

Random Point Processes

Models, Characteristics and Structural Properties

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Introduction

Aims

1. Explain some basic ideas for **stochastic modelling** of **spatial point patterns**
 - stationarity (homogeneity) vs. spatial trends
 - isotropy (rotational invariance)
 - complete spatial randomness
 - interaction between points (clustering, repulsion)

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2. Describe some basic **characteristics** of point–process models
 - Intensity measure, conditional intensities
 - Pair correlation function, Ripley's K-function, etc.

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 - interaction between points (clustering, repulsion)
2. Describe some basic **characteristics** of point–process models
 - Intensity measure, conditional intensities
 - Pair correlation function, Ripley's K-function, etc.
3. Present techniques for the **statistical analysis** of spatial point patterns

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Overview

1. **Examples** of spatial point patterns

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 - point patterns in networks

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4. Some **statistical issues**

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4. Some **statistical issues**
 - Nonparametric estimation of model characteristics

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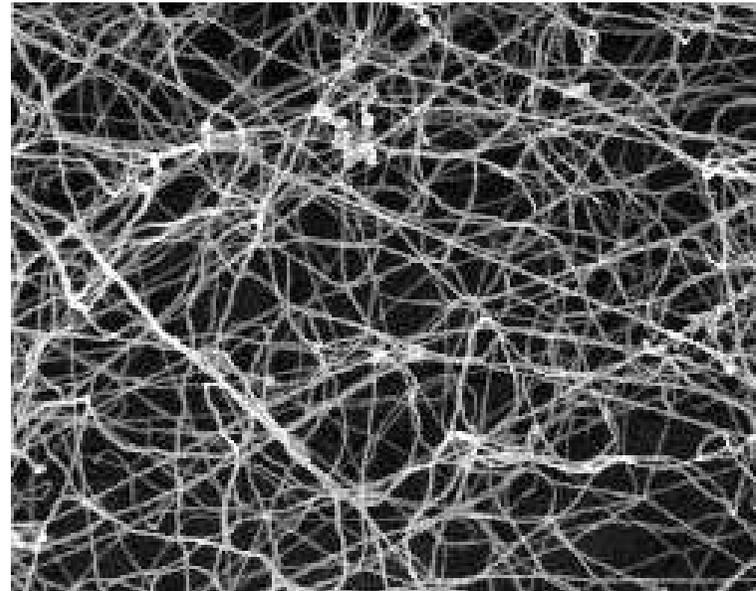
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 - Nonparametric estimation of model characteristics
 - Maximum pseudolikelihood estimation

Examples

Point patterns in networks



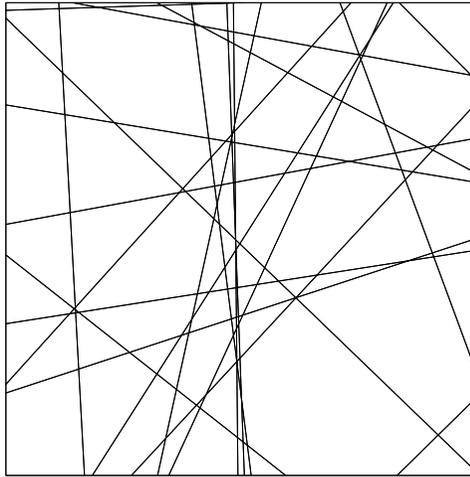
Street system of Paris



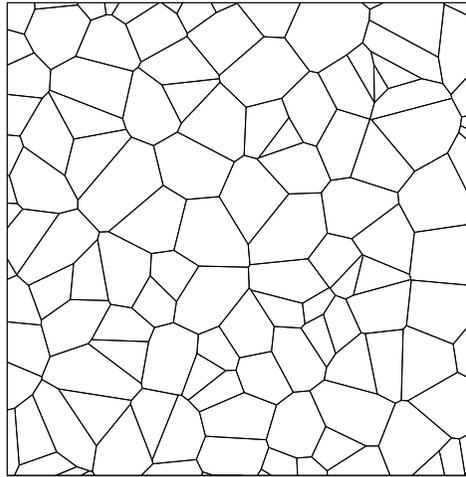
Cytoskeleton of a leukemia cell

Examples

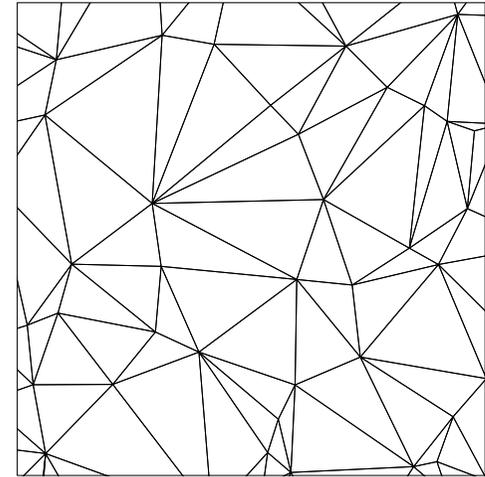
Random tessellations



Poisson line (PLT)

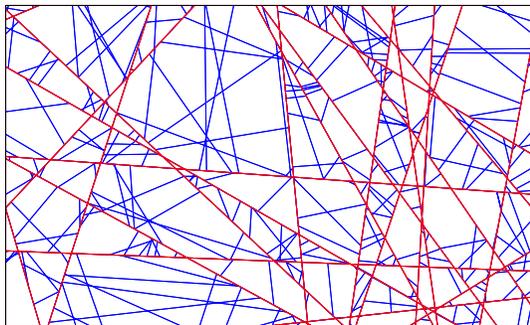


Poisson-Voronoi (PVT)

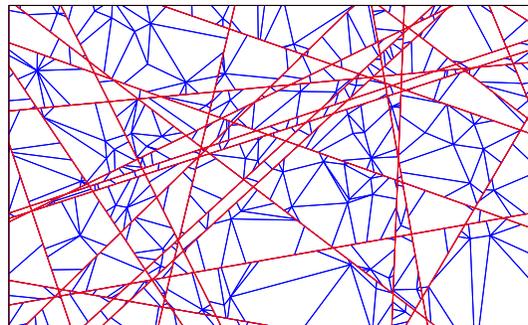


Poisson-Delaunay (PDT)

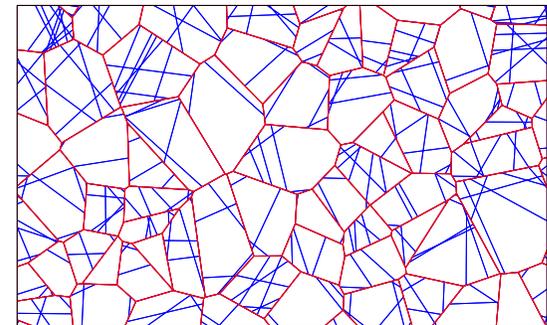
Simple and iterated tessellation models



PLT/PLT



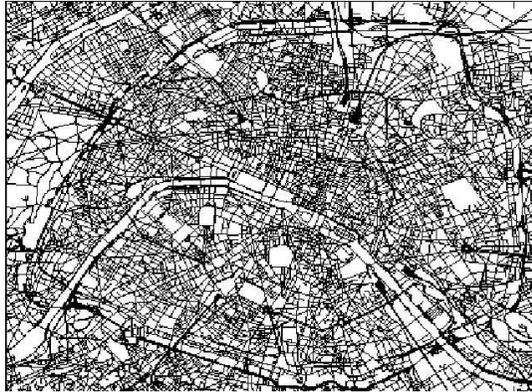
PLT/PDT



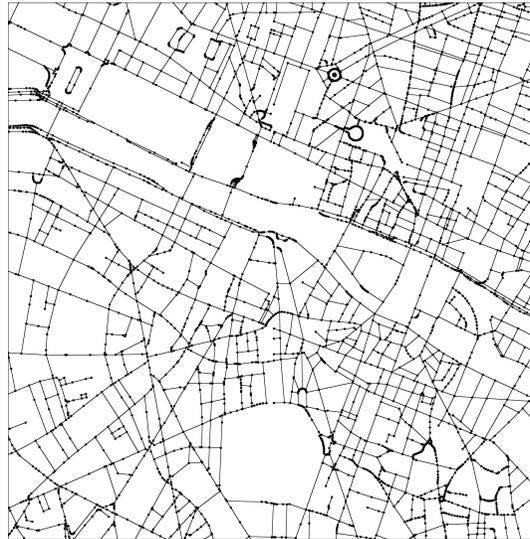
PVT/PLT

Examples

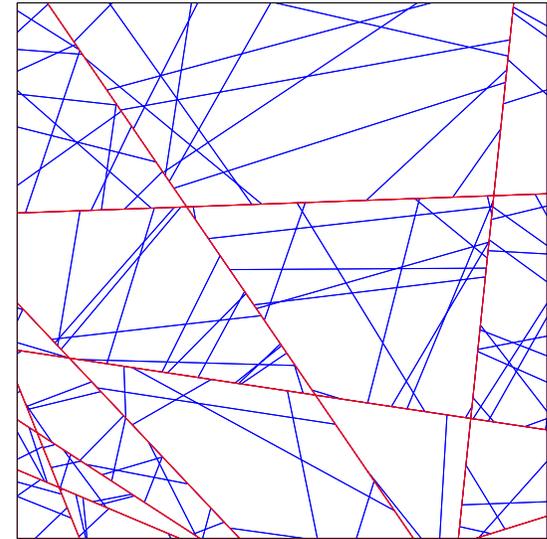
Model fitting for network data



Street system of Paris



Cutout

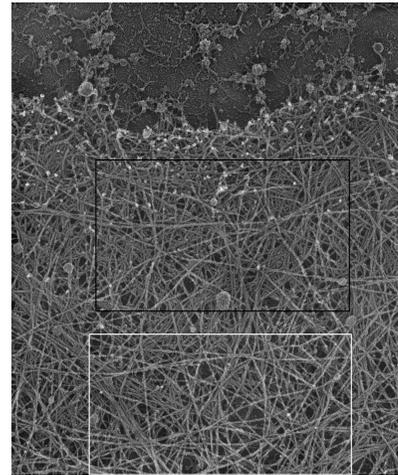


*Tessellation model
(PLT/PLT)*

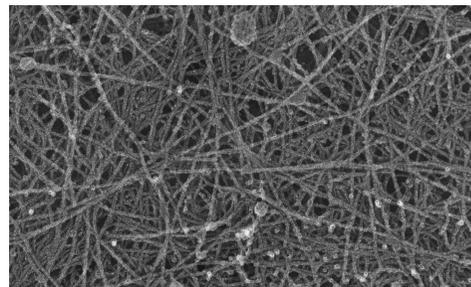
Model fitting for telecommunication networks

Examples

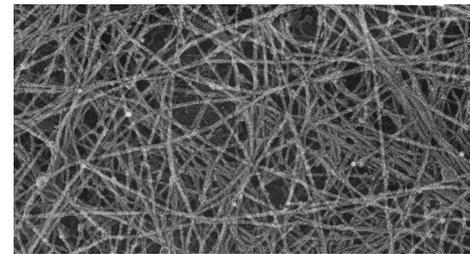
Analysis of biological networks



a) Actin network at the cell periphery



b) Lamellipodium

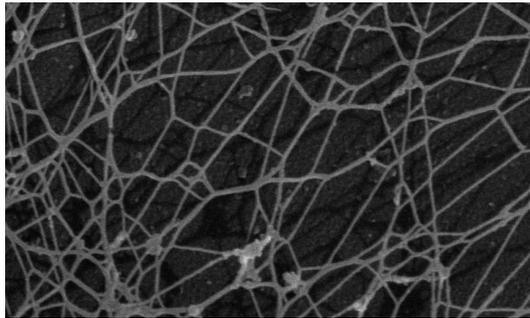


c) Region behind lamellipodia

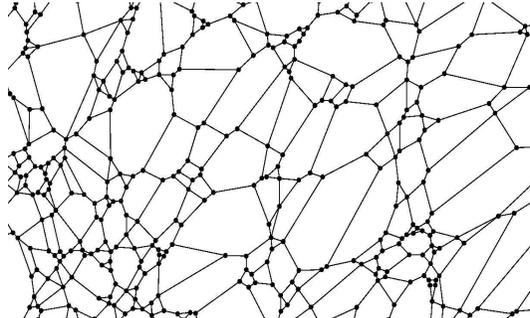
Actin filament networks

Examples

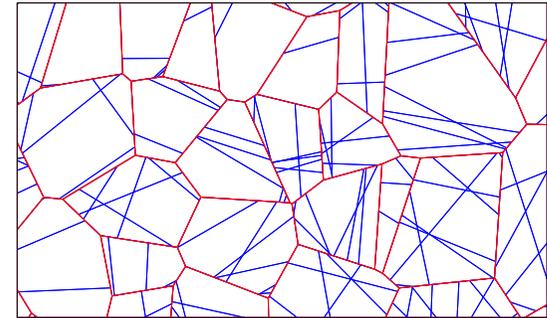
Analysis of biological networks



SEM image (keratin)

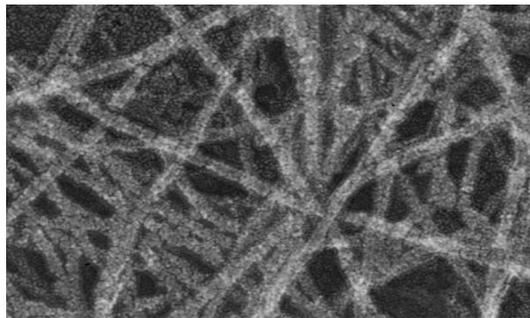


Graph structure

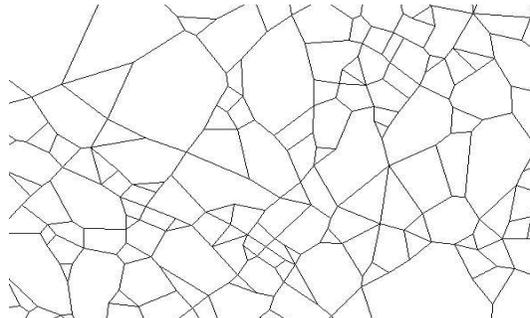


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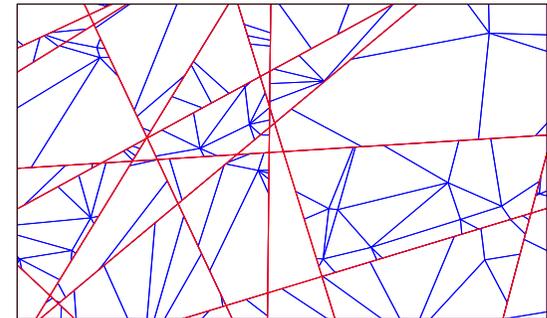
Model fitting for keratin and actin networks



SEM image (actin)



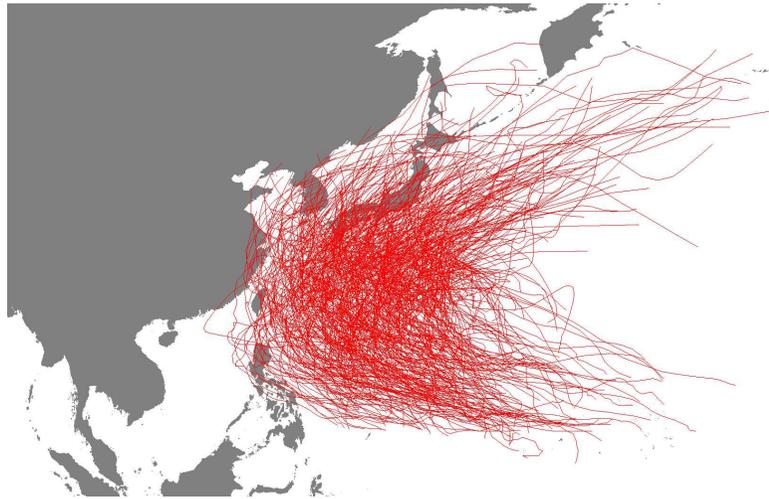
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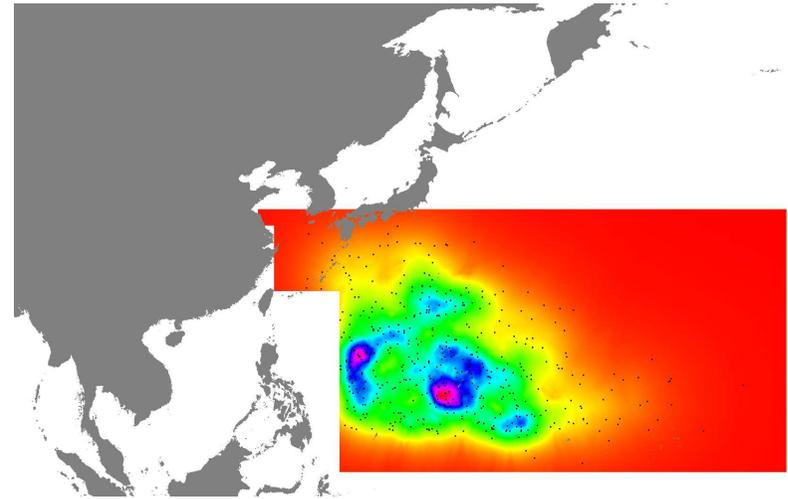
*Tessellation model
(PLT/PDT)*

Other examples

Modelling of tropical storm tracks



*Storm tracks of cyclons over Japan
1945-2004*

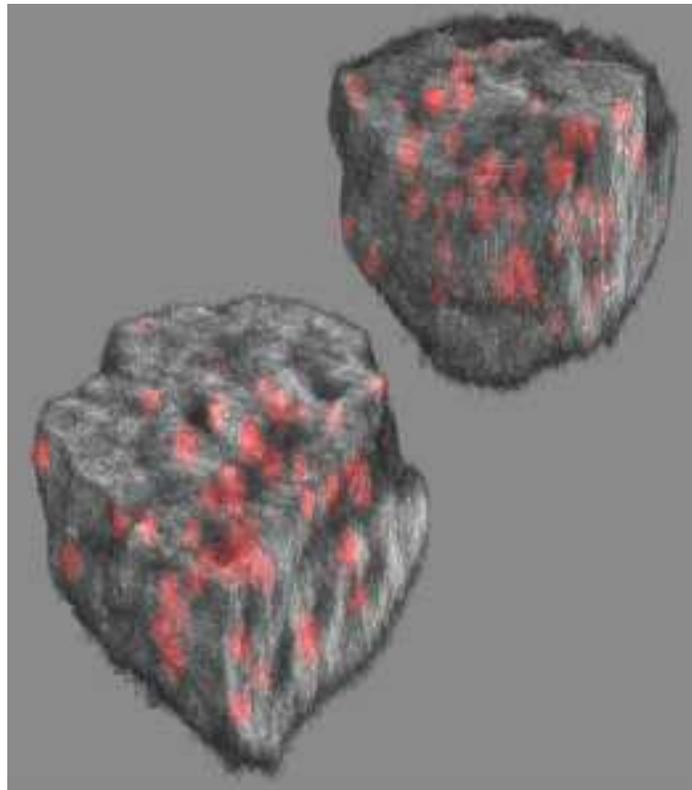


*Estimated intensity field for initial points of
storm tracks over Japan*

Other examples

Point patterns in biological cell nuclei

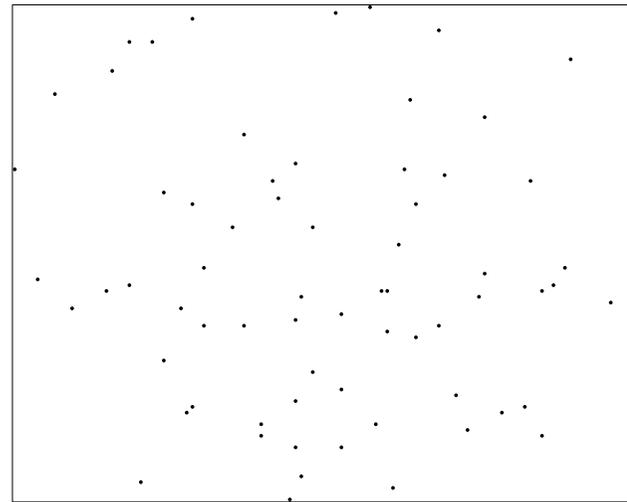
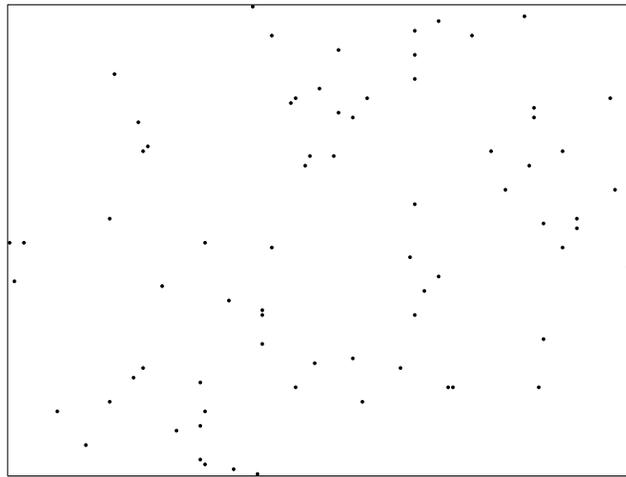
Heterochromatin structures in interphase nuclei



3D-reconstruction of NB4 cell nuclei (DNA shown in gray levels) and centromere distributions (shown in red)

Other examples

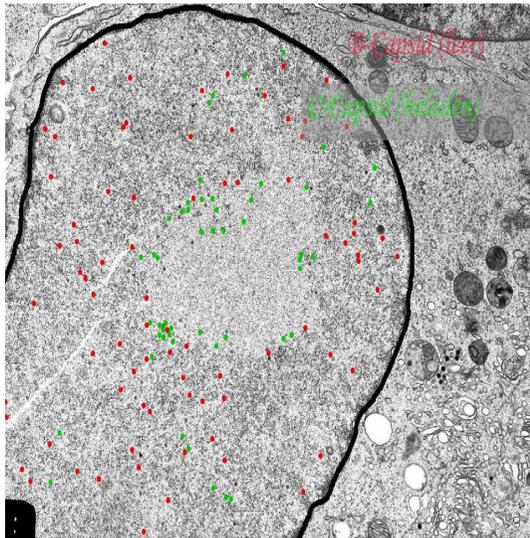
Point patterns in biological cell nuclei



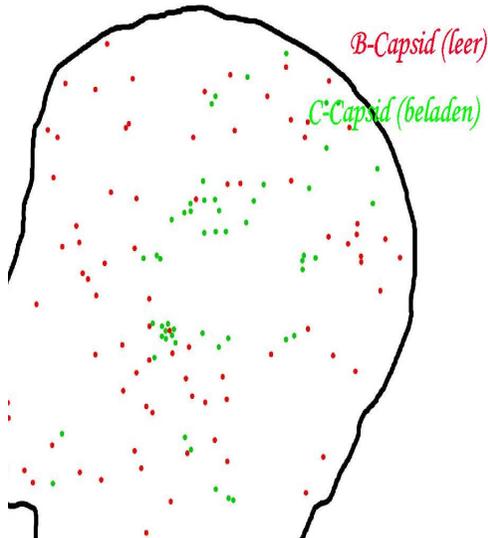
Projections of the 3D chromocenter distributions of an undifferentiated (left) NB4 cell and a differentiated (right) NB4 cell onto the xy -plane

Other examples

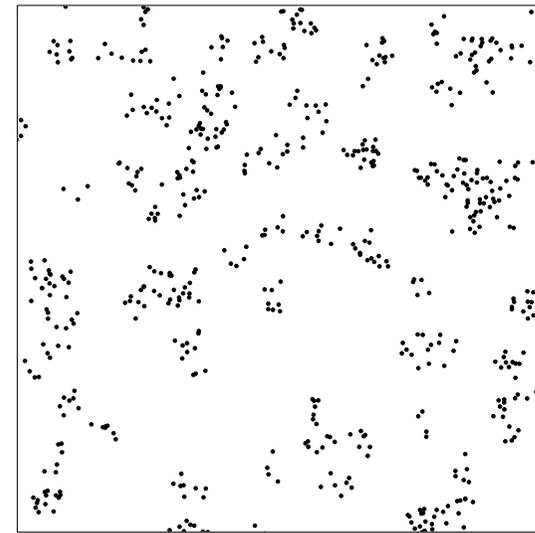
Point patterns in biological cell nuclei



*Capsides of
cytomegalovirus*



Extracted point pattern



*Model for a point field
(cluster)*

Models

Basic ideas

1. **Mathematical definition** of spatial point processes
 - Let $\{X_1, X_2, \dots\}$ be a sequence of **random vectors** with values in \mathbb{R}^2 and
 - let $X(B) = \#\{n : X_n \in B\}$ denote the number of „points” X_n located in a set $B \subset \mathbb{R}^2$.

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2. A point process $\{X_1, X_2, \dots\}$ is called

- **stationary** (homogeneous) if the distribution of $\{X_1, X_2, \dots\}$ is invariant w.r.t **translations** of the origin, i.e. $\{X_n\} \stackrel{d}{=} \{X_n - u\} \quad \forall u \in \mathbb{R}^2$

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- **isotropic** if the distribution of $\{X_n\}$ is invariant w.r.t **rotations** around the origin

Models

Basic ideas

1. Stochastic model vs. single realization

Models

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 - Point processes are **mathematical models**

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 - Point processes are **mathematical models**
 - Observed point patterns are their **realizations**

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2. Some further remarks
 - Equivalent notions:
point field instead of spatial point process

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 - Point processes are **not necessarily dynamic**

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2. Some further remarks
 - Equivalent notions:
point field instead of spatial point process
 - Point processes are **not necessarily dynamic**
 - Dynamics (w.r.t. time/space) can be added
=> **spatial birth-and-death processes**

Models

Stationary Poisson process

1. Definition of **stationary** Poisson processes

- **Poisson distribution** of point counts:

$X(B) \sim \text{Poi}(\lambda|B|)$ for any bounded $B \subset \mathbb{R}^2$ and some $\lambda > 0$

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2. Basic properties

- $\mathbb{E}X(B) = \lambda|B| \implies \lambda = \text{intensity}$ of points
- **Void-probabilities**: $\mathbb{P}(X(B) = 0) = \exp(-\lambda|B|)$

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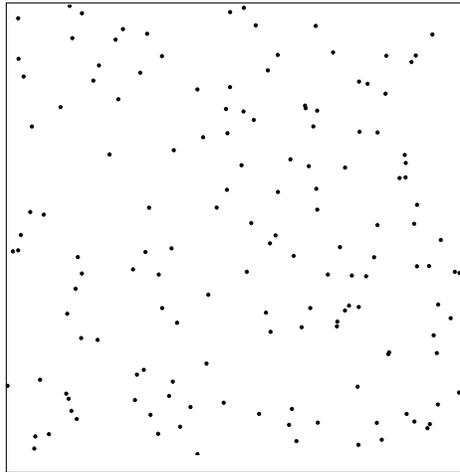
- $\mathbb{E}X(B) = \lambda|B| \implies \lambda = \text{intensity}$ of points

- **Void-probabilities**: $\mathbb{P}(X(B) = 0) = \exp(-\lambda|B|)$

- **Conditional uniformity**: Given $X(B) = n$, the locations of the n points in B are independent and uniformly distributed random variables

Models

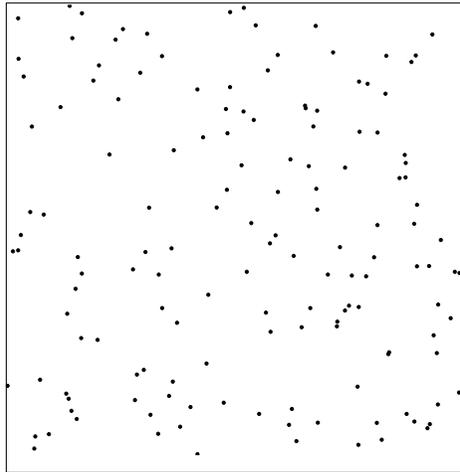
Stationary Poisson process



Simulated realization of a stationary Poisson process

Models

Stationary Poisson process



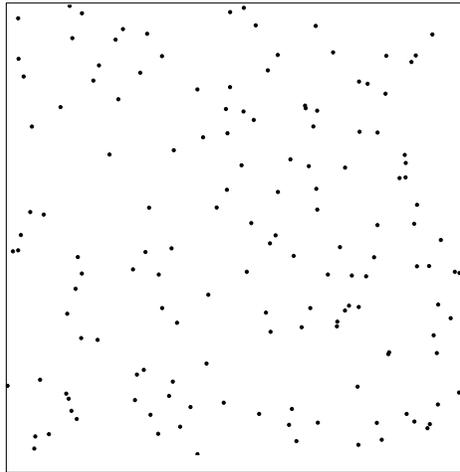
Simulated realization of a stationary Poisson process

convincingly shows

● **Complete** spatial randomness

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Stationary Poisson process



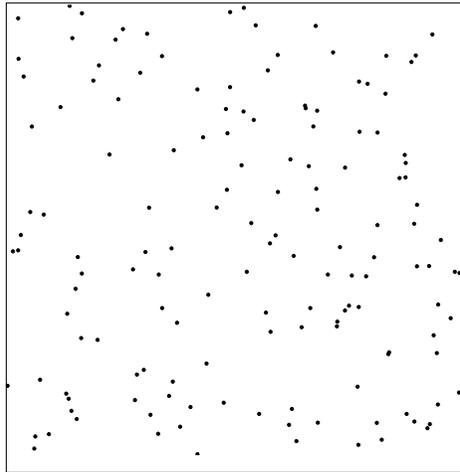
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- **Complete** spatial randomness
- **No spatial trend**

Models

Stationary Poisson process



Simulated realization of a stationary Poisson process

convincingly shows

- **Complete** spatial randomness
- **No spatial trend**
- **No interaction** between the points

Models

General Poisson process

1. Definition of **general** (non-homogeneous) Poisson processes

- **Poisson distribution** of point counts:

$X(B) \sim \text{Poi}(\Lambda(B))$ for any bounded $B \subset \mathbb{R}^2$ and some measure $\Lambda : \mathcal{B}(\mathbb{R}^2) \rightarrow [0, \infty]$

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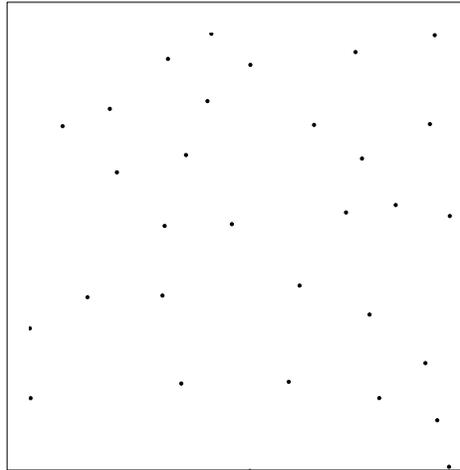
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- **Intensity function** $\lambda(x) \geq 0$ if $\Lambda(B) = \int_B \lambda(x) dx$

Further basic models

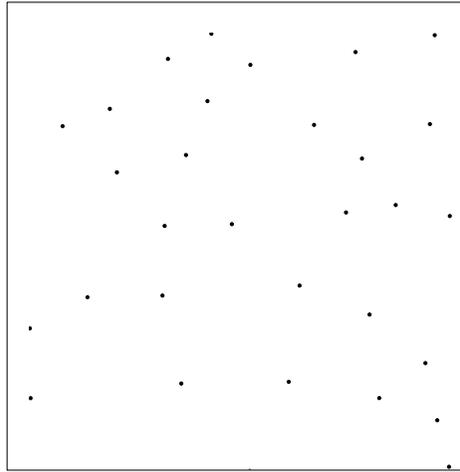
Poisson hardcore process



Realisation of a **Poisson hardcore process**

Further basic models

Poisson hardcore process

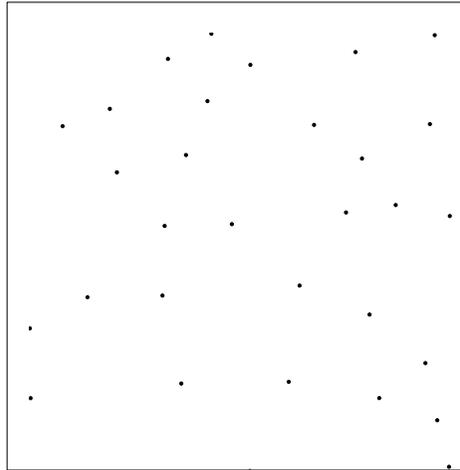


Realisation of a **Poisson hardcore process**

- Constructed from stationary Poisson processes (by **random deletion of points**)

Further basic models

Poisson hardcore process



Realisation of a **Poisson hardcore process**

- Constructed from stationary Poisson processes (by **random deletion of points**)
- Realizations are relatively **regular point patterns** (with smaller spatial variability than in the Poisson case)

Further basic models

Poisson hardcore process

Description of the model

- Start from a stationary Poisson process (with some intensity $\lambda > 0$)

Further basic models

Poisson hardcore process

Description of the model

- Start from a stationary Poisson process (with some intensity $\lambda > 0$)
- Cancel all those points whose distance to their **nearest neighbor** is smaller than some $R > 0$

Further basic models

Poisson hardcore process

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 $\Rightarrow R/2 = \text{hardcore radius}$

Further basic models

Poisson hardcore process

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- Spatial interaction between points (**mutual repulsion**)

Further basic models

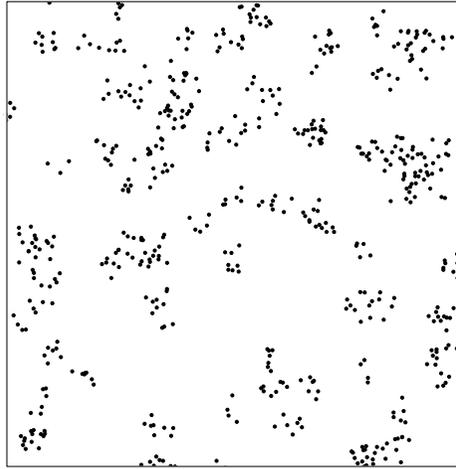
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- Spatial interaction between points (**mutual repulsion**)
- **Two-parametric model** (with parameters λ and R)

Further basic models

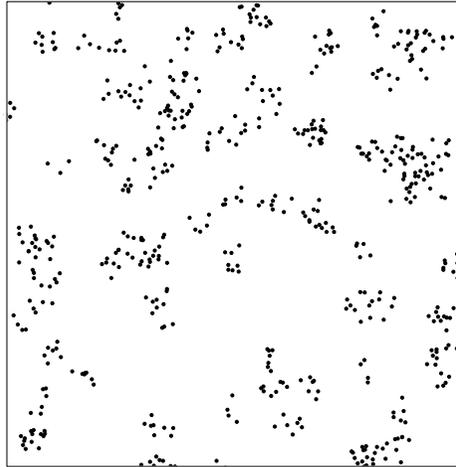
Matern–cluster process



Realization of a **Matern-cluster process**

Further basic models

Matern–cluster process

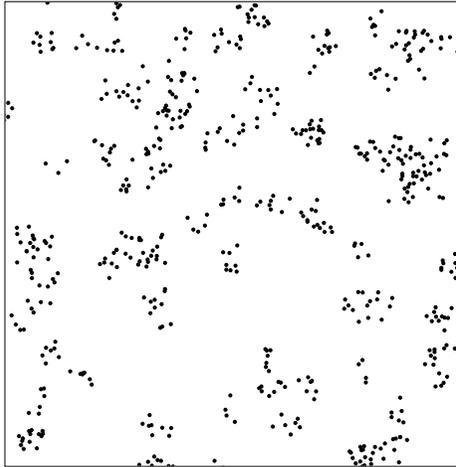


Realization of a **Matern-cluster process**

- Constructed from stationary Poisson processes (of so-called **cluster centers**)

Further basic models

Matern–cluster process



Realization of a **Matern-cluster process**

- Constructed from stationary Poisson processes (of so-called **cluster centers**)
- Realizations are **clustered point patterns** (with higher spatial variability than in the Poisson case)

Further basic models

Matern–cluster process

Description of the model

- **Centers of clusters** form a stationary Poisson process
(with intensity $\lambda_0 > 0$)

Further basic models

Matern–cluster process

Description of the model

- **Centers of clusters** form a stationary Poisson process (with intensity $\lambda_0 > 0$)
- Cluster points are within a **disc of radius** $R > 0$ (around the cluster center)

Further basic models

Matern–cluster process

Description of the model

- **Centers of clusters** form a stationary Poisson process (with intensity $\lambda_0 > 0$)
- Cluster points are within a **disc of radius** $R > 0$ (around the cluster center)
- Inside these discs stationary Poisson processes are realized (with intensity $\lambda_1 > 0$)

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More advanced models

Gibbs point processes

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More advanced models

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- Stationary **Strauss process** $\lambda(u, \mathbf{x}) = \lambda \gamma^{t(u, \mathbf{x})}$, where $t(u, \mathbf{x}) = \#\{n : |u - x_n| < r\}$ is the number of points in $\mathbf{x} = \{x_n\}$ that have a distance from u less than r

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Strauss process

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- If $0 < \gamma < 1$, then **softcore process** (repulsion)

More advanced models

Strauss processes in bounded sets

Probability density w.r.t. stationary Poisson processes
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More advanced models

Strauss processes in bounded sets

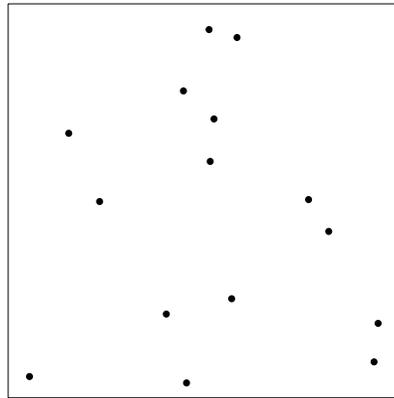
MCMC simulation by **spatial birth-and-death processes**

More advanced models

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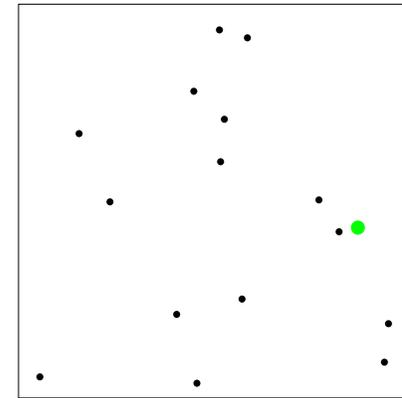
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a)



Initial configuration

b)

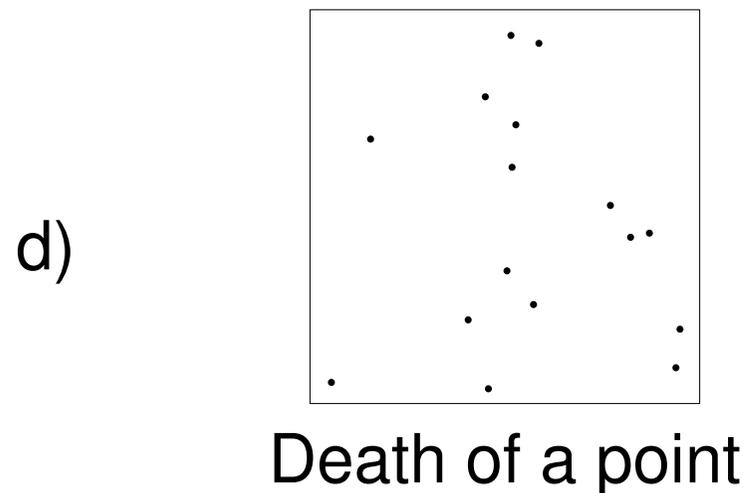
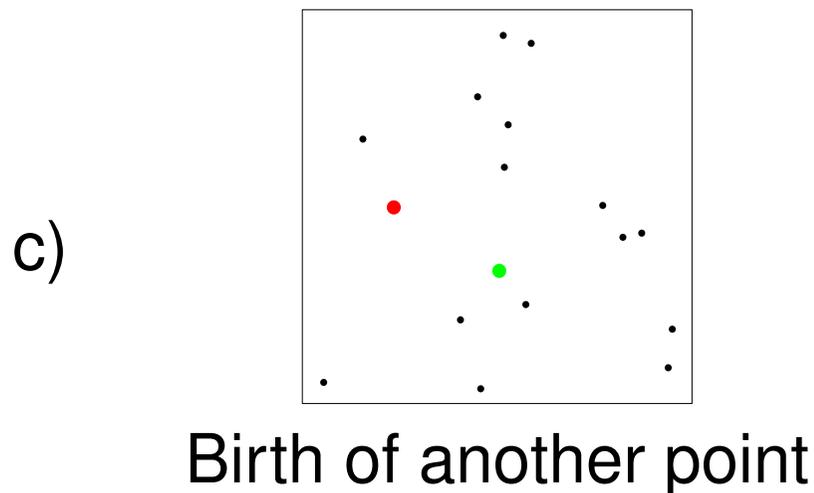
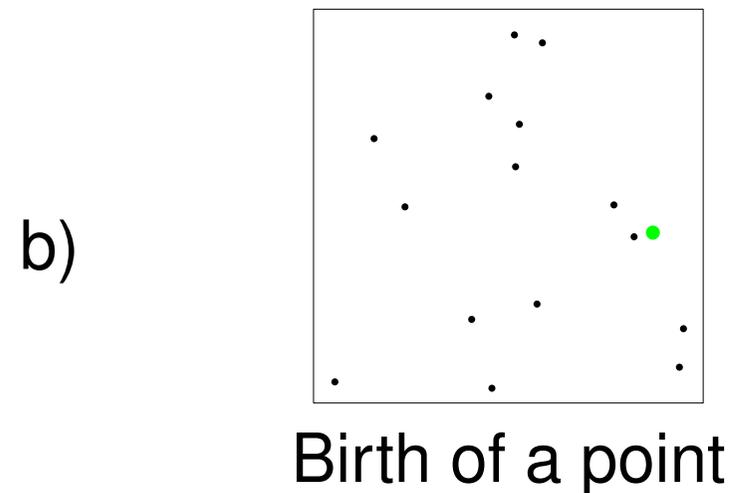
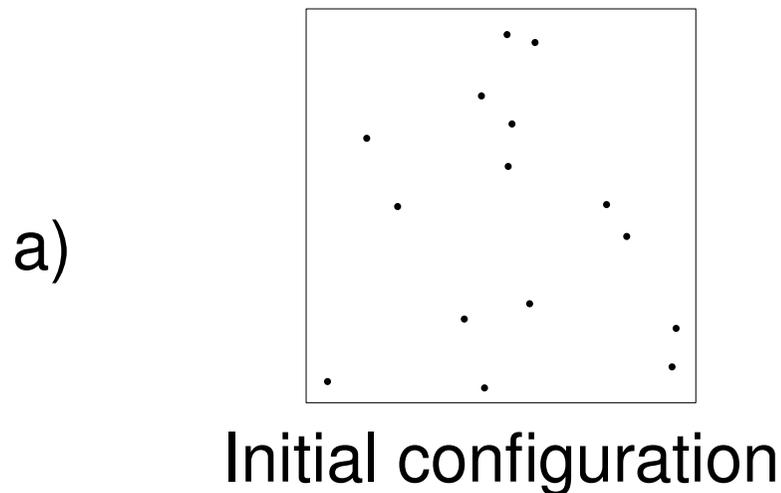


Birth of a point

More advanced models

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More advanced models

Strauss hardcore process

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More advanced models

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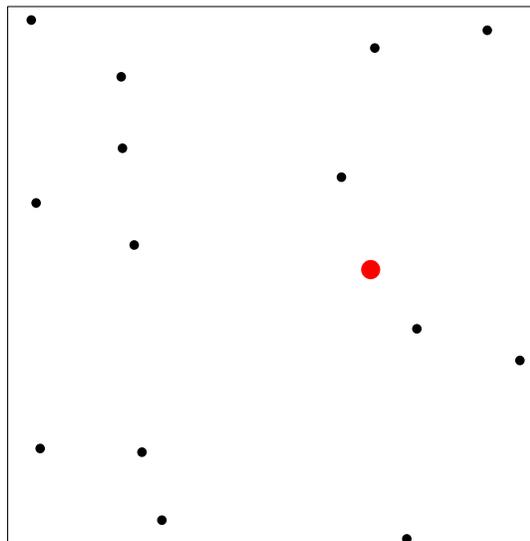
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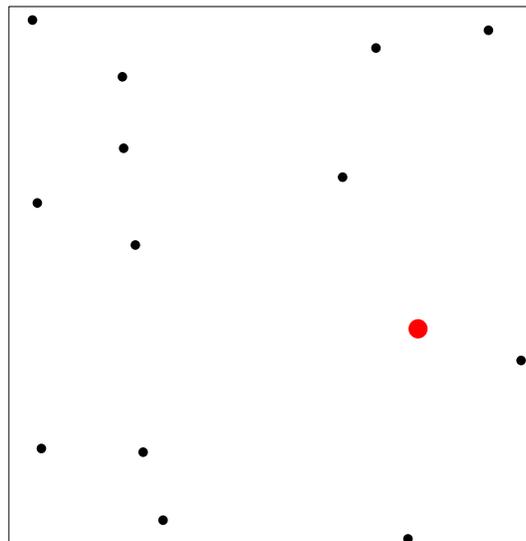
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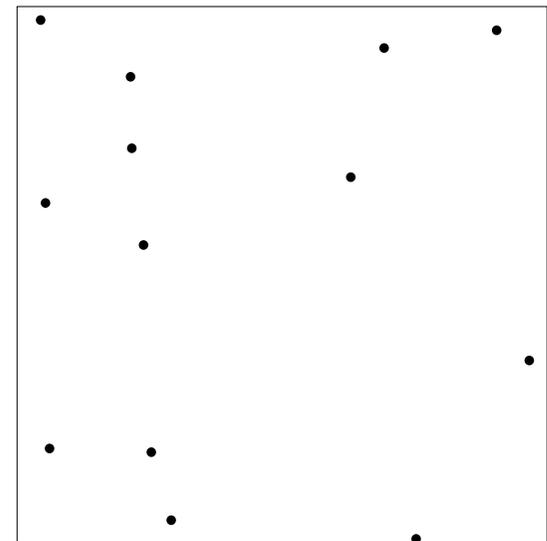
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Initial configuration



Death of a point



Death of another point

Characteristics of point processes

Intensity measure

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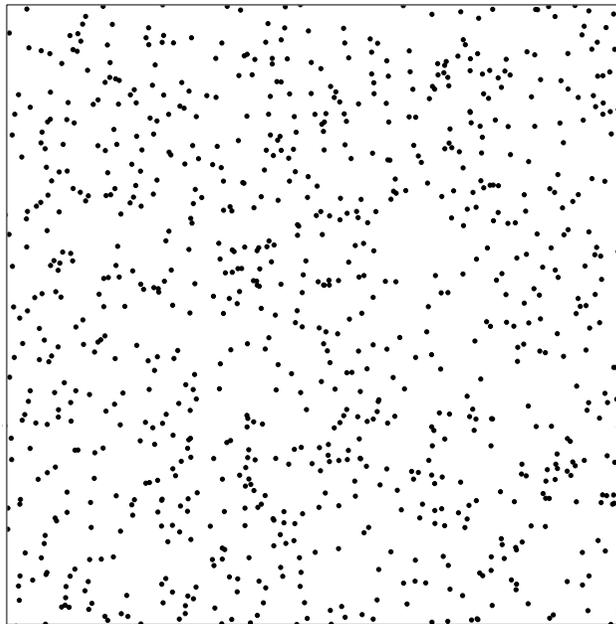
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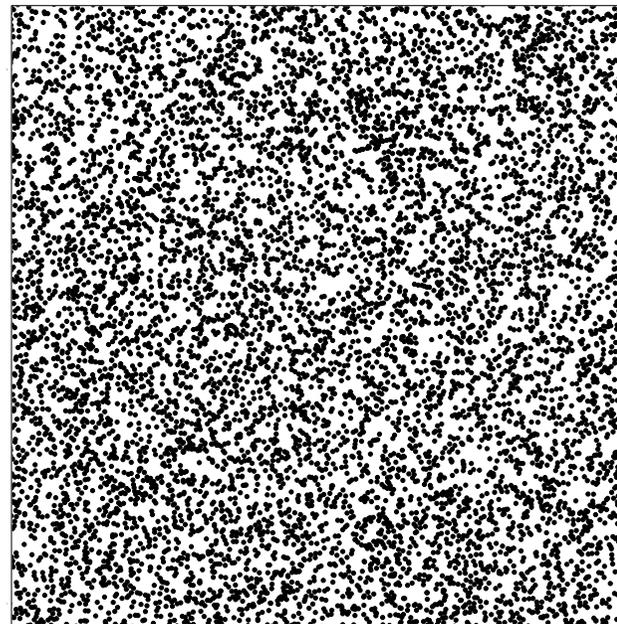
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Factorial moment measure; product density

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Pair correlation function

- For stationary **and** isotropic point processes:

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- Matern-cluster process $g(s) > 1$ for $s \leq 2R$

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$$\rho^{(2)}(u_1, u_2) = \rho^{(2)}(s) \text{ where } s = |u_1 - u_2|$$

In the Poisson case: $\rho^{(2)}(s) = \lambda^2$

- **Pair correlation function:** $g(s) = \rho^{(2)}(s) / \lambda^2$

- **Examples:** Poisson case: $g(s) \equiv 1$

whereas $g(s) > (<)1$ indicates **clustering (repulsion)**

- Matern-cluster process $g(s) > 1$ for $s \leq 2R$

- Hardcore processes $g(s) = 0$ for $s < d_{min}$
where d_{min} = minimal interpoint distance

Characteristics of motion-invariant point processes

Reduced moment measure; Ripley's K-function

- Instead of using $\rho^{(2)}(s)$ or $g(s)$, we can write

$$\alpha^{(2)}(B_1 \times B_2) = \lambda^2 \int_{B_1} \mathcal{K}(B_2 - u) du$$

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Estimation of model characteristics

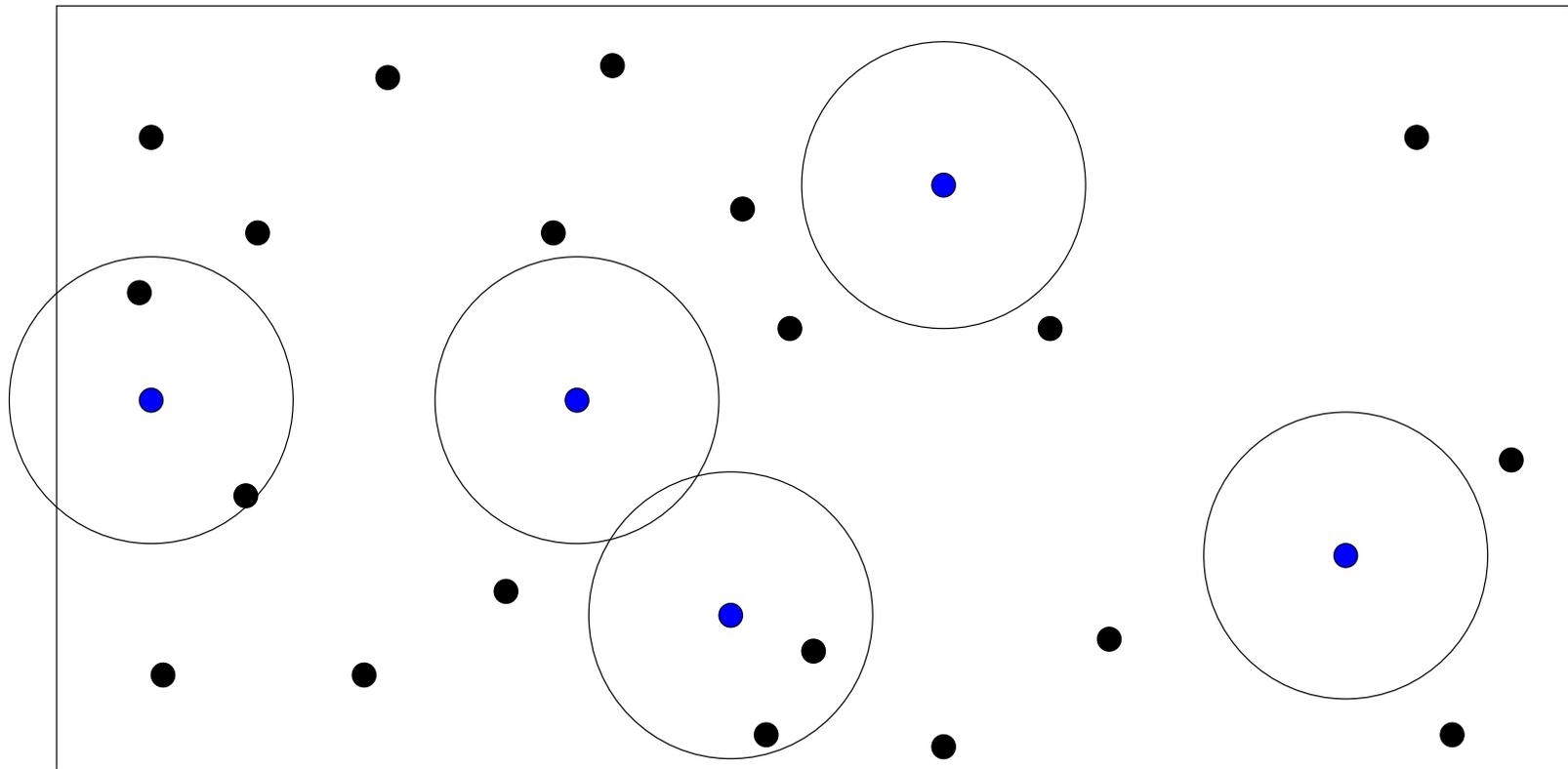
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Edge effects occurring in the estimation of $\lambda K(r)$

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where $d(X_n)$ is the distance from X_n to its nearest neighbor

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Berman-Turner device

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- The **maximum pseudolikelihood estimate** $\hat{\theta}$ of θ is the value which maximizes $\text{PL}(\theta; \mathbf{x})$

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 - Let $z_j = 1$ if u_j is a data point, and $z_j = 0$ if u_j is a dummy point

Maximum pseudolikelihood estimation

Berman-Turner device

• Then

$$\begin{aligned}\log \text{PL}(\theta; \mathbf{x}) &= \sum_{j=1}^m \left(z_j \log \lambda_{\theta}(u_j, \mathbf{x}) - w_j \lambda_{\theta}(u_j, \mathbf{x}) \right) \\ &= \sum_{j=1}^m w_j (y_j \log \lambda_j - \lambda_j)\end{aligned}$$

where $y_j = z_j/w_j$ and $\lambda_j = \lambda_{\theta}(u_j, \mathbf{x})$

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- Thus, standard statistical software for fitting **generalized linear models** can be used to compute $\hat{\theta}$

References

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