Contents

Preface vii

Part I Gaussian Processes

1 Gaussian Fields 7
1.1 Random Fields 7
1.2 Gaussian Variables and Fields 8
1.3 Boundedness and Continuity 11
1.4 Examples 20
1.4.1 Fields on $\mathbb{R}^N$ 20
1.4.2 Differentiability on $\mathbb{R}^N$ 22
1.4.3 The Brownian Family of Processes 24
1.4.4 Generalized Fields 30
1.4.5 Set-Indexed Processes 36
1.4.6 Non-Gaussian Processes 40
1.5 Majorizing Measures 41

2 Gaussian Inequalities 49
2.1 Borell–TIS Inequality 49
2.2 Comparison Inequalities 57

3 Orthogonal Expansions 65
3.1 The General Theory 66
3.2 The Karhunen–Loève Expansion 70

4 Excursion Probabilities 75
4.1 Entropy Bounds 76
4.2 Processes with a Unique Point of Maximal Variance 86
4.3 Examples 89
4.4 Extensions 93

4.5 The Double-Sum Method 95
4.6 Local Maxima and Excursion Probabilities 96

5 Stationary Fields 101
5.1 Basic Stationarity 101
5.2 Stochastic Integration 103
5.3 Moving Averages 105
5.4 Spectral Representations on $\mathbb{R}^N$ 109
5.5 Spectral Moments 112
5.6 Constant Variance 114
5.7 Isotropy 115
5.8 Stationarity over Groups 119

Part II Geometry

6 Integral Geometry 127
6.1 Basic Integral Geometry 127
6.2 Excursion Sets Again 134
6.3 Intrinsic Volumes 141

7 Differential Geometry 149
7.1 Manifolds 149
7.2 Tensor Calculus 154
7.3 Riemannian Manifolds 160
7.4 Integration on Manifolds 166
7.5 Curvature 171
7.6 Intrinsic Volumes for Riemannian Manifolds 175
7.7 A Euclidean Example 176

8 Piecewise Smooth Manifolds 183
8.1 Whitney Stratified Spaces 184
8.2 Locally Convex Spaces 188
8.3 Cone Spaces 190

9 Critical Point Theory 193
9.1 Critical Points 193
9.2 The Normal Morse Index 195
9.2.1 The Index 195
9.2.2 Generalized Tangent Spaces and Tame Manifolds 196
9.2.3 Regular Stratified Manifolds 198
9.2.4 The Index on Intersections of Sets 198
9.3 Morse's Theorem for Stratified Spaces 206
9.3.1 Morse Functions 206
9.3.2 Morse's Theorem 207

9.4 The Euclidean Case 210

10 Volume of Tubes 213
10.1 The Volume-of-Tubes Problem 215
10.2 Volume of Tubes and Gaussian Processes 216
10.3 Local Geometry of Tube(M, ρ) 219
10.3.1 Basic Structure of Tubes 220
10.3.2 Stratifying the Tube 222
10.4 Computing the Volume of a Tube 223
10.4.1 First Steps 223
10.4.2 An Intermediate Computation 224
10.4.3 Subsets of $\mathbb{R}^l$ 225
10.4.4 Subsets of Spheres 230
10.5 Weyl's Tube Formula 231
10.6 Volume of Tubes and Gaussian Processes, Continued 242
10.7 Intrinsic Volumes for Whitney Stratified Spaces 244
10.7.1 Alternative Representation of the Curvature Measures 249
10.8 Breakdown of Weyl's Tube Formula 249
10.9 Generalized Lipschitz–Killing Curvature Measures 250
10.9.1 The Generalized Curvature Measures 251
10.9.2 Surface Measure on the Boundary of a Tube 252
10.9.3 Series Expansions for the Gaussian Measure of Tubes 254

Part III The Geometry of Random Fields

11 Random Fields on Euclidean Spaces 263
11.1 Rice's Formula 263
11.2 An Expectation Metatheorem 266
11.3 Suitable Regularity and Morse Functions 280
11.4 An Alternate Proof of the Metatheorem 283
11.5 Higher Moments 284
11.6 Preliminary Gaussian Computations 286
11.7 The Mean Euler Characteristic 289
11.8 Mean Intrinsic Volumes 298
11.9 On the Importance of Stationarity 299

12 Random Fields on Manifolds 301
12.1 The Metatheorem on Manifolds 301
12.2 Riemannian Structure Induced by Gaussian Fields 305
12.2.1 Connections and Curvatures 306
12.2.2 Some Covariances 308
12.2.3 Gaussian Fields on $\mathbb{R}^N$ 310
12.3 Another Gaussian Computation 312
12.4 The Mean Euler Characteristic 315

12.4.1 Manifolds without Boundary 315
12.4.2 Manifolds with Boundary 317
12.5 Examples 323
12.6 Chern–Gauss–Bonnet Theorem 327

13 Mean Intrinsic Volumes 331
13.1 Crofton's Formula 332
13.2 Mean Intrinsic Volumes: The Isotropic Case 333
13.3 A Gaussian Crofton Formula 334
13.4 Mean Intrinsic Volumes: The General Case 342
13.5 Two Gaussian Lemmas 343

14 Excursion Probabilities for Smooth Fields 349
14.1 On Global Suprema 351
14.1.1 A First Representation 352
14.1.2 The Problem with the First Representation 354
14.1.3 A Second Representation 354
14.1.4 Random Fields 360
14.1.5 Suprema and Euler Characteristics 362
14.2 Some Fine Tuning 365
14.3 Gaussian Fields with Constant Variance 368
14.4 Examples 372
14.4.1 Stationary Processes on $[0, T]$ 372
14.4.2 Isotropic Fields with Monotone Covariance 374
14.4.3 A Geometric Approach 376
14.4.4 The Cosine Field 382

15 Non-Gaussian Geometry 387
15.1 A Plan of Action 389
15.2 A Representation for Mean Intrinsic Volumes 391
15.3 Proof of the Representation 392
15.4 Poincaré's Limit 398
15.5 Kinematic Fundamental Formulas 400
15.5.1 The KFF on $\mathbb{R}^n$ 401
15.5.2 The KFF on $S_\lambda(\mathbb{R}^n)$ 402
15.6 A Model Process on the l-Sphere 402
15.6.1 The Process 403
15.6.2 Mean Curvatures for the Model Process 404
15.7 The Canonical Gaussian Field on the l-Sphere 410
15.7.1 Mean Curvatures for Excursion Sets 411
15.7.2 Implications for More General Fields 415
15.8 Warped Products of Riemannian Manifolds 416
15.8.1 Warped Products 417
15.8.2 A Second Fundamental Form 419
15.9 Non-Gaussian Mean Intrinsic Volumes 421

15.10 Examples 425
15.10.1 The Gaussian Case 426
15.10.2 The χ^2 Case 427
15.10.3 The F Case 430

References 435

Notation Index 443

Subject Index 445