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On the Wasserstein distance between a hyperuniform point process and its mean

Raphael Butez, Sandrine Dallaporta, David García-Zelada

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Abstract

We study the average p -Wasserstein distance between a finite sample of an infinite hyperuniform point process on \mathbb{R}^2 and its mean for any $p \geq 1$. The average Wasserstein transport cost is shown to be bounded from above and from below by some multiples of the number of points. More generally, we give a control on the p -Wasserstein distance in function of a control on the L^p norm of the difference of the point process and its mean.

1 Introduction

Evaluating the transport cost between a point process and its mean, or between two independent copies of the same point process, which are two very closely related questions, have a long and rich history. The notion of transport cost involves the Wasserstein distance (Kantorovich-Wasserstein distance) W_p whose definition is recalled in the next section. One of the seminal papers on this question is the work of Ajtai, Komlós and Tusnády [AKT84] in the unit square whose generalization for d -dimensional cubes says that, for a positive integer d and for a fixed $p \geq 1$, there exists a constant $C_{d,p} > 0$ such that, if X_1, \dots, X_N is an independent sequence of uniformly distributed random variables on $[0, 1]^d$ and if $\mu_N = \frac{1}{N} \sum_{i=1}^N \delta_{X_i}$ is its empirical measure and μ is the uniform measure on $[0, 1]^d$, then

$$\mathbb{E}[W_p^p(\mu_N, \mu)]^{1/p} \leq C_{d,p} \begin{cases} N^{-1/2} & \text{if } d = 1 \\ N^{-1/2} \sqrt{\log N} & \text{if } d = 2 \\ N^{-1/d} & \text{if } d \geq 3 \end{cases} \quad (1)$$

and the order is optimal, i.e., there exists a matching lower bound. This statement can be found in the work of Ledoux [Led19, Equation (7)]. The same holds for uniformly distributed independent samples on compact Riemannian manifolds [Led19, Section 4]. Generalizations to other i.i.d. samples and cost functions include [Tal94, DY95, BG14, FG15, Led19]. The first terms of an asymptotic expansion have been obtained in [AST19, GT21, AGT22, GHO18].

By decomposing the unit square as a square grid and considering a point at each vertex, we obtain the optimal order of convergence towards the uniform measure. It is quite natural to consider this square grid decomposition as a typical “uniform” set of points. From this point of view, the above paragraph tells us that uniformly distributed i.i.d. points are not so “uniform” after all. The question arises of why is that so. It seems that some interaction between the points is needed for them to be closer to this “uniform” grid.

Can we find conditions on two-dimensional point processes for which the Wasserstein distance is of the optimal order? When the points are not independent and identically distributed,

only few results about convergence rates are available. To our knowledge, the first result available is from Meckes and Meckes [MM15] who obtained bounds on the expected W_p distance for the empirical measure of the Ginibre ensemble. In the case of two-dimensional Coulomb gases, ideas from Chafaï, Hardy and Maïda [CHM18] combined with the asymptotic expansion of the partition function stated in the work of Sandier and Serfaty [SS15] give a bound

$$\mathbb{E}[W_1(\mu_N, \mu)] \leq \frac{C}{\sqrt{N}} \quad (2)$$

where μ_N is the empirical measure of the Coulomb gas and μ its equilibrium measure. The same bound was obtained by Carroll, Marzo, Massaneda and Ortega-Cerdà in [CMMOC18] for a class of β -ensembles on compact manifolds. In his PhD thesis, Prod'homme [Pro21] obtained a similar result for the W_2 distance for the Ginibre ensemble. Furthermore, Jalowy [Jal23] gave general bounds for the W_p distance with a family of random matrices improving the bounds given by O'Rourke and Williams [OW23].

Recently, Lachièze-Rey and Yogeshwaran [LRY24] studied the transportation problem for hyperuniform point processes. They obtain optimal transport cost for p -Wasserstein distances for translation invariant point processes with some conditions on the pair correlation function and a control of the integrable reduced pair correlation function. This project was carried independently to ours and, despite the overlap of the results, use totally different techniques.

2 Background

2.1 Space of measures and point processes

The information of a configuration of points on \mathbb{R}^2 will be captured by its counting measure. More precisely, the information of a locally finite multiset $X \subset \mathbb{R}^2$ is contained in the locally finite measure $\mu = \sum_{x \in X} \delta_x$ and the observables of interest are the number of points on sets B which can be nicely described as $\mu(B)$. This motivates the following definition.

Consider the set \mathcal{M} of locally finite measures on \mathbb{R}^2 and define, for every bounded measurable set $B \subset \mathbb{R}^2$, the function $\pi_B : \mathcal{M} \rightarrow [0, \infty)$ by $\pi_B(\mu) = \mu(B)$. We endow the set \mathcal{M} with the σ -algebra generated by the functions π_B for every bounded measurable B . Moreover, the set of point configurations \mathcal{C} is defined as the measurable set

$$\mathcal{C} = \{X \in \mathcal{M} : X(B) \in \mathbb{N} \text{ for every bounded measurable } B\}.$$

In this way, the map that associates a locally finite multiset $\tilde{X} \subset \mathbb{R}^2$ to the point configuration $X = \sum_{x \in \tilde{X}} \delta_x \in \mathcal{C}$ is a bijection. For a measurable subset $A \subset \mathbb{R}^2$, the set of locally finite measures \mathcal{M}_A on A can be seen as a measurable subset of \mathcal{M} while the set of point configurations \mathcal{C}_A on A can be seen as a measurable subset of \mathcal{C} . A random measure on A is a random element of \mathcal{M}_A and a point process on A is a random element of \mathcal{C}_A . If μ is a random measure on A , we can define its expected value $\mathbb{E}[\mu]$ as the measure on A that satisfies

$$\mathbb{E}[\mu](B) = \mathbb{E}[\mu(B)] \text{ for every measurable } B \subset A.$$

A particular kind of point processes used in Proposition 7 is the Hermitian determinantal point processes. We define here the particular case of such processes on \mathbb{R}^2 with respect to Lebesgue measure. Let $K : \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{C}$ be a measurable function such that $K(x, y) = \overline{K(y, x)}$ for every $x, y \in \mathbb{R}^2$. We say that the point process X on \mathbb{R}^2 is determinantal with kernel K if $X(\{x\}) \leq 1$ for all $x \in \mathbb{R}^2$ and for every $B_1, \dots, B_k \subset \mathbb{R}^2$ pairwise disjoint measurable subsets

$$\mathbb{E}[X(B_1) \dots X(B_k)] = \int_{B_1 \times \dots \times B_k} \det(K(x_i, x_j)_{1 \leq i, j \leq k}) dx_1 \dots dx_k.$$

2.2 Wasserstein distance

For $p \geq 1$ we define the Wasserstein distance (or Kantorovich distance as remarked, for instance, in [Cha16] or as explained in [Ver13, Page 8]) between two finite positive measures μ and ν on \mathbb{R}^2 of the same mass by

$$W_p(\mu, \nu) = \left(\inf_{\Pi} \iint_{\mathbb{R}^2 \times \mathbb{R}^2} \|x - y\|^p d\Pi(x, y) \right)^{1/p} \in [0, \infty],$$

where the infimum is taken over all positive measures Π on $\mathbb{R}^2 \times \mathbb{R}^2$ with first marginal μ and second marginal ν (couplings of μ and ν) or, more precisely, such that $\Pi(A \times \mathbb{R}^2) = \mu(A)$ and $\Pi(\mathbb{R}^2 \times A) = \nu(A)$ for every measurable subset $A \subset \mathbb{R}^2$. Since those Π must have the same mass as μ and ν , the requirement of μ and ν having the same mass is essential for this definition to make sense. In this way, W_p defines a distance on the set of finite positive measures of a fixed mass. Moreover, we may notice that W_p is compatible with the measurable structure on the measurable set of finite measures $\mathcal{M}_f \subset \mathcal{M}$, i.e., W_p is a measurable function on the measurable set $\{(\mu, \nu) \in \mathcal{M}_f \times \mathcal{M}_f : \mu(\mathbb{R}^2) = \nu(\mathbb{R}^2)\}$.

Our main goal in this work is to use some hyperuniformity conditions to obtain optimal rates for the expected value of the Wasserstein distance. Since the notion of hyperuniformity (defined below) typically applies to point processes and not to sequences of empirical measures, we would like to translate the result stated in the introduction to a different scale. To achieve this, we first notice the following. Consider two measures μ and ν on \mathbb{R}^d with the same mass and two positive constants $\lambda, N > 0$. Define $f : \mathbb{R}^d \rightarrow \mathbb{R}^d$ by $f(x) = \lambda x$. Then, by using that Π is a coupling of μ and ν if and only if $N(f \times f)_* \Pi$ is a coupling of $Nf_*\mu$ and $Nf_*\nu$, we get

$$W_p^p(Nf_*\mu, Nf_*\nu) = N\lambda^p W_p^p(\mu, \nu).$$

With this in mind, Equation (1) would read as follows. For a positive integer d and for a fixed real number $p \geq 1$, there is a constant $C_{d,p} > 0$ such that, if X_1, \dots, X_N is an independent sequence of uniformly distributed random variables on $[0, N^{1/d}]^d$, and if we let $\mu_N = \sum_{i=1}^N \delta_{X_i}$ and consider the Lebesgue measure μ on $[0, N^{1/d}]^d$,

$$\mathbb{E}[W_p^p(\mu_N, \mu)] \leq C_{d,p} \begin{cases} N^{1+p/2} & \text{if } d = 1 \\ N(\log N)^{p/2} & \text{if } d = 2 \\ N & \text{if } d \geq 3 \end{cases}. \quad (3)$$

This setting, where the important object is a point process (a ‘‘counting’’ measure), can be seen as the *microscopic* setting while the rescaled version considered in the introduction, where the empirical measure is the main object, can be thought of as the *macroscopic* setting. We have decided to write our main result Theorem 2 in the microscopic setting in which we see a linear upper bound $\mathbb{E}[W_p^p(\mu_N, \mu)] \leq CN$.

A standard argument gives a lower bound for the distance between a uniform measure on a finite set and a measure w.r.t. Lebesgue measure, see the following lemma. For the sake of completeness, we include the proof in the appendix.

Lemma 1 (Deterministic lower bound). *There exists a constant $\alpha > 0$ such that, for any $n \geq 1$, any $x_1, \dots, x_n \in \mathbb{R}^2$ and any measure μ on \mathbb{R}^2 of mass n with density with respect to Lebesgue measure bounded from above by a constant $A > 0$, we have that for every $p \geq 1$*

$$W_p^p\left(\sum_{i=1}^n \delta_{x_i}, \mu\right) \geq \alpha^p \frac{n}{A^{p/2}}.$$

2.3 Hyperuniformity

In this work, we study the rate of convergence of the empirical measures of hyperuniform point processes. A hyperuniform point process is a process X for which

$$\lim_{R \rightarrow +\infty} \frac{\text{Var}(X(D(0, R)))}{|D(0, R)|} = 0.$$

There is a vast literature on hyperuniform point processes and we refer to the surveys of Coste [Cos21] and Torquato [Tor18] on this topic. Hyperuniform point processes present local disorder but a form of global order. The Ginibre point process or the zeros of the flat Gaussian analytic function are both hyperuniform. The points of a hyperuniform point process are well spread out in space, with no cluster or empty spots. There are three classes of specific hyperuniform point processes which depend on the decay rate of $\text{Var}(X(D(0, R)))$.

$$\begin{cases} \text{Type I} & \text{if: } \text{Var}(X(D(0, R))) \lesssim |D(0, R)|^{1/2}, \\ \text{Type II} & \text{if: } \text{Var}(X(D(0, R))) \lesssim |D(0, R)|^{1/2} \log R, \\ \text{Type III} & \text{if: } \text{Var}(X(D(0, R))) \lesssim |D(0, R)|^{1-\varepsilon}. \end{cases}$$

There exist hyperuniform point processes which do not fall in any of those categories but this types give at least an idea of what is expected for many models. Hyperuniform point processes usually present “well spread points”. This regularity property makes those processes easier to match to a continuous measure and this is why they are good candidates to match the optimal transport cost.

Hyperuniformity is usually defined with Euclidean balls. In this work, we will need to consider hyperuniform point processes where the variance is computed in squares. There exist some point processes which are hyperuniform with disks and not hyperuniform with squares, such as the shifted lattice, but there exist general conditions which ensure that a point process is hyperuniform no matter the form of the window, see [Cos21].

3 Results

We start by stating a result on random measures. Then, we give a corollary for a p -th moment version of type III hyperuniform point process. Finally, we see that usual type III hyperuniform Hermitian determinantal point processes satisfy our hypotheses.

Theorem 2. *Fix $p \geq 1$ and consider a real number $N > 0$. Let μ_N be a random measure on the square $Q_N = [0, \sqrt{N}]^2$ such that the following conditions hold.*

1. *There exists a monotone function (non-decreasing or non-increasing) $g : [1, \infty) \rightarrow (0, \infty)$ such that, for any square $B \subset Q_N$ that satisfies $|B| \geq 1$, it holds that*

$$\mathbb{E}[|\mu_N(B) - \mathbb{E}[\mu_N(B)]|^p] \leq |B|^{p/2} g(|B|)^p. \quad (4)$$

2. *There exist two constants $a \in (0, 1]$ and $A \in [1, \infty)$ such that for any square $B \subset Q_N$*

$$a|B| \leq \mathbb{E}[\mu_N(B)] \leq A|B|. \quad (5)$$

This is equivalent to requiring that $\mathbb{E}[\mu_N]$ has a density with respect to the Lebesgue measure bounded from above by A and from below by a .

Let $M_N = \mu_N(Q_N)$ and define the random measure $\bar{\mu}_N = \frac{M_N}{\mathbb{E}[M_N]} \mathbb{E}[\mu_N]$ of total mass M_N . Then there exists a constant C_p (it only depends on p) such that

$$\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)] \leq (C_p a^{1-2p} A^p) N \left(1 + \int_1^{\max(1, N)} g(y) \frac{dy}{y} \right)^p.$$

Notice that this result is not interesting for N small since, if we use the crude upper bound $W_p^p(\mu_N, \bar{\mu}_N) \leq \text{diam}(Q_N)^p M_N$, we obtain $\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)] \leq \text{diam}(Q_N)^p AN = 2^{p/2} AN^{1+p/2}$. For large N this grows much faster than linear but for small N this is much smaller than linear.

For N i.i.d. uniformly distributed points on Q_N and $p \geq 1$ fixed we can choose g as a constant. The bound obtained in this case is proportional to $N(\log N)^p$, which is not the optimal bound $N(\log N)^{p/2}$ from Equation (3). On the other hand, if $g(y) = \frac{1}{(1+\log y)^r}$ with $r > 1$, $y^{-1}g(y)$ is integrable so that we obtain a linear bound in that case.

Remark 3. If we are only interested in the $p = 1$ case we could change Hypothesis 1 to

$$\mathbb{E} \left[\left| \frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - 1 \right| \right] \leq |B|^{-1/2} g(|B|) \text{ for every square } B \text{ that satisfies } |B| \geq 1$$

and eliminate Hypothesis 2 to obtain a universal constant α such that

$$\mathbb{E}[W_1(\mu_N, \bar{\mu}_N)] \leq \alpha \mathbb{E}[\mu_N(Q_N)] \left(1 + \int_1^{\max(1, N)} g(y) \frac{dy}{y} \right).$$

Remark 4. The proof works for a general dimension $d \geq 1$. In this case $Q_N = [0, N^{1/d}]^d$, we keep Hypothesis 2 but Hypothesis 1 becomes (for d -cubes $B \subset Q_N$ such that $|B| \geq 1$)

$$\mathbb{E}[|\mu_N(B) - \mathbb{E}[\mu_N(B)]|^p] \leq |B|^{p \frac{(d-1)}{d}} g(|B|)^p.$$

The resulting bound for $\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)]$ is the same except that C_p also depends on d .

In particular, for i.i.d. uniformly distributed points on the d -cube Q_N , we may choose $g(x)$ proportional to $x^{\frac{1}{d}-\frac{1}{2}}$. We obtain the known upper bound for i.i.d. points (3) if $d \neq 2$.

A particular interesting case is the one for a p -th moment version of type III hyperuniform point process stated in the following corollary.

Corollary 5. Fix $p \geq 1$ and let X be a point process on \mathbb{R}^2 and let \bar{X} be its expected value. Suppose that the following properties hold.

1. There exist $\varepsilon \in (0, 1)$ and $\gamma > 0$ such that, for any square $B \subset \mathbb{R}^2$ with $|B| \geq 1$,

$$\mathbb{E}[|X(B) - \bar{X}(B)|^p] \leq \gamma |B|^{(1-\varepsilon)p/2}. \quad (6)$$

2. There exist $a, A > 0$ such that for any square $B \subset \mathbb{R}^2$,

$$a|B| \leq \bar{X}(B) \leq A|B|. \quad (7)$$

This is equivalent to requiring that $\mathbb{E}[X]$ has a density bounded from above and from below with respect to the Lebesgue measure on \mathbb{R}^2 .

Then there exists $\alpha, \tilde{\alpha} > 0$ such that for any $N > 0$, if $C_N = [-\sqrt{N}/2, \sqrt{N}/2]^2$,

$$\tilde{\alpha} N \leq \mathbb{E} \left[W_p^p \left(X|_{C_N}, \frac{X(C_N)}{\bar{X}(C_N)} \bar{X}|_{C_N} \right) \right] \leq \alpha N.$$

Remark 6. *Leblé [Leb21] showed that the infinite Coulomb gas at inverse temperature β is a hyperuniform point process, and we can apply Theorem 2 with the function $g(|B|) = (\log |B|)^{-0.3}$. This gives an bound on the transport cost of the form $N(\log N)^{0.7}$.*

Type III hyperuniform Hermitian determinantal point processes satisfy Hypothesis 1. This is the content of the next proposition.

Proposition 7. *Fix $p \geq 1$. There exists $\gamma_p > 0$ such that, for any Hermitian determinantal point process X and any measurable set B such that $\mathbb{E}[X(B)]$ is finite, we have*

$$\mathbb{E}[|X(B) - \mathbb{E}[X(B)]|^p] \leq \gamma_p (\text{Var}(X(B))^{p/2} + 1).$$

In particular, if X is a Hermitian determinantal point process on \mathbb{R}^2 for which there exist $\varepsilon \in (0, 1)$ and $C > 0$ such that $\text{Var}(X(B)) \leq C|B|^{1-\varepsilon}$ for any square $B \subset \mathbb{R}^2$ satisfying $|B| \geq 1$, then X satisfies Hypothesis 1.

4 Perspectives and comments

We gather here three short comments. The first one being that our theorem does not say that a general hyperuniform point process attains the optimal transport cost since a more precise control on the decay of the variance is required. Nevertheless, nothing yet indicates that this hypothesis is necessary and it may still be true that a general hyperuniform point process attains the optimal transport cost. As a second possible improvement, it would be nice to relax the shape dependency, i.e., to consider, for instance, disks instead of squares in Hypothesis 1, or to replace Q_N by other shapes or more general metric spaces. Finally, to investigate the necessity of the hyperuniformity condition, it would be interesting to construct a non-hyperuniform point process for which the expected transport cost is of optimal order.

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5 Proofs

We prove all results of Section 3 by order of apparition.

5.1 Proof of Theorem 2

The proof strategy is very close to the approach of Prod’homme for the Ginibre ensemble [Pro21]. It relies on a multi-scale argument which was already used on this problem by several authors, including [AKT84].

The main idea is to interpolate between μ_N and $\bar{\mu}_N$ by starting with $\bar{\mu}_N$ on $[0, \sqrt{N}]^2$ and dividing the square in four equal squares. Consider a measure ν_1 that on each of those new squares B is proportional to $\bar{\mu}_N|_B$ but whose mass is $\mu_N(B)$. Then, divide each of the new

squares in four equal squares B' and consider again a measure ν_2 proportional to $\bar{\mu}_N|_{B'}$ but whose mass is $\mu_N(B')$. Repeat this procedure until some K -th subdivision where the smallest squares have size of order 1. Now, the point is that to compare ν_k with ν_{k+1} we may restrict ourselves to the squares in the k -th subdivision, and our task becomes a comparison between some measure and a “subdivision” of it in four equal squares. Here the key is [GT21, Lemma 3.4] which is written here under the name of Lemma 8. Finally, we compare the K -th step measure ν_K with the measure μ_N by comparing again ν_K and μ_N on each of the squares of the K -th subdivision but now using that the smallest squares have size of order 1.

For future use, notice first that, for any square $B \subset [0, \sqrt{N}]^2$,

$$\mathbb{E}\left[\left|\frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - 1\right|^p\right] = \frac{1}{\mathbb{E}[\mu_N(B)]^p} \mathbb{E}\left[\left|\mu_N(B) - \mathbb{E}[\mu_N(B)]\right|^p\right] \leq \frac{1}{a^p} |B|^{-p/2} g(|B|)^p \quad (8)$$

provided that $|B| \geq 1$. We shall suppose g non-increasing, the non-decreasing case works in a similar way.

Step 1 – Interpolation: We start by defining a finite sequence of intermediate measures which interpolate between $\bar{\mu}_N$ and μ_N . Let us denote $K = \lfloor \log_4(N) \rfloor = \lfloor \log_2(\sqrt{N}) \rfloor$ and let us consider, for each $k \in \{0, \dots, K\}$, the set \mathcal{B}_k of 4^k squares which form a partition of $[0, \sqrt{N}]^2$ obtained by recursively dividing each square into 4 equal squares. Equivalently, let us partition $[0, \sqrt{N}]$ in 2^k intervals of length $\sqrt{N}2^{-k}$ as

$$\mathcal{I}_k = \left\{ \left[\frac{\sqrt{N}(i-1)}{2^k}, \frac{\sqrt{N}i}{2^k} \right) : i \in \{0, \dots, 2^k - 1\} \right\}$$

and use this to partition the square $[0, \sqrt{N}]^2$ in the 4^k squares given by products of intervals from \mathcal{I}_k , i.e., $\mathcal{B}_k = \{I_1 \times I_2 : I_1, I_2 \in \mathcal{I}_k\}$. Notice that the smallest square obtained in this way has length $\sqrt{N}2^{-K} \geq \sqrt{N}2^{-\log_2(\sqrt{N})} = 1$. For any $k \in \{1, \dots, K\}$, we define the measure

$$\nu_k = \sum_{B \in \mathcal{B}_k} \frac{\mu_N(B)}{\bar{\mu}_N(B)} \bar{\mu}_N|_B = \sum_{B \in \mathcal{B}_k} \frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} \mathbb{E}[\mu_N]|_B.$$

In particular, $\nu_0 = \bar{\mu}_N$. Let us use the notation $\nu_{K+1} = \mu_N$. Since the L^p norm of a metric satisfies the triangle inequality, we have that

$$\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)]^{1/p} \leq \sum_{k=0}^K \mathbb{E}[W_p^p(\nu_k, \nu_{k+1})]^{1/p}.$$

Indeed, the triangle inequality for W_p gives us

$$W_p(\mu_N, \bar{\mu}_N) \leq \sum_{k=0}^K W_p(\nu_k, \nu_{k+1})$$

so that, taking the L^p norm $\|X\|_{L^p} = \mathbb{E}[|X|^p]^{1/p}$ at both sides we get

$$\|W_p(\mu_N, \bar{\mu}_N)\|_{L^p} \leq \left\| \sum_{k=0}^K W_p(\nu_k, \nu_{k+1}) \right\|_{L^p} \leq \sum_{k=0}^K \|W_p(\nu_k, \nu_{k+1})\|_{L^p}$$

which is what we wanted.

Step 2 – Comparison between ν_k and ν_{k+1} : We are now left to bound from above the quantity $\mathbb{E}[W_p^p(\nu_k, \nu_{k+1})]$, which will be done by controlling the transport cost on each of the

squares of \mathcal{B}_k and then gluing together the squares. For a given level $k \in \{0, \dots, K-1\}$ and a given square $B \in \mathcal{B}_k$, define the good event G_B by

$$G_B = \{\mu_N(B) \geq 0.5\mathbb{E}[\mu_N(B)]\}.$$

What is important from the number 0.5 in the definition of G_B is that it is in the interval $(0, 1)$, we may take whichever we prefer. We start by writing, for $B \in \mathcal{B}_k$,

$$\mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)] = \mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B}] + \mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B^c}] \quad (9)$$

and we bound each term separately.

Substep 2.1 – Inside the event G_B : For the first term, we notice that, on the event G_B , the density of $\nu_k|_B$ with respect to Lebesgue measure is bounded from below by $0.5a$, where a is given in Hypothesis 2, hence we can use the following lemma from [GT21, Lemma 3.4].

Lemma 8. *Let R be a square and let μ and λ be two measures on R with equal mass, both absolutely continuous with respect to Lebesgue and such that $\inf_R \lambda > 0$. Then for every $p \geq 1$,*

$$W_p^p(\mu, \lambda) \leq \theta_p \frac{\text{diam}(R)^p}{(\inf_R \lambda)^{p-1}} \int_R |\mu - \lambda|^p,$$

where the constant θ_p only depends on p .

Notice that the $p = 1$ case can be obtained by the identity $W_1(\mu, \lambda) = \sup_{\|f\|_{\text{Lip}} \leq 1} \int f(\mu - \lambda)$ and does not need a lower bound for the density. For $B \in \mathcal{B}_k$, there are four squares in \mathcal{B}_{k+1} that are contained in B . Using Lemma 8, we can write

$$\begin{aligned} & \mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B}] \\ & \leq \theta_p (0.5a)^{1-p} \text{diam}(B)^p \mathbb{E}\left[\int_B |\nu_k|_B - \nu_{k+1}|_B|^p\right] \\ & = \theta_p (0.5a)^{1-p} \text{diam}(B)^p \sum_{\tilde{B} \in \mathcal{B}_{k+1}, \tilde{B} \subset B} \mathbb{E}\left[\left|\frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - \frac{\mu_N(\tilde{B})}{\mathbb{E}[\mu_N(\tilde{B})]}\right|^p\right] \int_{\tilde{B}} \mathbb{E}[\mu_N](x)^p dx. \end{aligned}$$

Use (8) and that $|\tilde{B}| = |B|/4$ to obtain

$$\begin{aligned} \mathbb{E}\left[\left|\frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - \frac{\mu_N(\tilde{B})}{\mathbb{E}[\mu_N(\tilde{B})]}\right|^p\right] &= \mathbb{E}\left[\left|\frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - 1 + 1 - \frac{\mu_N(\tilde{B})}{\mathbb{E}[\mu_N(\tilde{B})]}\right|^p\right] \\ &\leq 2^{p-1} \left(\mathbb{E}\left[\left|\frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} - 1\right|^p\right] + \mathbb{E}\left[\left|1 - \frac{\mu_N(\tilde{B})}{\mathbb{E}[\mu_N(\tilde{B})]}\right|^p\right]\right) \\ &\leq \frac{2^{p-1}}{a^p} (|B|^{-p/2} g(|B|)^p + |\tilde{B}|^{-p/2} g(|\tilde{B}|)^p) \\ &\leq \frac{2^{p-1}}{a^p} (1 + 2^p) |B|^{-p/2} g(|B|/4)^p. \end{aligned}$$

By defining $\alpha_1 = \theta_p (0.5a)^{1-p} 2^{p-1} a^{-p} (1 + 2^p)$, we have obtained

$$\mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B}] \leq \alpha_1 \text{diam}(B)^p |B|^{-p/2} g(|B|/4)^p \int_B \mathbb{E}[\mu_N](x)^p dx.$$

Substep 2.2 – Outside of the event G_B : Let us now consider $\mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B^c}]$. We have the crude bound

$$\mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B^c}] \leq \text{diam}(B)^p 0.5 \mathbb{E}[\mu_N(B)] \mathbb{P}(G_B^c).$$

For $\mathbb{P}(G_B^c)$ we may use Markov's inequality to get that

$$\mathbb{P}(G_B^c) = \mathbb{P}\left(1 - \frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]} > 0.5\right) \leq \mathbb{P}\left(\left|1 - \frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]}\right|^p > 0.5^p\right) \leq 0.5^{-p} \mathbb{E}\left[\left|1 - \frac{\mu_N(B)}{\mathbb{E}[\mu_N(B)]}\right|^p\right].$$

Define $\alpha_2 = (0.5)(0.5)^{-p}a^{-p}$. So, by using that g is non-increasing and (8), we have obtained

$$\mathbb{E}[W_p^p(\nu_k|_B, \nu_{k+1}|_B)1_{G_B^c}] \leq \alpha_2 \text{diam}(B)^p |B|^{-p/2} g(|B|/4)^p \mathbb{E}[\mu_N(B)].$$

Step 3 – Gluing the squares: Notice that for $B \in \mathcal{B}_k$ we have $\text{diam}(B)^p |B|^{-p/2} = 2^{p/2}$ and $|B| = N/4^k$. By using that $\sum_{B \in \mathcal{B}_k} \nu_k|_B = \nu_k$ and $\sum_{B \in \mathcal{B}_k} \nu_{k+1}|_B = \nu_{k+1}$, we have

$$\mathbb{E}[W_p^p(\nu_k, \nu_{k+1})] \leq 2^{p/2} g\left(\frac{N}{4^{k+1}}\right)^p \left(\alpha_1 \int_{Q_N} \mathbb{E}[\mu_N](x)^p dx + \alpha_2 \mathbb{E}[\mu_N(Q_N)]\right)$$

for $k+1 \leq K$. Notice that, by the definition of K , we have that $\frac{N}{4} \leq 4^K \leq N$. Then,

$$\begin{aligned} \mathbb{E}[W_p^p(\nu_0, \nu_K)]^{1/p} &\leq \sum_{k=0}^{K-1} \mathbb{E}[W_p^p(\nu_k, \nu_{k+1})]^{1/p} \\ &\leq \sqrt{2} \left(\alpha_1 \int_{Q_N} \mathbb{E}[\mu_N](x)^p dx + \alpha_2 \mathbb{E}[\mu_N(Q_N)]\right)^{1/p} \sum_{k=0}^{K-1} g\left(\frac{N}{4^{k+1}}\right) \\ &\leq \sqrt{2} \left(\alpha_1 \int_{Q_N} \mathbb{E}[\mu_N](x)^p dx + \alpha_2 \mathbb{E}[\mu_N(Q_N)]\right)^{1/p} \int_0^K g\left(\frac{N}{4^{t+1}}\right) dt. \end{aligned}$$

By a change of variables we obtain

$$\int_0^K g\left(\frac{N}{4^{t+1}}\right) dt = \frac{1}{\ln 4} \int_{\frac{N}{4^{K+1}}}^{\frac{N}{4}} g(y) \frac{dy}{y} \leq \frac{1}{\ln 4} \int_1^N g(y) \frac{dy}{y}.$$

So, it is enough to remark that $g(y)y^{-1} = y^{-\varepsilon-1}$ is integrable over $[1, \infty)$. We have one term left to understand, namely $\mathbb{E}[W_p^p(\nu_K, \mu_N)]$. We can use that

$$W_p^p(\nu_K, \mu_N) \leq \sum_{B \in \mathcal{B}_K} W_p^p(\nu_K|_B, \mu_N|_B) \leq \sum_{B \in \mathcal{B}_K} \text{diam}(B) \mu_N(B)$$

We now use that the diameter of each $B \in \mathcal{B}_K$ is $\frac{\sqrt{2N}}{2^K} = \sqrt{\frac{2N}{4^K}} \leq 2\sqrt{2}$ and that $\sum_{B \in \mathcal{B}_K} \mu_N(B)$ is $\mu_N(Q_N)$. Here we are using that $\mu_N(\partial Q_N) = 0$, consequence of $\mathbb{E}[\mu_N(\partial Q_N)] = 0$. Then,

$$\mathbb{E}[W_p^p(\nu_K, \mu_N)] \leq 2^{3/2} \mathbb{E}[\mu_N(Q_N)].$$

We conclude the inequality

$$\begin{aligned} \mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)]^{1/p} &\leq \frac{\sqrt{2}}{\ln 4} \left(\alpha_1 \int_{Q_N} \mathbb{E}[\mu_N](x)^p dx + \alpha_2 \mathbb{E}[\mu_N(Q_N)]\right)^{1/p} \int_1^N g(y) \frac{dy}{y} \\ &\quad + 2^{3/(2p)} \mathbb{E}[\mu_N(Q_N)]^{1/p}. \end{aligned}$$

By using that $\mathbb{E}[\mu_N](x) \leq A$ and defining $\alpha = 2^{p-1}(\sqrt{2}/\ln 4)^p(\alpha_1 A^p + (\alpha_2 + 2^{3/2})A)$ we get

$$\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)] \leq \alpha N \left(1 + \int_1^N g(y) \frac{dy}{y}\right)^p.$$

Since $A \leq A^p$ and $a^{-p} \leq a^{1-2p}$, we can bound α by a $a^{1-2p} A^p$ times a constant C_p that only depends on p (for instance, $C_p = 2^{6p} \theta_p$ works).

5.2 Proof of Corollary 5

Theorem 2 gives the upper bound if we define $g(x) = x^{-\varepsilon/2}$,

$$\mu_N = X|_{C_N} \quad \text{and} \quad \bar{\mu}_N = \frac{X(C_N)}{\bar{X}(C_N)} \bar{X}|_{C_N}.$$

For the lower bound consider $\delta > 0$ and define $A_\delta = \{(1 - \delta)N \leq X(C_N) \leq (1 + \delta)N\}$. In A_δ , the density of $\bar{\mu}_N$ is bounded from above by $(1 + \delta)a^{-1}A$ so that, by Lemma 1, in A_δ

$$W_p^p(\mu_N, \bar{\mu}_N) \geq \frac{\alpha^p X(C_N)}{(1 + \delta)^{p/2} a^{-p/2}} \geq c_\delta N,$$

where $c_\delta = \alpha^p(1 - \delta)(1 + \delta)^{-p/2} a^{p/2}$. Then, $\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)] \geq c_\delta N \mathbb{P}(A_\delta)$. By noticing that

$$\mathbb{P}(A_\delta^c) = \mathbb{P}\left(\left|\frac{X(C_N)}{N} - 1\right| > \delta\right) \leq \frac{\mathbb{E}\left[\left|\frac{X(C_N)}{N} - 1\right|\right]}{\delta} \leq \frac{A + 1}{\delta},$$

we may choose $\delta = 2(A + 1)$ and obtain the inequality $\mathbb{E}[W_p^p(\mu_N, \bar{\mu}_N)] \geq \frac{c_\delta}{2} N$.

5.3 Proof of Proposition 7

Since X is a Hermitian determinantal point process on \mathbb{R}^2 then, for any $B \subset \mathbb{R}^2$, we can write $X(B) = \sum_{i=1}^n \xi_i$, where $n \in \mathbb{N} \cup \{+\infty\}$ and the ξ_i 's are independent Bernoulli variables [HKPV09, Theorem 4.5.3]. Bernstein's inequality [BLB04, Theorem 3] applied to the bounded centered independent random variables $\xi_i - \mathbb{E}[\xi_i]$ yields that

$$\mathbb{P}(|X(B) - \mathbb{E}[X(B)]| \geq t) \leq 2 \exp\left(-\frac{t^2}{2 \text{Var}(X(B)) + t/3}\right)$$

for every $t > 0$. Then,

$$\begin{aligned} & \mathbb{E}[|X(B) - \mathbb{E}[X(B)]|^p] \\ &= \int_0^{+\infty} p t^{p-1} \mathbb{P}(|X(B) - \mathbb{E}[X(B)]| > t) dt \\ &\leq 2 \int_0^{+\infty} p t^{p-1} e^{-t^2/(2 \text{Var}(X(B)) + t/3)} dt \\ &\leq 2 \int_0^{6 \text{Var}(X(B))} p t^{p-1} e^{-t^2/(4 \text{Var}(X(B)))} dt + 2 \int_{6 \text{Var}(X(B))}^{+\infty} p t^{p-1} e^{-3t/2} dt \\ &\leq 2^{p+1} \text{Var}(X(B))^{p/2} \int_0^{3\sqrt{\text{Var}(X(B))}} p u^{p-1} e^{-u^2} dt \\ &\quad + 2e^{-3 \text{Var}(X(B))/4} \int_{6 \text{Var}(X(B))}^{+\infty} p t^{p-1} e^{-3t/4} dt \\ &\leq 2^{p+1} \text{Var}(X(B))^{p/2} \int_0^{+\infty} p u^{p-1} e^{-u^2} dt + 2e^{-3 \text{Var}(X(B))/4} \int_0^{+\infty} p t^{p-1} e^{-3t/4} dt \\ &\leq \gamma_p (\text{Var}(X(B))^{p/2} + e^{-3 \text{Var}(X(B))/4}) \\ &\leq \gamma_p (\text{Var}(X(B))^{p/2} + 1) \end{aligned}$$

where γ_p is the maximum of both integrals times 2^{p+1} .

6 Appendix: Proof of the lower bound

Proof of Lemma 1. Let us begin with $p = 1$. Define the 1-Lipschitz function $f : \mathbb{R}^2 \rightarrow [0, \infty[$,

$$f(x) = \max \{ (c - |x - x_1|)_+, \dots, (c - |x - x_n|)_+ \},$$

so that $f(x_i) = c$. Define $\mu_n = \sum_{i=1}^n \delta_{x_i}$ and notice that $\int_{\mathbb{R}^2} f d\mu_N = cn$. Since μ has a density bounded from above by A ,

$$\int_{\mathbb{R}^2} f d\mu \leq A \sum_{i=1}^n \int_{\mathbb{R}^2} 1_{\{|x-x_i| \leq c\}} (c - |x - x_i|) d^2x.$$

Since

$$\int_{\mathbb{R}^2} 1_{\{|x-y| \leq c\}} (c - |x - y|) d^2x = \pi c^3 - 2\pi \int_0^c r^2 dr = \frac{\pi c^3}{3},$$

we get that

$$\int_{\mathbb{R}^2} f d\mu_n - \int_{\mathbb{R}^2} f d\mu \geq n \left(c - \frac{A\pi c^3}{3} \right).$$

Taking $c = \frac{1}{2} \sqrt{\frac{3}{\pi A}}$ gives

$$W_1(\mu_n, \mu) \geq \frac{3n}{8} \sqrt{\frac{3}{\pi A}}.$$

By Hölder's inequality, $W_1(\mu, \nu) \leq n^{1-\frac{1}{p}} W_p(\mu, \nu)$, so that

$$W_p(\mu_n, \mu) \geq \frac{3n^{1/p}}{8} \sqrt{\frac{3}{\pi A}}.$$

□

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