

A Lower Bound In
Geometric Discrepancy Theory

TSS - 13/04/22

Deepanshu Kush

Dedicated to the memory of

Jiří Matoušek

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> For precision, need to quantify this notion - discrepancy is this numerical parameter.

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 - motivation came from number theory.
- > A satisfactory solution to the basic disc. problem in the plane was completed in the 60s
- > But the analogous high dim. problem is far from solved even today.

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- > given rise to practical methods & algos for numerical integration
- > applications include financial math., computer graphics, computational physics etc.

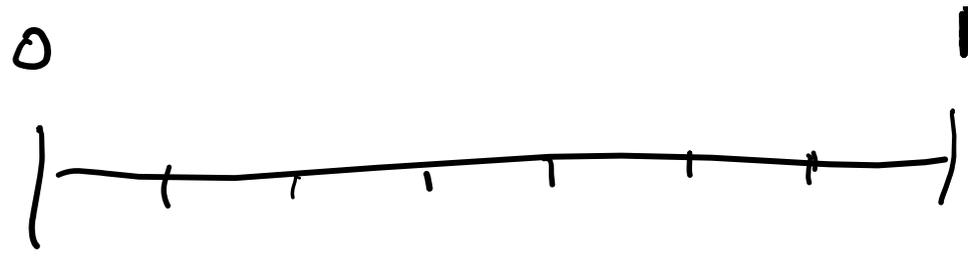
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$d=1$:  has a pretty dead easy 'answer'

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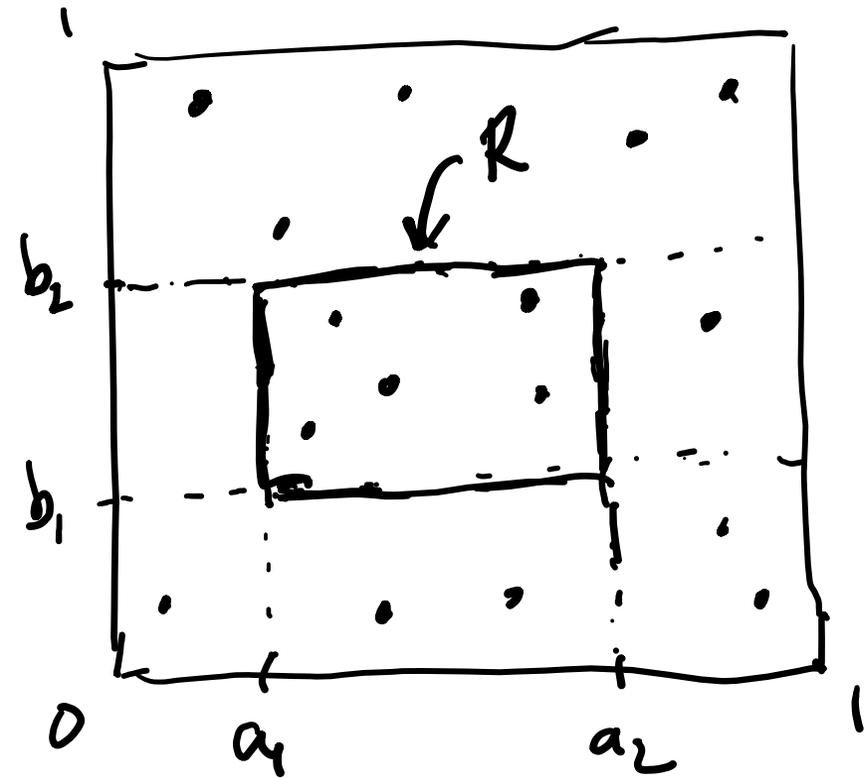
In this talk, we'll focus on one:

"uniformity" means "uniformly w.r.t axis-parallel rectangles"

(still contd.). Definition of Uniformity (?).

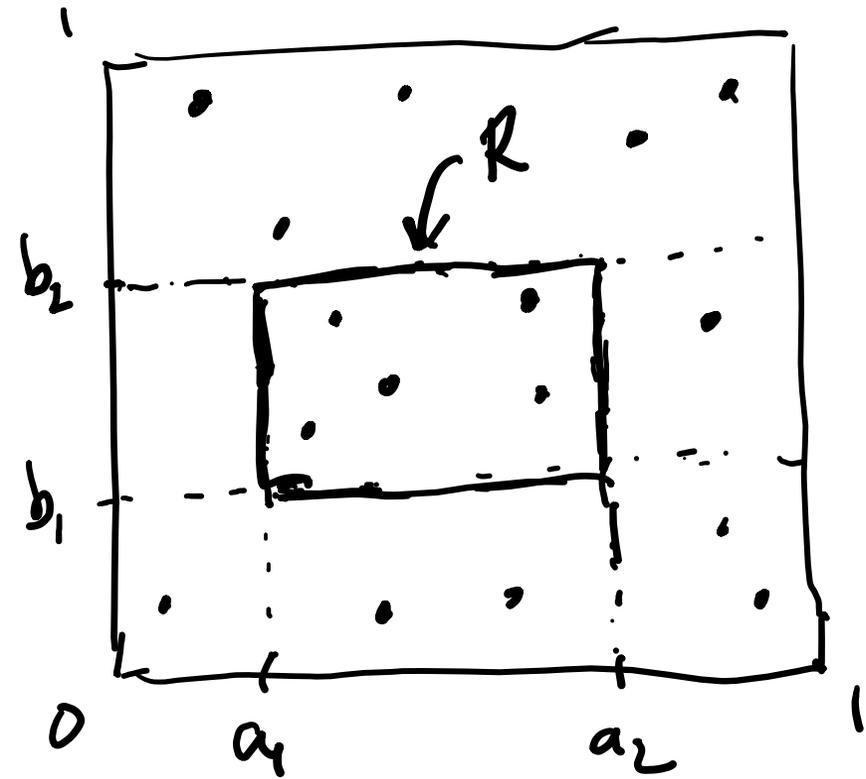
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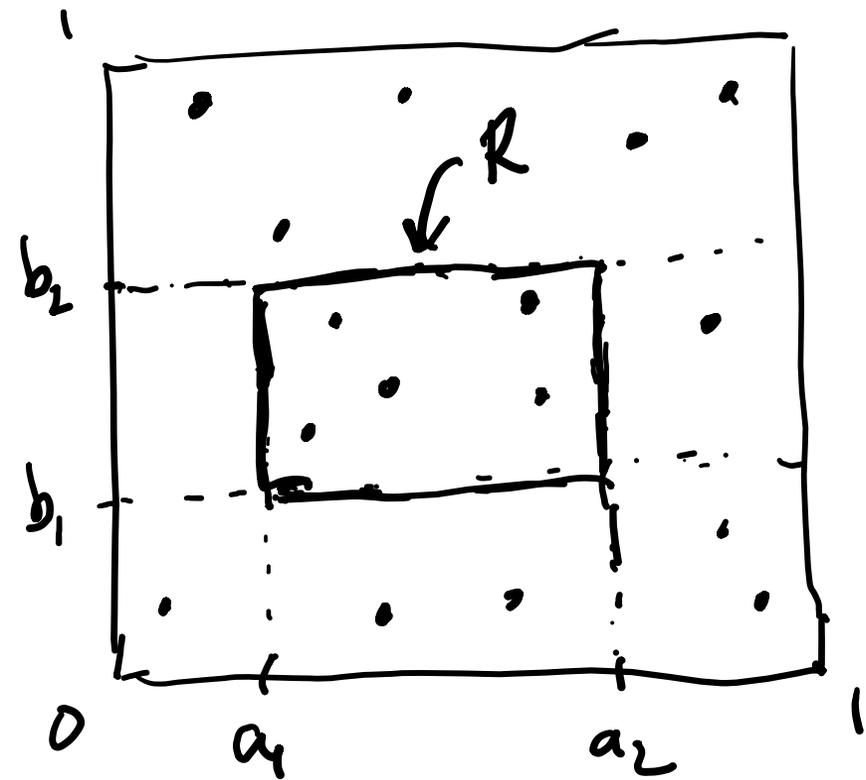


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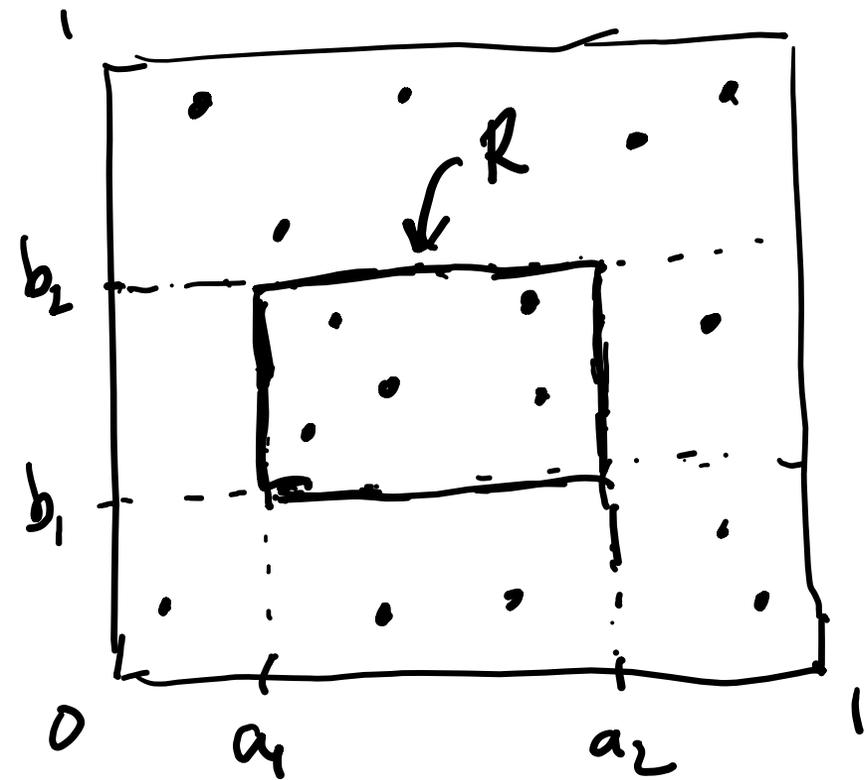
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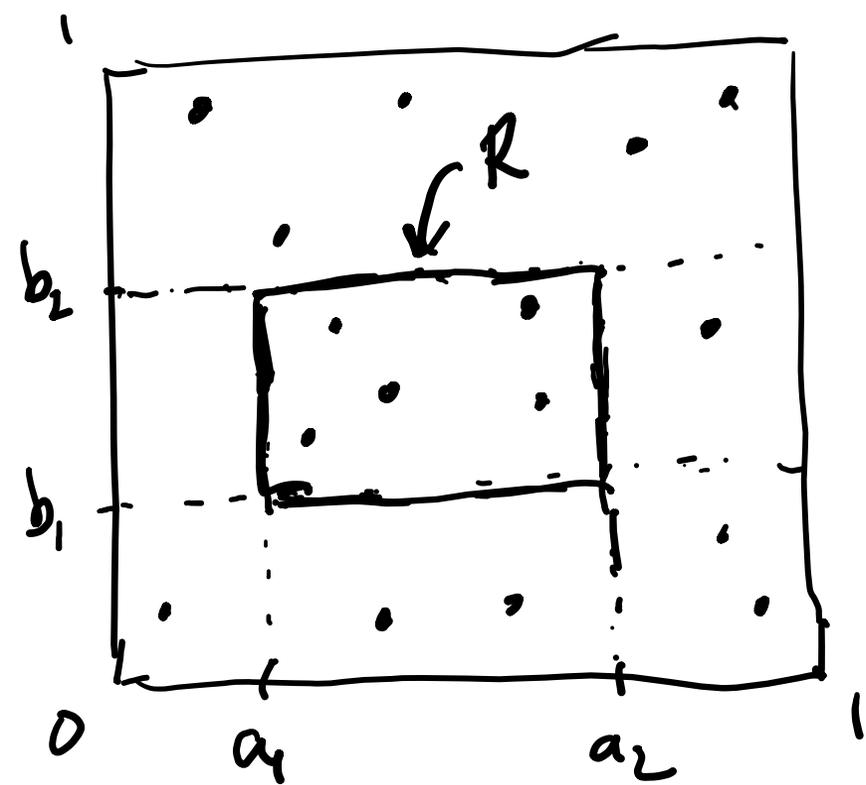
For a unif. distributed set P ,
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So: $|n \cdot \text{vol}(R) - |P \cap R||$
is the deviation.



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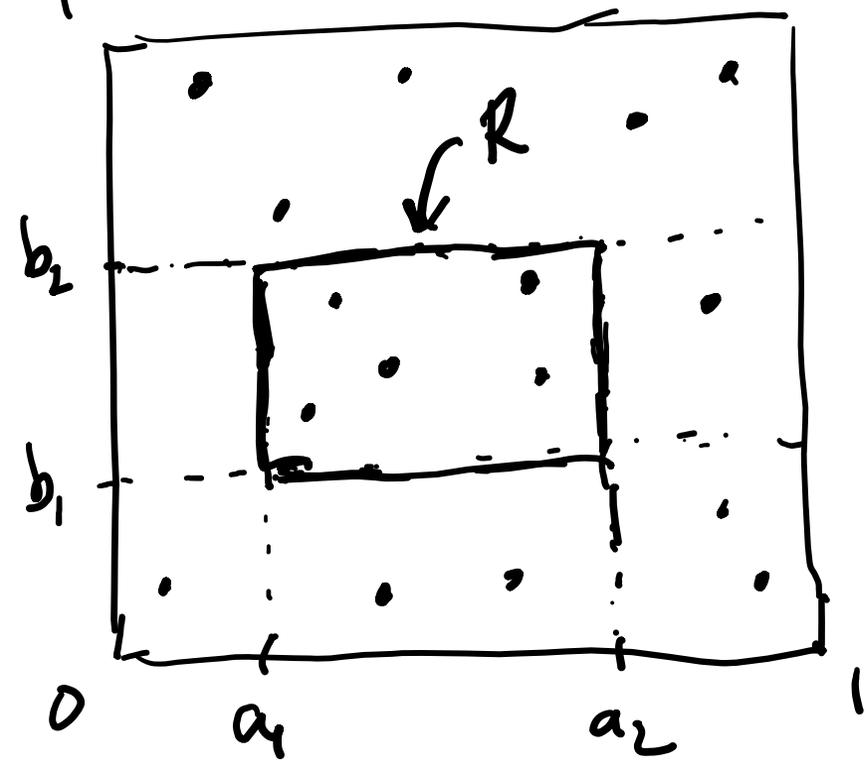
Central ques: Is there a P

s.t. the deviation

$$|n \cdot \text{vol}(R) - |P \cap R|| \leq 5?$$

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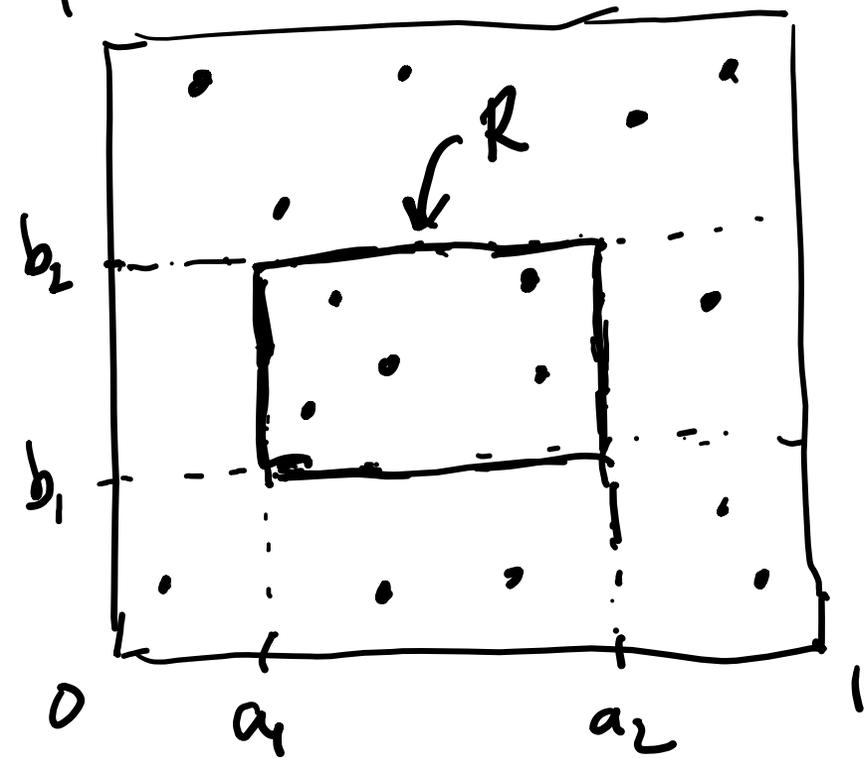
s.t. the deviation $\neq R$.

$$|n \cdot \text{vol}(R) - |P \cap R|| \leq \epsilon ?$$

(or any const.)

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Central ques: Is there a P

s.t. the deviation $\forall R$.

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(or any const.)

Do arbitrarily large such sets exist?

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→ Answer: NO! Any distribution of n pts in $[0,1]^d$ has to display a significant irregularity for some rectangle R' - and the magnitude of this irreg. grows to ∞ as $n \rightarrow \infty$.

→ For $d=2$: we know exactly how.

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$$D(P, \mathcal{R}_2) = \sup_{R \in \mathcal{R}_2} |D(P, R)|$$

is the discrepancy of P for axis-parallel rectangles

(cont'd). Precise Definitions & Notation

→ The function

$$D(n, R_2) = \inf_{\substack{\varphi \in [0, 1]^2 \\ |\varphi| = n}} D(\varphi, R_2)$$

quantifies the smallest possible discrepancy of an n -pt set.

Central Question Restated:

Is $D(n, R_2)$ bdd above by a constant for all n , or is $\limsup_{n \rightarrow \infty} D(n, R_2) = \infty$?

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> Similarly, the disc. for $D(n, \mathcal{A}) = \inf_{\substack{P \subset [0,1]^d \\ |P|=n}} D(P, \mathcal{A}).$

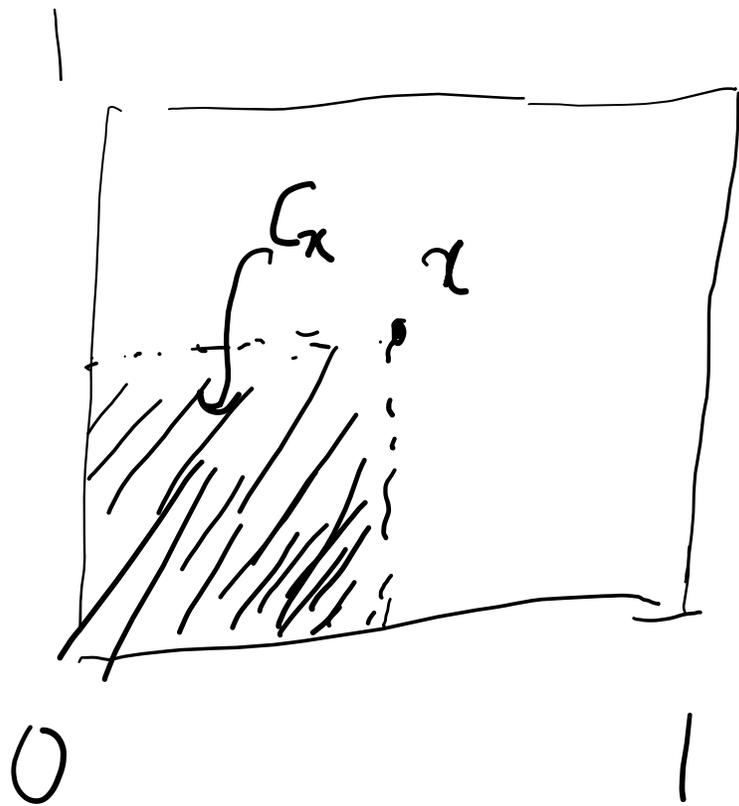
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To prove that $D(n, \mathcal{A})$ is large (ie. show a lower bd), need to show that for any pt set P given by an adversary, \exists a bad $A \in \mathcal{A}$.

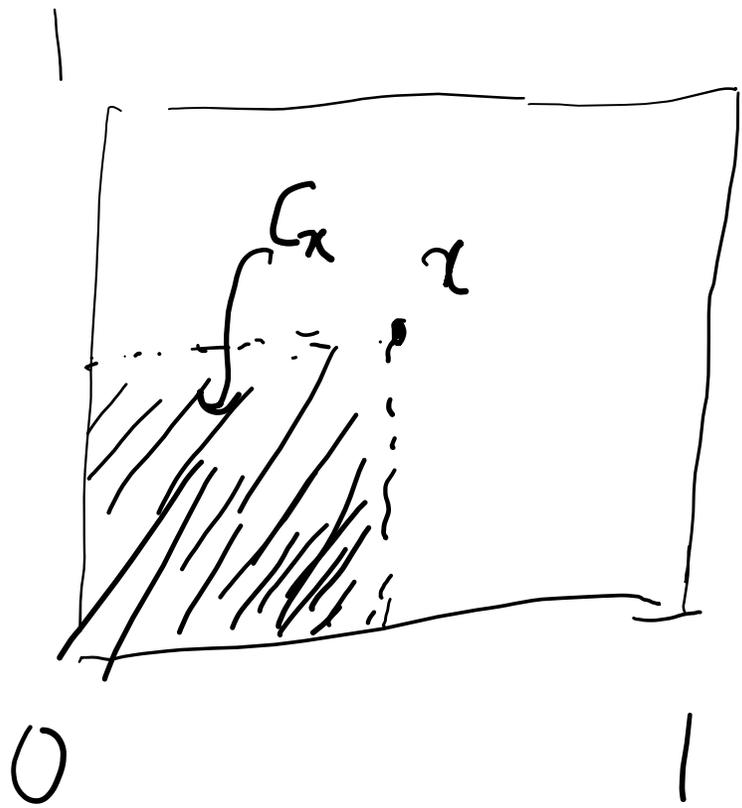
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For $x \in [0, 1]^d$, define \mathcal{C}_x (or \mathcal{C}_d in gen.) as the union of all corners C_x

Obs:

$$\begin{aligned} D(P, \mathcal{C}_d) &\leq D(P, \mathcal{R}_d) \\ &\leq 2^d D(P, \mathcal{C}_d) \end{aligned}$$

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- > Makes sense to define an avg over \mathcal{A} instead
- > This can help in lower bds - we only need to exhibit a single 'bad' $A \in \mathcal{A}$
- > In most lb proofs, one actually shows that a 'random' or 'avg' set from \mathcal{A} is bad.

(cont d.)

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> One std. kind of avg is L_p -discrepancy:

(for corners):

$$D_p(P, \mathcal{L}_d) = \left(\int_{[0,1]^d} |D(P, \mathcal{L}_d)|^p dx \right)^{1/p}$$

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Note: $D_p(P, \mathcal{L}_d) \leq D(P, \mathcal{L}_d)$

& $D_p(P, \mathcal{L}_d) \leq D_{p'}(P, \mathcal{L}_d)$ if $p \leq p'$.

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What is $D_2(n, \ell_2)$? It's $\Theta(\sqrt{\log n})$.

Thm (Roth) $D_2(n, \epsilon_2) = \Omega(\sqrt{\log n})$.

Thm (Roth) $D_2(n, \mathbb{C}_2) = \Omega(\sqrt{\log n})$.

(Note this implies $D(n, \mathbb{C}_2), D(n, \mathbb{R}_2)$
 $= \Omega(\sqrt{\log n})$,

thereby resolving the basic disc. problem
(in the plane).

Thm (Roth) $D_2(n, \mathbb{C}_2) = \Omega(\sqrt{\log n})$. (1954)

Pf. Recall $D_2(P, \mathbb{C}_2) = \left(\int_{[0,1]^2} D(P, \mathbb{C}_x)^2 dx \right)^{1/2}$

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$\int F D \rightarrow \text{want } \Omega(\log n)$
 $\sqrt{\int F^2} \rightarrow \text{want } O(\sqrt{\log n})$

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Let $2n \leq 2^m \leq 4n$. For each $i = 0, 1, \dots, m$, define

$$f_i: [0, 1]^2 \rightarrow \{-1, 0, 1\}.$$

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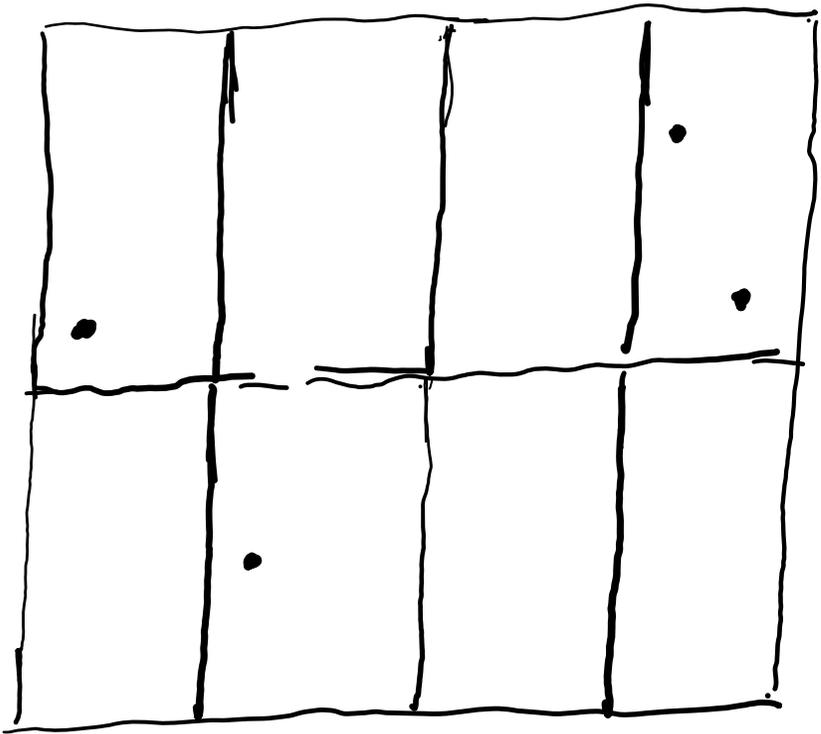
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by breaking up $[0, 1]^2$ into sub-rectangles.

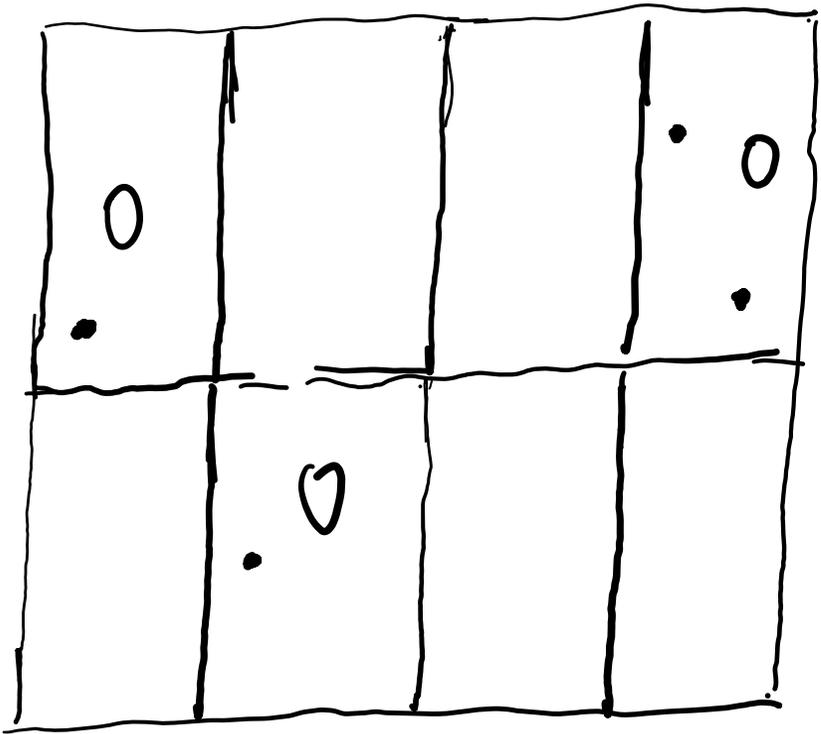
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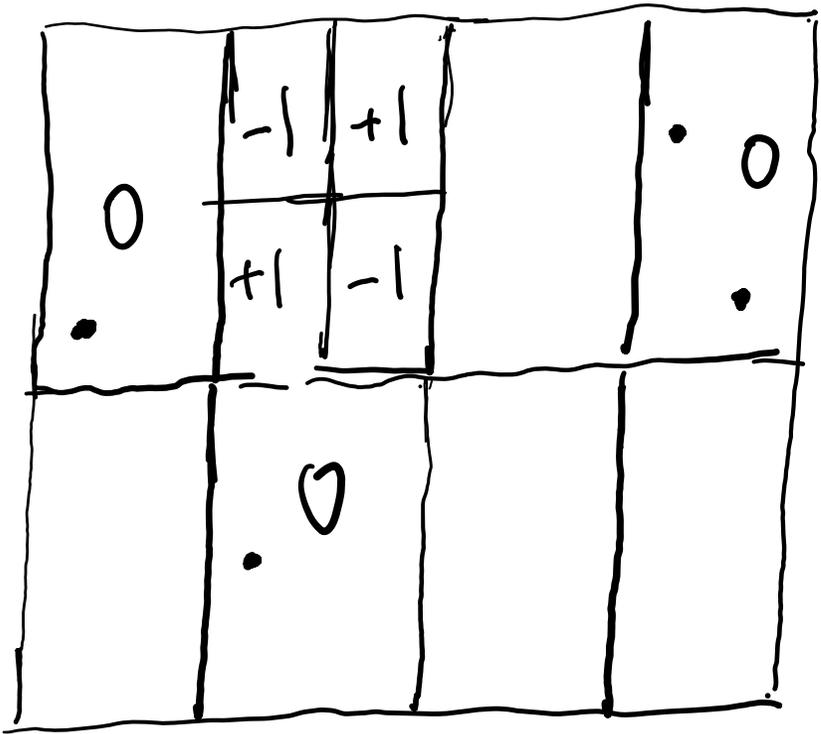
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-1	+1	0	-1	+1	-1	+1
+1	-1	•	+1	-1	+1	-1

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Sketch: i & j gives rise to diff-

tilings of $[0, 1]^m$. Ignore cells that have pts of \mathcal{P} . Otherwise, we obtain a $2^j \times 2^{m-i}$ grid whose cells look like

1	-1
1	1

or

-1	1
1	-1

Define $F = f_0 + \dots + f_m$. So,

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Consider a rectangle R in the tiling of f_j .

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\Rightarrow the 'denominator' $\sqrt{\int F^2} \leq O(\sqrt{\log n})$.

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ie. want to bound $\int f_j D$ in the tiling of f_j .

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Only care about empty rectangles - and there are at least n of them (as m was chosen s.t. $2^m \geq 2n$).

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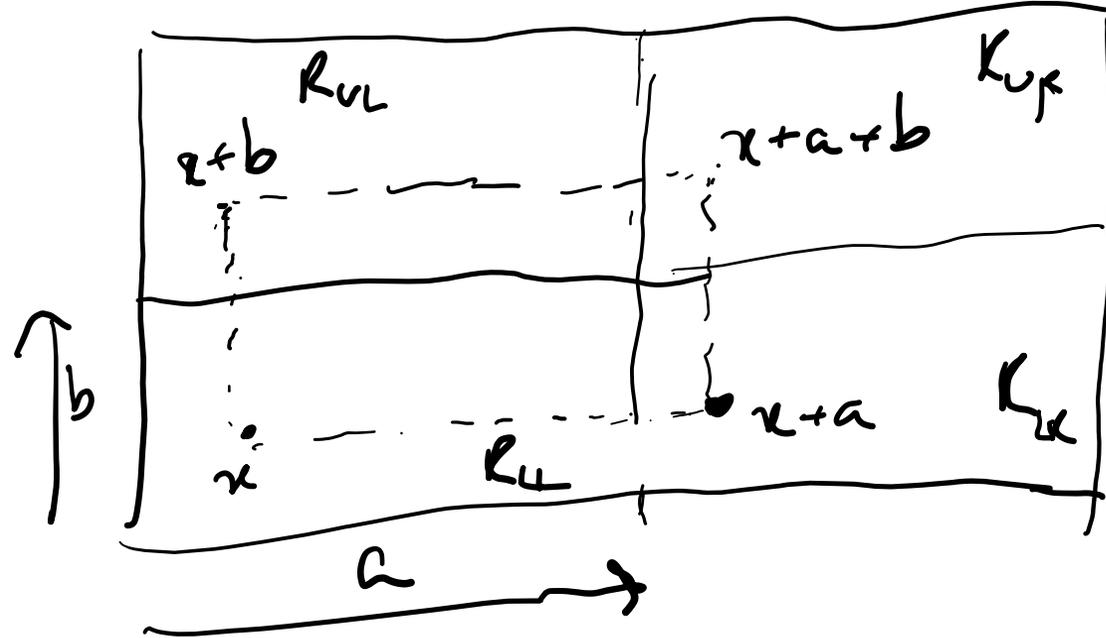
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Suffices to show $\int_R f_j D = \Omega(1/n)$

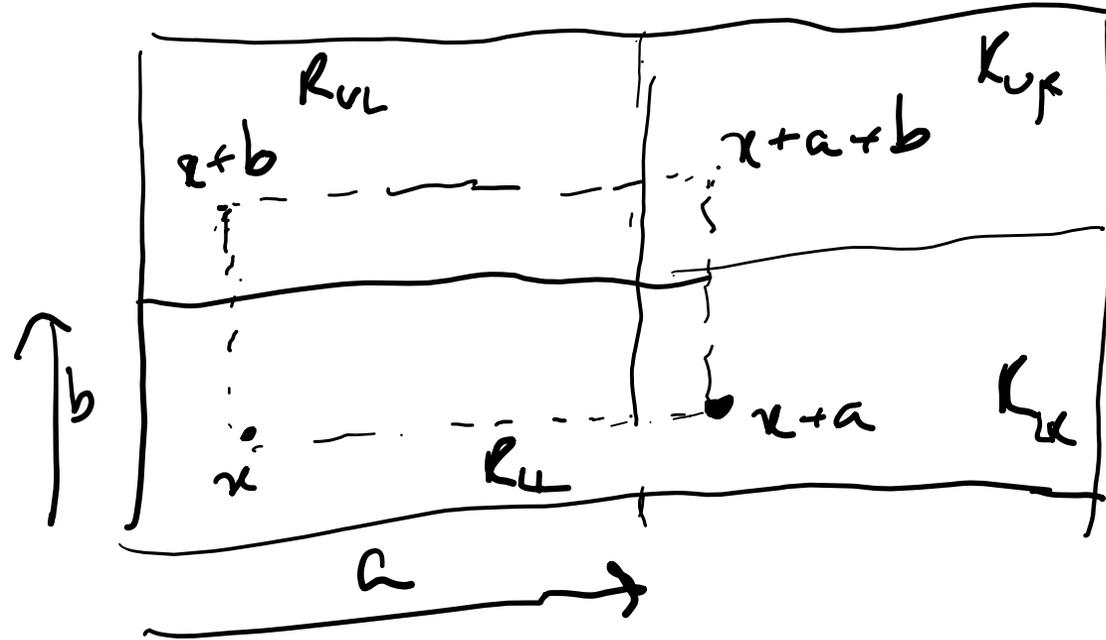
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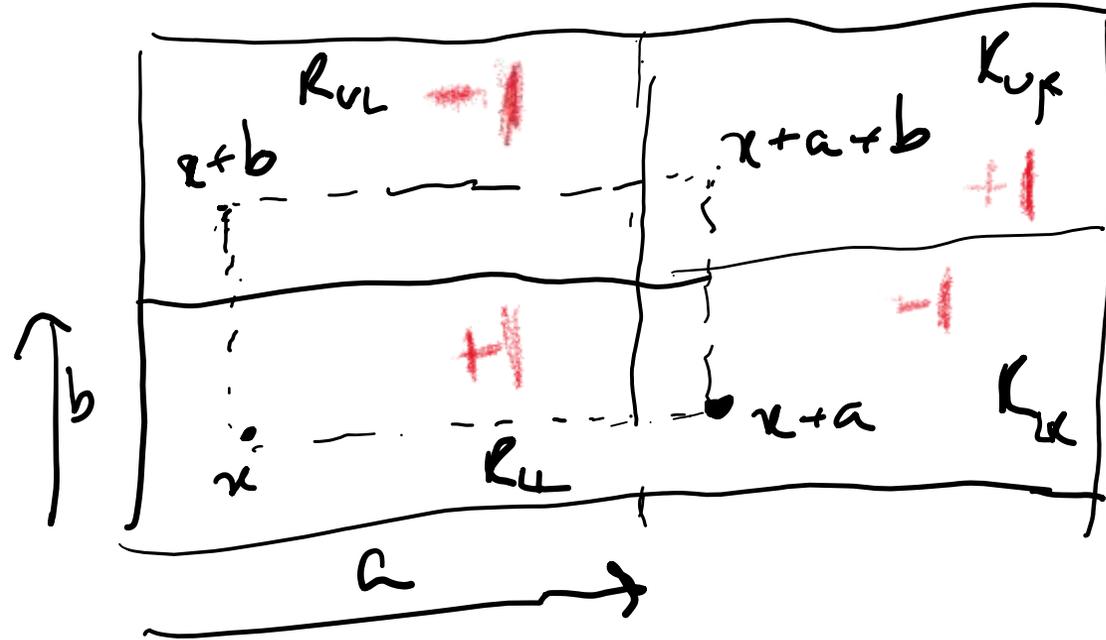
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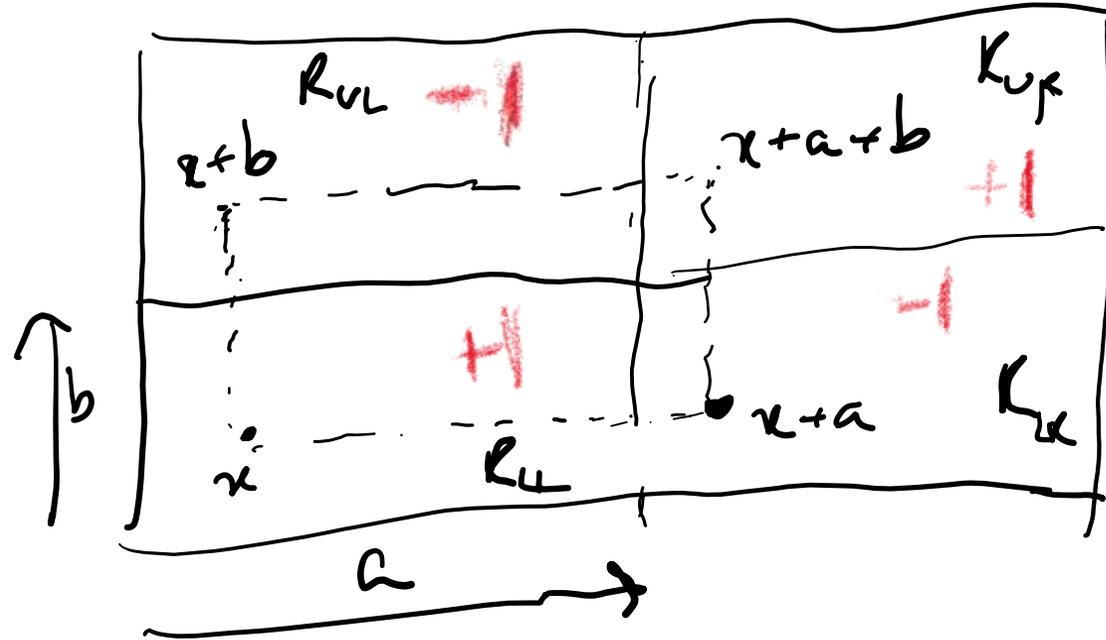
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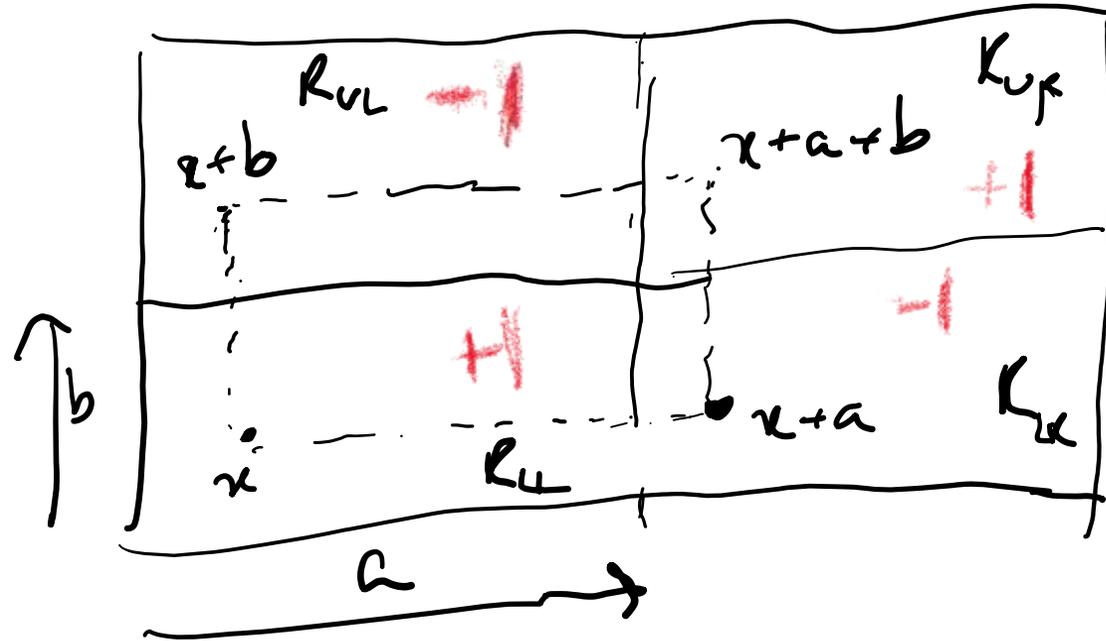
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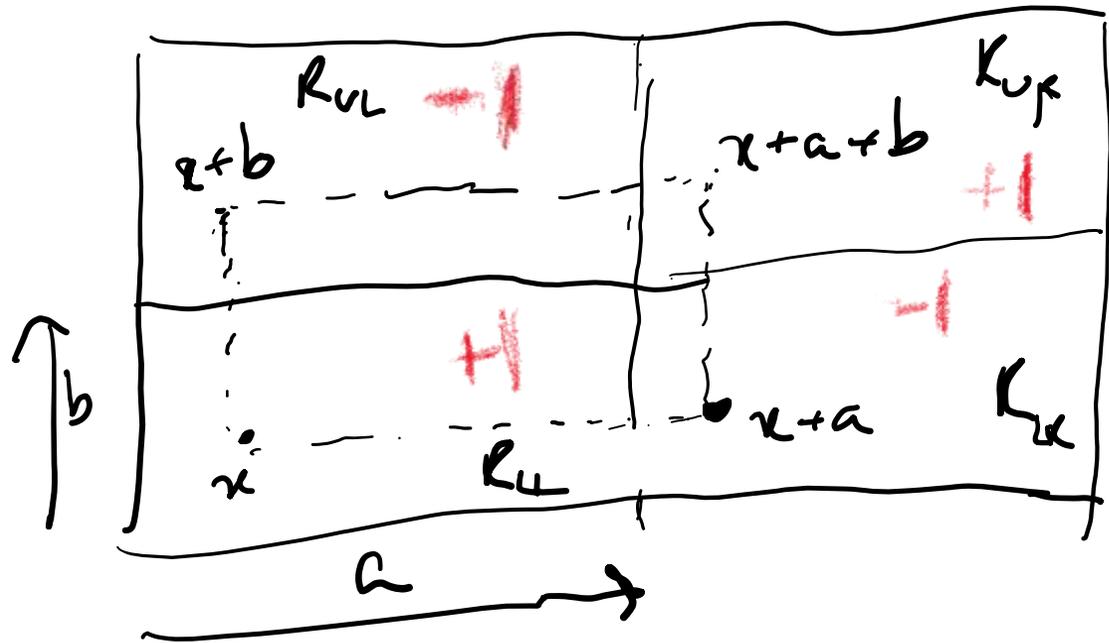


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$$= \int_{R_{LL}} \left[D(x) - D(x+a) - D(x+b) + D(x+a+b) \right] dx$$

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$$n \left(\text{vol}(C_x) - \text{vol}(C_{x+a}) - \text{vol}(C_{x+b}) + \text{vol}(C_{x+a+b}) \right) -$$

$$\left(|P \cap C_x| - |P \cap C_{x+a}| - |P \cap C_{x+b}| + |P \cap C_{x+a+b}| \right)$$

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$$n (\text{vol}(C_x) - \text{vol}(C_{x+a}) - \text{vol}(C_{x+b}) + \text{vol}(C_{x+a+b})) -$$

$$\rightarrow (|P \cap C_x| - |P \cap C_{x+a}| - |P \cap C_{x+b}| + |P \cap C_{x+a+b}|)$$

First term is just the area of dotted rect.
 $= \text{Area}(R_{x,x+a}) = ab = \frac{1}{z^{m+2}}$

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But it is empty!

Conclusion:

$$\int_{\mathbb{R}} f_j \mathcal{D} = \int_{K_{LL}} n \cdot \text{vol}(K_{LL}) = n \cdot \text{vol}(K_{LL})^2$$
$$= n (ab)^2 = \frac{n}{2^{2m+2}} =$$
$$\Omega\left(\frac{1}{n}\right).$$

Done!

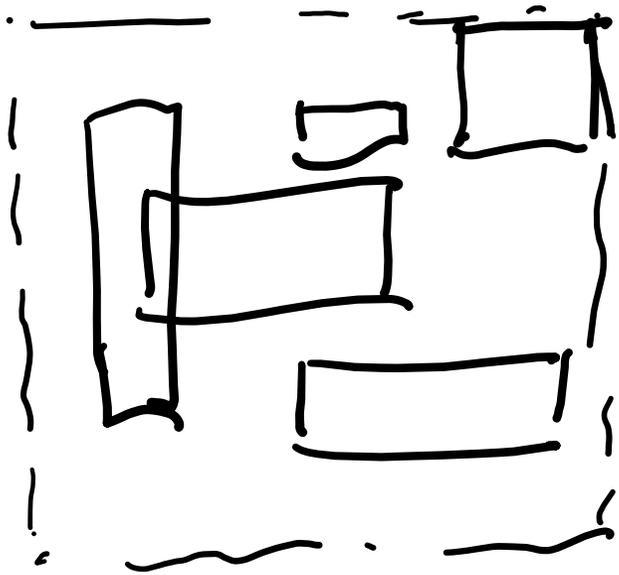
Discrepancy functions of various geometric shapes

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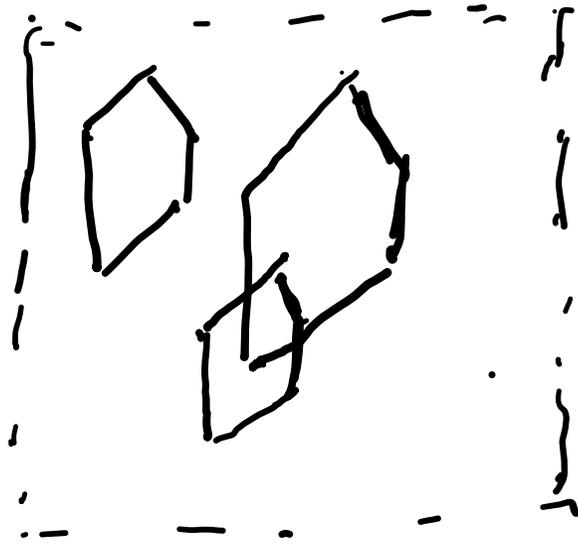
If the class consists of scaled & translated copies of a fixed polytope (eg. R_d):

Discrepancy functions of various geometric shapes

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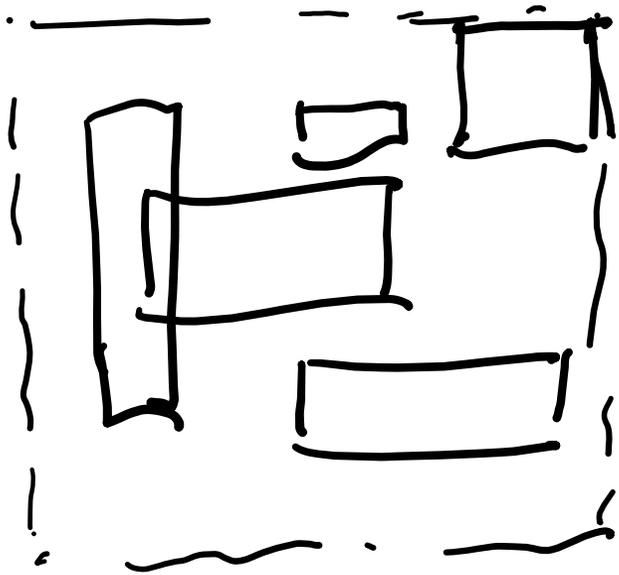


or

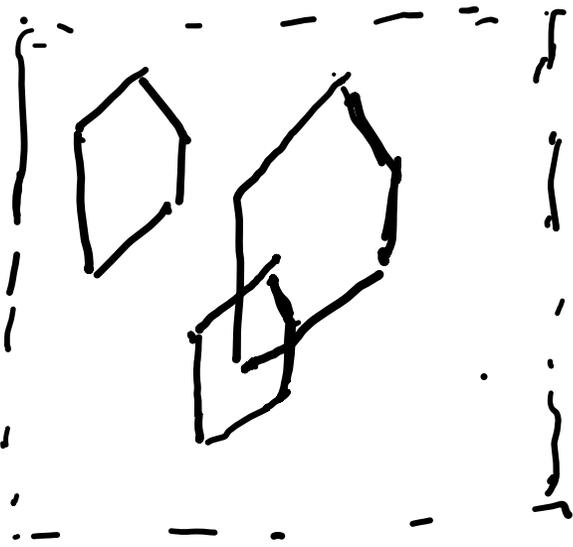


Discrepancy functions of Various Geometric Shapes

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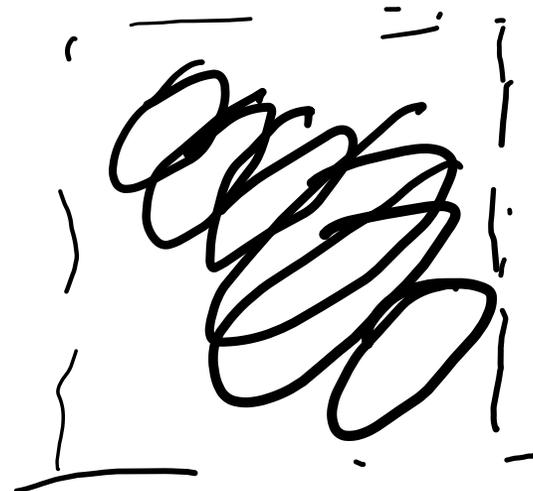
discrepancy
about $\text{poly}(\log n)$

Discrepancy functions of various geometric shapes

But for rotationally invariant classes (e.g. halfspaces or boxes but in arb. rotated positions), or for objects with a smooth boundary (discs/ellipsoids):

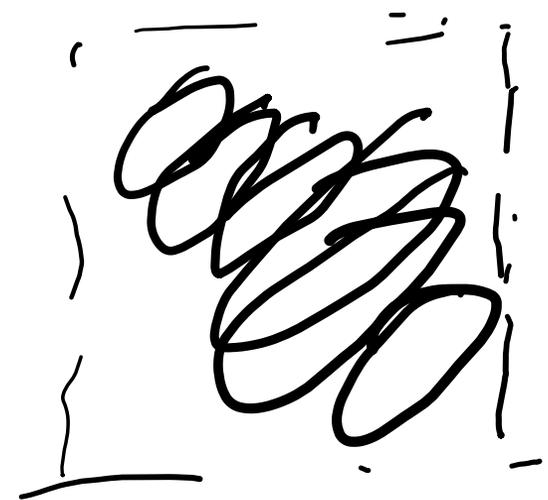
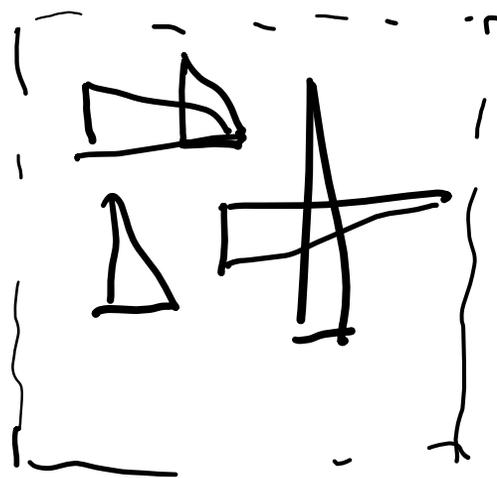
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disc. is.
 $n^{1/4}$.
or
 n^ϵ .

Rule of Thumb: look at the bdy!

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↑ bank You!