-Function [19] is defined as

$$G_{p,q}^{m,\ell}\left(z\middle|_{\mathbf{b}}^{\mathbf{a}}\right) = \frac{1}{2\pi\iota} \int_{L} \frac{\prod_{j=1}^{m} \Gamma(b_{j}-t) \prod_{j=1}^{\ell} \Gamma(1-a_{j}+t)}{\prod_{j=m+1}^{q} \Gamma(1-b_{j}+t) \prod_{j=\ell+1}^{p} \Gamma_{n}(a_{j}-t)} z^{t} dt,$$
(126)

where the path L is an upward oriented loop contour which separates the poles of the function  $\prod_{j=1}^{m} \Gamma(b_j - t)$  from those of  $\prod_{j=1}^{n} \Gamma(1 - a_j + t)$  and begins and ends at  $+\infty$  or  $-\infty$ .

The Meijer's G-Function is of a very general nature and has relation to many known special functions such as the Gamma function and the generalized hypergeometric function. For more details, such as many identities for  $G_{p,q}^{m,\ell}\left(z\begin{vmatrix}\mathbf{a}\\\mathbf{b}\end{pmatrix}\right)$  see [13, 18].

For our purpose we need the following identity which follows from an Mellin transform operation.

**Lemma A.1.** For any  $a \in \mathbb{R}$  and  $\xi, s > 0$ ,

$$\Gamma^{+}(-a-1,\xi/s) = G_{1,2}^{2,0} \left(\frac{\xi}{s} \begin{vmatrix} 1\\ -a-1, 0 \end{pmatrix}\right)$$

*Proof.* Let x>0 and  $q\in\mathbb{R}$  and note that as the  $\Gamma$ -function is the Mellin transform of  $e^{-x}$ , by the inverse Mellin transform formula, we have  $e^{-x}=\frac{1}{2\pi i}\int_{c-i\infty}^{c+i\infty}\Gamma(p)x^{-p}dp$  for c>0 (see [9,

p.196]). Applying the change of variable p(r)=q-r yields  $e^{-x}=\frac{1}{2\pi i}\int_{c+q-i\infty}^{c+q+i\infty}\Gamma(q-r)x^{r-q}dr$ , then multiplying both sides with  $-x^{q-1}$  gives  $-x^{q-1}e^{-x}=-\frac{1}{2\pi i}\int_{c+q-i\infty}^{c+q+i\infty}\Gamma(q-r)x^{r-1}dr$ . Now, integrating both sides gives  $\int_x^\infty t^{q-1}e^{-t}dt=\frac{1}{2\pi i}\int_{c+q-i\infty}^{c+q+i\infty}\frac{\Gamma(q-r)}{-r}x^rdr$ . On the left-hand side is the incomplete gamma function and on the right-hand side with using  $-r=\frac{\Gamma(1-r)}{\Gamma(-r)}$  is the Meijer G-function, i.e.  $\Gamma^+(q,x)=G_{1,2}^{2,0}\binom{1}{q,0}x$ . The claim follows by plugging in q=-a-1 and  $x=\frac{\xi}{s}$ .

## B Some results for random variables

We start with the following concentration result which follows from [12, Theorem 4], together with the note directly after it.

**Lemma B.1.** Let  $X_n$  be a sum of n, possibly dependent, indicators and c > 0. Then

$$\mathbb{P}\left(\left|X_{n}-\mathbb{E}\left[X_{n}\right]\right|>c\mathbb{E}\left[X_{n}\right]\right)\leq2e^{-\frac{c^{2}\mathbb{E}\left[X_{n}\right]^{2}}{2}}.$$

Let  $H(x) = x \log(x) - x + 1$ . Then by a Chernoff bound, see for instance [20, Lemma 1.2],

$$\mathbb{P}\left(\operatorname{Po}(\lambda) \ge k\right) \le e^{-\lambda H(k/\lambda)}$$
 for all  $k \ge \lambda$ 

$$\mathbb{P}\left(\operatorname{Po}(\lambda) \le k\right) \le e^{-\lambda H(k/\lambda)} \quad \text{for all } k \le \lambda.$$

Note that  $H(x) \leq (x-1)^2/2$  for all  $0 \leq x \leq 1$ . Therefore,

$$\mathbb{P}\left(|\operatorname{Po}(\lambda) - \lambda| \ge x\right) \ge 1 - e^{-\lambda H(1 - x/\lambda)} - e^{-\lambda H(1 + x/\lambda)}$$

 $\mathbb{P}(X>k) \leq e^{-\mu H(\frac{k}{\mu})} \text{ and for } k < \mu, \ \mathbb{P}(X< k) \leq e^{-\mu H(\frac{k}{\mu})}, \text{ where } H(x) = x \ln x - x + 1, \ [20]),$  it follows that  $\mathbb{P}(N \in [n-c\sqrt{n\log n}, n+c\sqrt{n\log n}]) \geq 1 - e^{-nH(\frac{n-c\sqrt{n\log n}}{n})} - e^{-nH(\frac{n+c\sqrt{n\log n}}{n})} \geq 1 - 2e^{-n\frac{c^2 n\log n}{n^2}} = 1 - 2e^{-c^2\log n} = 1 - 2n^{-c^2} \text{ (where we have used that } H(x) = (x-1)^2 \text{ for } x \text{ close to 1)}$ 

By a Chernoff bound we have

$$\mathbb{P}\left(|\operatorname{Po}(\lambda) - \lambda| \ge x\right) \le 2e^{-\frac{x^2}{2(\lambda + x)}}.\tag{127}$$

In particular, if  $\lambda_n \to \infty$ , then, for any  $0 < \varepsilon < 1$ ,

$$\mathbb{P}\left(|\operatorname{Po}(\lambda_n) - \lambda_n| \ge \lambda_n^{\frac{1+\varepsilon}{2}}\right) \le 2e^{-\frac{\lambda_n^{\varepsilon}}{2\left(1+\lambda_n^{-(1-\varepsilon)/2}\right)}} = O\left(e^{-\lambda_n^{\varepsilon}}\right).$$

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