

## On further aspects of dispersion

**Jan Vybíral**

Czech Technical University  
Prague, Czech Republic



joint work with **A. Hinrichs** (U Linz, Austria), **J. Prochno** (U Hull, UK/Uni Graz, Austria), **M. Ullrich** (U Linz, Austria)

Monte Carlo & Quasi-Monte Carlo Methods  
in Scientific Computing  
July 2018, Rennes, France

# Outline

## Dispersion - once again

- Definition

- Overview of results

- Further directions

## Random vs. deterministic

- $\log(d)$  by random constructions

- $\log(d)$  deterministically

## $k$ -dispersion

- Definition

- Results

# Dispersion: definition

- ▶ Let  $d \geq 2$  and let  $[0, 1]^d$  be the unit cube in  $\mathbb{R}^d$
- ▶ Let  $\mathcal{P}_n = \{x_1, \dots, x_n\} \subset [0, 1]^d$  be a set of  $n$  points
- ▶ Let  $\mathcal{B}_{\text{ax}}^d$  be all boxes in  $[0, 1]^d$  with sides parallel to coordinate axes
- ▶ Then

$$\text{disp}(\mathcal{P}_n, d) := \sup \left\{ \text{vol}(\mathbb{B}) : \mathbb{B} \in \mathcal{B}_{\text{ax}}^d \text{ with } \#(\mathcal{P}_n \cap \mathbb{B}) = 0 \right\}$$

is the volume of the largest box not intersecting  $\mathcal{P}_n$

- ▶ A well-spread point set should have a small dispersion - i.e. no big holes

$$\text{disp}(n, d) := \inf_{\substack{\mathcal{P}_n \subset [0, 1]^d \\ \#\mathcal{P}_n = n}} \text{disp}(\mathcal{P}_n, d).$$

# Dispersion: recent results

- ▶ Trivial pigeonhole principle:

$$1 \geq \text{disp}(n, d) \geq \frac{1}{n+1}$$

- ▶ Aistleitner, Hinrichs, and Rudolf (2017):

$$\text{disp}(n, d) \geq \frac{\log_2(d)}{4(n + \log_2(d))}$$

- ▶ Larcher (unpublished):

$$\text{disp}(n, d) \leq \frac{2^{7d+1}}{n}$$

## Dispersion: even more recent results

- ▶ Rudolf ( $n > 2d$ , 2018):

$$\text{disp}(n, d) \leq \frac{4d}{n} \log_2\left(\frac{9n}{d}\right)$$

- ▶ Sosnovec (2018): Randomized point set with at most  $c_\varepsilon \log_2(d)$  points in  $[0, 1]^d$  and dispersion at most  $\varepsilon \in (0, \frac{1}{4}]$
- ▶ Ullrich, V. (2018): Refining the argument of Sosnovec

$$\#\mathcal{P} \leq 2^7 \frac{(1 + \log_2(\varepsilon^{-1}))^2}{\varepsilon^2} \log_2(d)$$

i.e.

$$\text{disp}(n, d) \leq c \log_2(n) \sqrt{\frac{\log_2(d)}{n}}$$

## Dispersion: even more recent results

- ▶ Calculation of the dispersion for well-known sets and lattices (Krieg 2018; Temlyakov 2018)
- ▶ Essentially - estimates good in  $n$  are not optimal in  $d$  and vice versa
- ▶ Conjecture - at least for a large range of parameters:

$$\text{disp}(n, d) \approx \min\left\{1, \frac{\log_2(d)}{n}\right\}$$

## Further directions

- ▶ Closing the gaps
- ▶ Relations to discrepancy
- ▶ Further test sets
- ▶ Generalizations
- ▶ Deterministic constructions

## $\log(d)$ : Random constructions

Sosnovec (2018): The points of  $\mathcal{P}$  are chosen uniformly from

$$\left\{ \frac{1}{2^m}, \frac{2}{2^m}, \dots, \frac{2^m - 1}{2^m} \right\}^d = M_m^d \subset [0, 1]^d$$

If  $\text{vol}(\mathbb{B}) = |I_1| \cdots |I_d| > \frac{1}{2^m}$ , then most (for  $d$  large) of the intervals  $I_j$  cover all the points  $M_m = \{1/2^m, \dots, (2^m - 1)/2^m\}$ .

This fails, if we choose the points uniformly from the whole  $[0, 1]^d$ !

$\implies$  For every  $\mathbb{B}$  with  $|\mathbb{B}| > 2^{-m}$ , there are “active coordinates”  $j$  (whose number does not depend on  $d$ !), such that  $I_j$  does *not* cover the whole  $M_m$

$\implies$  The infinite number of  $\mathbb{B}$ 's is divided into finitely many groups according to their “active coordinates” and the position of the corresponding  $I_j$ 's

$\implies$  Union bound!



## $\log(d)$ : Deterministic constructions I

We “derandomize” the construction of Sosnovec!

Let  $\varepsilon = 2^{-m}$ ,  $M_m := \{1/2^m, \dots, (2^m - 1)/2^m\}$  and

$$\Omega_m := \left\{ \mathbb{B} = I_1 \times \dots \times I_d \subset [0, 1]^d : \text{vol}(\mathbb{B}) > \frac{1}{2^m} \right\}.$$

- ▶ For  $\mathbb{B} \in \Omega_m$  at most  $m2^m$  of the intervals  $I_j, j \in \mathcal{A}$  do not include all the points from  $M_m$ ;
- ▶ take  $z \in I_{j_1} \times \dots \times I_{j_n}$ ,  $\mathcal{A} = \{j_1, \dots, j_n\}$ ;
- ▶ every  $x \in M_m^d$  with  $x|_{\mathcal{A}} = z$  lies also in  $\mathbb{B}$ ;
- ▶ Sosnovec actually constructs randomly a set of points  $x^1, \dots, x^N \in \{1, 2, \dots, 2^m - 1\}^d$  such that for every  $\mathcal{A} \subset \{1, \dots, d\}$  with  $|\mathcal{A}| = m2^m$  the set of restrictions  $x^1|_{\mathcal{A}}, \dots, x^N|_{\mathcal{A}}$  contains all  $(2^m - 1)^{m2^m}$  possible values.

## $\log(d)$ : Deterministic constructions II

- ▶ M. Naor, L. J. Schulman, and A. Srinivasan, Splitters and near-optimal derandomization, 1995
- ▶  **$(n, k)$ -universal sets:** a set  $T \subset \{0, 1\}^n$ , such that for any index set  $S \subset \{1, 2, \dots, n\}$  with  $|S| = k$ , the projection of  $T$  on  $S$  contains all possible  $2^k$  configurations.
- ▶  **$(n, k, m)$ -universal sets:** a set  $T \subset \{0, 1, \dots, m-1\}^n$ , such that for any index set  $S \subset \{1, 2, \dots, n\}$  with  $|S| = k$ , the projection of  $T$  on  $S$  contains all possible  $m^k$  configurations.
- ▶ If  $m = 2$ :  $(n, k, 2)$ -universal sets are  $(n, k)$ -universal sets
- ▶ If  $m = 2^\mu$  is dyadic,  $(n, k, m)$ -universal sets can be obtained from  $(\mu n, \mu k)$ -universal sets. Indeed, we represent each  $x \in \{0, 1, \dots, m-1\}^n = \{0, 1, \dots, 2^\mu - 1\}^d$  by an  $\tilde{x} \in \{0, 1\}^{\mu n}$  just by writing each coordinate  $x_j$  in the dyadic representation.

## $\log(d)$ : Deterministic constructions III

- ▶ There are deterministic constructions of  $(n, k)$ -universal sets of size  $2^k k^{O(\log k)} \log(n)$
- ▶ Therefore, there is a deterministic construction of an  $(n, k, m) = (n, k, 2^\mu)$ -universal set with size of

$$2^{\mu k} (\mu k)^{O(\log(\mu k))} \log(\mu n) \\ = m^k (k \log(m))^{O(\log(k \log(m)))} \log(n \log(m)).$$

- ▶ For the derandomization of Sosnovic's proof, we need an  $(d, m2^m, 2^m - 1)$ -universal set
- ▶ Size:

$$N = 2^{m^2 2^m} (m^2 2^m)^{O(\log(m^2 2^m))} \log(md).$$

- ▶ A logarithmic dependence on  $d$ , rather bad dependence in  $2^m \approx \varepsilon^{-1}$

## $\log(d)$ : Deterministic constructions - updates I

- ▶ Improved randomized construction, with better dependence in  $\varepsilon^{-1}$ , given by Ullrich, V. (2018)
- ▶ We split  $\Omega_m$  into

$$\Omega_m(s, p) := \left\{ \mathbb{B} \in \Omega_m : \forall l \quad \frac{s_l}{2^m} < |I_l| \leq \frac{s_l + 1}{2^m}, \right. \\ \left. p_l - \frac{1}{2^m} \leq \inf I_l < p_l \right\}$$



$$\mathbb{B}_m(s, p) := \bigcap_{\mathbb{B} \in \Omega_m(s, p)} \mathbb{B} = \prod_{\ell=1}^d \left[ p_\ell, p_\ell + \frac{s_\ell - 1}{2^m} \right].$$

- ▶ Let  $z$  be uniformly distributed in  $M_m^d$ . Then

$$\mathbb{P}(z \in \mathbb{B}_m(s, p)) \geq \frac{1}{2^{m+4}}.$$

## $\log(d)$ : Deterministic constructions - updates II

- ▶ The aim was again to use an union bound.
- ▶ We have more subgroups, but better control of a probability that some point lies in all the cubes in the subgroup.
- ▶ Final estimate

$$\#\mathcal{P} \leq 2^4 m 2^{2m} \log_2(2^{m+1} d).$$

## $\log(d)$ : Deterministic constructions - updates III

- ▶ More general deterministic constructions, known as  $k$ -restriction problems are known
- ▶ Our setting fits perfectly
- ▶ For  $A_m = m2^m$ , we get

$$|N| \approx 2^m A_m^7 \log^2(A_m) \log d.$$

- ▶  $\implies$  polynomial in  $\varepsilon^{-1} = 2^m$  and logarithmic in  $d$

# $k$ -dispersion: Definition

- ▶  $k \in \mathbb{N}_0$

$$k\text{-disp}(P_n, d) := \sup \left\{ \text{vol}(\mathbb{B}) : \mathbb{B} \in \mathcal{B}_{\text{ax}}^d \text{ with } \#(P_n \cap \mathbb{B}) \leq k \right\},$$

- ▶  $k = 0$  gives the previous notion of (usual) dispersion
- ▶ The minimal  $k$ -dispersion: infimum over all point sets of cardinality  $n$ , i.e.,

$$k\text{-disp}(n, d) := \inf_{\substack{P_n \subset [0,1]^d \\ \#P_n = n}} k\text{-disp}(P_n, d).$$

## $k$ -dispersion: Results

- ▶ The same random point set as in Ullrich, V. (2018)
- ▶ Again, splitting  $\Omega_m$  into  $\Omega_m(s, p)$ 's
- ▶ The union bound at the very end
- ▶ Result (Hinrichs, Prochno, Ullrich, V.) ( $1 \leq k < n/2$ ):

$$k\text{-disp}(n, d) \leq C \max \left\{ \log_2(n) \sqrt{\frac{\log_2(d)}{n}}, k \frac{\log_2(n/k)}{n} \right\}.$$

- ▶ Compare with (U., V.)

$$\text{disp}(n, d) \leq c \log_2(n) \sqrt{\frac{\log_2(d)}{n}}$$

- ▶  $\implies$  the same order until  $k(n, d) \leq c \sqrt{n \cdot \log_2(d)}$ !



# Thank You!