A Note on Tail Triviality for Determinantal Point Processes

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Abstract

We give a very short proof that determinantal point processes have a trivial tail σ-field. This conjecture of the author has been proved by Osada and Osada as well as by Bufetov, Qiu, and Shamov. The former set of authors relied on the earlier result of the present author that the conjecture held in the discrete case, as does the present short proof.

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We give a very short proof that determinantal point processes have a trivial tail σ-field. This conjecture of Lyons [4] has been proved by Osada and Osada [5] as well as by Bufetov, Qiu, and Shamov [1]. Osada and Osada relied on the earlier result of Lyons [3] that the conjecture held in the discrete case, as does the present short proof. In the discrete case and under the restrictive assumption that the spectrum of $K$ is contained in the open interval $(0, 1)$, Shirai and Takahashi [7] also proved that the tail σ-field is trivial. In the continuous setting, tail triviality is important in proving pathwise uniqueness of solutions of certain infinite-dimensional stochastic differential equations related to determinantal point processes [6].

Our proof here relies on an extension of Goldman’s transference principle, as elucidated in [4].

1 Goldman’s Transference Principle

We review some definitions. See [4] for more details.

Let $E$ be a locally compact Polish space (equivalently, a locally compact second countable Hausdorff space). Let $\mu$ be a Radon measure on $E$, i.e., a Borel measure that is finite on compact sets. Let $\mathcal{N}(E)$ be the set of Radon measures on $E$ with values in $\mathbb{N} \cup \{\infty\}$. We give $\mathcal{N}(E)$ the vague topology generated by the maps $\xi \mapsto \int f \, d\xi$ for continuous $f$ with compact support; then $\mathcal{N}(E)$ is Polish. The corresponding Borel σ-field of $\mathcal{N}(E)$ is generated by the maps $\xi \mapsto \xi(A)$ for Borel $A \subseteq E$.

Let $\mathcal{X}$ be a simple point process on $E$, i.e., a random variable with values in $\mathcal{N}(E)$ such that $\mathcal{X}(\{x\}) \in \{0, 1\}$ for all $x \in E$. We call $\mathcal{X}$ determinantal if for some measurable

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1 In fact, there is a gap in [5]: Lemmas 4 and 5 there do not follow from the reasoning given and can be false when the tail σ-field is nontrivial. This gap can be filled via reasoning similar to that used here. More precisely, one can use the partition $\mathcal{V}$ here in place of their sequence of partitions $\mathcal{A}(\ell)$. 


Theorem 1.1. Let $\mu$ be a Radon measure on a locally compact Polish space, $E$. Let $K$ be a locally trace-class positive contraction on $L^2(E, \mu)$. Then there exists a denumerable set $F$ with a partition $(B_i; \ i \geq 1)$ and a positive contraction $Q$ on $\ell^2(F)$ such that the joint distribution of the random variables $(\mathcal{X}(A_i); \ i \geq 1)$ for $\mathcal{X} \sim \mathbf{P}_K$ equals the joint $\mathbf{P}_Q$-distribution of the random variables $(\mathcal{X}(B_i); \ i \geq 1)$ for $\mathcal{X} \sim \mathbf{P}_Q$. Moreover, we can choose $Q$ to be unitarily equivalent to $K$.

Proof. For each $i$, fix an orthonormal basis $\langle w_{i,j}; \ j < n_i \rangle$ for the subspace of $L^2(E, \mu)$ of functions that vanish outside $A_i$. Here, $n_i \in \mathbb{N} \cup \{\infty\}$. Define $B_i \seteq \{(i, j); \ j < n_i\}$ and $F \seteq \bigcup_i B_i$. Let $T$ be the isometric isomorphism (i.e., unitary map) from $L^2(E, \mu)$ to $\ell^2(F)$ that sends $w_{i,j}$ to $1_{(i,j)}$. Define $Q \seteq TKT^{-1}$, so $Q$ is unitarily equivalent to $K$. Note that for all $\phi \in L^2(E)$ and all $i \geq 1$, we have $T1_{A_i} \phi = 1_{B_i} T \phi$.

For $m \geq 1$, write $E_n \seteq \bigcup_{i=1}^m A_i$ and $F_m \seteq \bigcup_{i=1}^m B_i$. Then $K_{E_m}$ and $Q_{F_m}$ are unitarily equivalent trace-class operators. If $\langle \phi_{k,m}; \ k \geq 1 \rangle$ are orthonormal eigenvectors of $K_{E_m}$, so that $K_{E_m} \phi_{k,m} = \lambda_k^{E_m} \phi_{k,m}$, then $Q_{F_m} = \sum_k \lambda_k^{E_m} T \phi_{k,m} \otimes \overline{T \phi_{k,m}}$. Furthermore, for all $\phi, \psi \in L^2(E, \mu)$ and all $i \geq 1$, we have $(1_{A_i} \phi, \psi)_{L^2(E, \mu)} = (T1_{A_i} \phi, T\psi)_{E(F)} = (1_{B_i} T \phi, T \psi)_{E(F)}$. Thus, [4, Theorem 3.4] shows that the $\mathbf{P}_K$-distribution of $(\mathcal{X}(A_i); \ i \leq m)$ equals the $\mathbf{P}_Q$-distribution of $(\mathcal{X}(B_i); \ i \leq m)$. But these are precisely the $\mathbf{P}_K$-distribution of $(\mathcal{X}(A_i); \ i \leq m)$ and the $\mathbf{P}_Q$-distribution of $(\mathcal{X}(B_i); \ i \leq m)$, respectively. Because these are equal for all $m \geq 1$, the desired result follows.

2 Tail Triviality: Deduction from the Discrete Case

For a Borel set $A \subseteq E$, let $\mathcal{F}(A)$ denote the $\sigma$-field on $\mathcal{N}(E)$ generated by the functions $\xi \mapsto \xi(B)$ for Borel $B \subseteq A$. The **tail $\sigma$-field** is the intersection of $\mathcal{F}(E \setminus A)$ over all compact $A \subseteq E$; it is said to be trivial when each of its events has probability 0 or 1. For a collection $\mathcal{A}$ of Borel subsets of $E$, write $\mathcal{F}(\mathcal{A})$ for the $\sigma$-field generated by the functions $\xi \mapsto \xi(B)$ for $B \in \mathcal{A}$.

Theorem 2.1 (conjectured by [4], proved by [5, 1]). If $K$ is a locally trace-class positive contraction, then $\mathbf{P}_K$ has a trivial tail $\sigma$-field.

Proof. Consider a sequence of increasingly finer partitions $\mathcal{A}_m \seteq \{A_{m,i}; \ i \geq 1\}$ of $E$ by precompact Borel sets $A_{m,i}$ such that the sequence $\langle \mathcal{A}_m; \ m \geq 1 \rangle$ separates points of $E$. (This can be obtained, for example, by writing $E$ as a countable union of compact sets [2, Theorem 5.3] and partitioning each compact set by the fact that it is a continuous
image of the Cantor set \([2, \text{Theorem 4.18}]\). Then the corresponding count \(\sigma\)-fields \(\mathcal{F}(\omega_m)\) increase to the Borel \(\sigma\)-field \(\mathcal{F}(E)\), so Lévy’s 0-1 law tells us that for every event \(A \in \mathcal{F}(E)\), we have \(\mathbb{P}(A | \mathcal{F}(\omega_m))\) converges in \(L^1\) to \(1_A\). Similarly, if \(D^{(n)} := \bigcup_{i=1}^{n} A_{i,1}\) and \(\mathcal{F}_m^{(n)} := \mathcal{F}\{\{A_{m,i} : A_{m,i} \cap D^{(n)} = \emptyset, i \geq 1\}\}\), then for each \(n\) and all \(A \in \mathcal{F}(E \setminus D^{(n)})\), we have \(\mathbb{P}(A | \mathcal{F}_m^{(n)})\) converges in \(L^1\) to \(1_A\) as \(m \to \infty\). In particular, if \(A\) is a tail event, then there is a sequence \(m_n \to \infty\) such that \(\mathbb{P}(A | \mathcal{F}_m^{(n)})\) converges in \(L^1\) to \(1_A\) as \(n \to \infty\).

It follows that \(A\) belongs to the completion of the \(\sigma\)-field \(\bigvee_{n \geq 1} \mathcal{F}_m^{(n)}\) for each \(n \geq 1\).

Now let \(A\) be a tail event and \((m_n : n \geq 1)\) be such a sequence. Let \(\mathcal{K} := \{C_k : k \geq 1\}\) be the parts of the partition of \(E\) generated by \(\{A_{m_n,i} : A_{m_n,i} \cap D^{(n)} = \emptyset, n \geq 1, i \geq 1\}\). Write \(\mathcal{H}_n := \mathcal{F}\{\{C_k : k \geq 1\}\}\). Then \(A\) belongs to the completion of the \(\sigma\)-field \(\mathcal{H}_n\) for each \(n \geq 1\), whence \(\mathbb{P}(A | \bigcap_{n \geq 1} \mathcal{H}_n) = \lim_{n \to \infty} \mathbb{P}(A | \mathcal{H}_n) = 1_A\) a.s. by Lévy’s downwards theorem. By Theorem 1.1, there is a partition \(\langle B_k : k \geq 1\rangle\) of a denumerable set \(F\) and a positive contraction \(Q\) on \(\ell^2(F)\) such that the \(P^Q\)-distribution of \(\langle X(B_k) : k \geq 1\rangle\) equals the \(P^{K}\)-distribution of \(\langle X(C_k) : k \geq 1\rangle\). Let \(\mathcal{H}_n^K := \mathcal{F}\{\{B_k : k \geq n\}\}\). Then \(\bigcap_{n \geq 1} \mathcal{H}_n^K\) is contained in the tail \(\sigma\)-field \(\bigcap_{B \text{ finite}} \mathcal{F}(F \setminus B)\). Since the latter is trivial by \([3, \text{Theorem 7.15}]\), so is the former. Therefore, so is \(\bigcap_{n \geq 1} \mathcal{H}_n\), whence \(A\) has probability 0 or 1.

\[\square\]

References


