Abstract

Random events in space and time often exhibit a locally dependent structure. When the events are very rare and dependent structure is not too complicated, various studies in the literature have shown that Poisson and compound Poisson processes can provide adequate approximations. However, the accuracy of approximations does not improve or may even deteriorate when the mean number of events increases. In this paper, we investigate an alternative family of approximating point processes and establish Stein’s method for their approximations. We prove two theorems to accommodate respectively the positively and negatively related dependent structures. Three examples are given to illustrate that our approach can circumvent the technical difficulties encountered in compound Poisson process approximation [see Barbour & Måsson (2002)] and our approximation error bound decreases when the mean number of the random events increases, in contrast to increasing bounds for compound Poisson process approximation.

Key words and phrases: Polynomial birth-death point process, Poisson process, compound Poisson process, the Barbour-Brown metric, Stein’s factors.

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1 Introduction

Random events in space and time often exhibit a locally dependent structure. When the events are very rare and the dependent structure is not too complicated, a natural approach
is to declump the events into clusters then approximate the positions of the clusters by a suitable Poisson process and the sizes of the clusters by independent and identically distributed random elements, as well documented in Aldous (1989). Consequently, compound Poisson and marked Poisson processes are often widely accepted as the ‘best approximate models’ for clustered rare events.

The first attempt to estimate the errors of Poisson process approximation seems to go back to Brown (1983) with errors measured in the total variation distance, while the errors in the Lévy-Prohorov distance were not studied until Jacod & Mano (1988) and Nikunen & Valkeila (1991) [see also Xia (1993)]. All these studies are based on the stochastic calculus approach with a filtration, a compensator and coupling techniques as the tools to quantify the distances. Barbour and Brown (1992), clearly inspired by the success of Stein’s method in multivariate Poisson approximation [Barbour (1988)], laid down a general framework for using Stein’s method to estimate the Poisson process approximation errors. Their framework can be well adjusted for errors expressed in terms of Janossy densities, Palm distributions and compensators [see Barbour, Brown & Xia (1998) and Xia (2005)]. In terms of compound Poisson process approximation, there seems no major advance until Arratia, Goldstein & Gordon (1989) who replaced the original point process with a new one carrying the information of locations and cluster sizes separately so that the Stein-Chen method for Poisson approximation can be employed to obtain useful error bounds. There are enormous advantages for this approach if one can successfully declump the point process, but the procedure of declumping is far from obvious in applications. By contrast, Barbour & Måansson (2002) avoided declumping totally by setting a framework of Stein’s method so that the quality of approximation can be studied directly, and the authors summarized that the direct approach ‘has conceptual advantages, but entails technical difficulties’ in p. 1492. One of the main difficulties is that Stein’s factors, like their counterparts for compound Poisson random variable approximation [see Barbour, Chen & Loh (1992), Barbour & Utev (1998) and Barbour & Utev (1999)], are generally too crude to use unless more conditions are imposed such as the compound Poisson process is very close to a Poisson process. An immediate consequence is that the error bounds obtained often deteriorate when the mean of the point process increases, i.e., more information is available. On the other hand, using the improved estimates for Stein’s factors for Poisson process approximation in Xia (2005) [cf Brown, Weinberg & Xia (2000)], Chen & Xia (2004) managed to produce error estimates for Poisson process approximation to short range dependent rare events and the estimates will remain small (but not improve either) when the average number of events increases.

It is well-known that the central limit theorem often exhibits the large sample property, i.e. the larger the sample size, the better the approximation, as evidenced by the Berry–Esseen bound [see Chen and Shao (2004)]. If we are interested in the total counts of rare and weakly dependent events, the Poisson law of small numbers is the cornerstone of the area. However, the Poisson approximation error does not enjoy the large sample property when more rare events are counted [Barbour & Hall (1984)]. The shortcoming is due to the fact that a Poisson distribution has only one parameter to fiddle with while a normal distribution has two parameters. When more parameters are introduced, this property can be recovered [see Presman (1983), Kruopis (1986), Čekanavičius (1997), Barbour & Xia (1999), Brown & Xia (2001), Röllin (2005)]. In fact, Brown & Xia (2001) discovered a large family of distributions that can achieve the same purpose.
The success of compound Poisson process approximation essentially hinges on the fact that the events are very rare. It is tempting to ask whether the approximation theory is still valid when the events are less rare, more heavily dependent and the mean number of events increases? One way to tackle this problem is to keep the approximating process as a Poisson process but weaken the metric for quantifying the difference between point processes [Schuhmacher & Xia (2008)]. The weaker metric will naturally limit its applicability. The second approach is to introduce more parameters into the approximating point process models. To put the idea in practice, Xia & Zhang (2008) introduced a family of point process counterparts of approximating distributions suggested in Brown & Xia (2001), and named them as the polynomial birth-death point processes, or PBDP in short. In particular, Xia & Zhang (2008) bounded the distance between the Bernoulli process with a constant success probability and a suitable PBDP in terms of the Barbour-Brown distance (defined in section 2 below, see also Barbour & Brown (1992)). The assumption of the constant success probability plays the crucial role there because the symmetric structure enables the authors to construct a suitable coupling to directly compare the two distributions. The pilot study shows that, for the Bernoulli process with the same success probability, it is possible to recover the large sample property for PBDP approximation. The purpose of this paper is to demonstrate that the large sample property prevails among a large group of point processes when these PBDP are used as approximating models. To this end, we set up the Stein equation of PBDP approximation and establish its Stein factors so that one can directly estimate the difference between the distribution of a general point process and that of a PBDP.

Our paper is arranged as follows. In section 2, we briefly review the polynomial birth-death point processes introduced in Xia & Zhang (2008), lay down a foundation of Stein’s method for their approximation and conclude the section with estimates of Stein’s factors in terms of the Barbour-Brown metric. To make our paper reader-friendly, we postpone the technical proofs of Stein’s factors to section 5. Section 3 is devoted to point processes with locally dependent structures which are analogous with those in Chen & Shao (2004). We state two theorems for error estimates of PBDP approximations, respectively for positively and negatively related dependence. The proofs of these theorems are rather complicated so we leave them to the last two sections (sections 6 and 7) of the paper. Examples are provided in section 4 to illustrate the key steps of applying the main theorems.

2 Stein’s method for polynomial birth-death point processes

The family of approximating distributions in Brown & Xia (2001) was introduced through the invariant distributions of birth-death processes. For ease of use, they focused on the birth and death rates as the polynomial functions of the states of the process, and consequently called the invariant distribution as polynomial birth-death distribution. More precisely, let

\[ \alpha_k = a + bk; \quad \forall \ k \geq 0; \quad \beta_k = k + \beta k(k - 1), \quad \forall \ k \geq 0, \]  

(2.1)

where \( a > 0, 0 \leq b < 1, \beta \geq 0 \). A birth-death process with birth rates \( \{\alpha_k\} \) and death rates \( \{\beta_k\} \) must be ergodic. As in Brown & Xia (2001), we let \( Z_n(\cdot) := \{Z_n(t) : t \geq 0\} \) be such a
process with initial value \(n\) and use \(\pi_{a,b;\beta}\) or simply \(\pi\) when there is no confusion to stand for the invariant distribution.

Let \(\Gamma\) be a compact metric space with metric \(d_0\) bounded by 1 and Borel \(\sigma\)-algebra \(\mathcal{B}(\Gamma)\) generated by \(d_0\). Set \(U, U_1, U_2, \ldots\) as independent and identically distributed \(\Gamma\)-valued random elements with distribution \(\mu\). In this paper, the expression \(\sum_{i=1}^{X} \delta_{U_i}\) always implies that the nonnegative integer random variable \(X\) is independent of \(\{U_i : i \geq 1\}\). We call \(Z\) a polynomial birth-death point process [see Xia & Zhang (2008)] if it can be expressed as

\[
Z = \sum_{i=1}^{Z} \delta_{U_i}
\]

for \(Z \sim \pi_{a,b;\beta}\), and denote \(\mathcal{L}(Z)\) by \(\pi_{a,b;\beta;\mu}\) or simply \(\pi\) when there is no confusion. We now give a few examples to illustrate that the definition is a natural extension of the polynomial birth-death distribution.

**Example 1** Suppose \(Z\) follows Binomial\((n, p)\), then \(Z\) reduces to a binomial process.

**Example 2** If \(Z\) is a Poisson random variable with mean \(a\), then \(Z\) becomes a Poisson process on \(\Gamma\) with mean measure \(a\mu\).

**Example 3** When \(Z\) has a negative binomial distribution, we call \(Z\) a negative binomial process.

**Remark 2.1** There are two possible ways to define a negative binomial process. The one we defined here does not have the property of independent increments while if we define it as a compound Poisson process with clusters following a logarithmic distribution, then it does have the property of independent increments. Nevertheless, the two distributions converge when the intensity of the Poisson component becomes large [see Remark 4.7 below].

Now we construct a Markov process with invariant distribution \(\pi = \pi_{a,b;\beta;\mu}\). Allowing repeats of points, each finite integer-valued measure on \(\Gamma\) can be written as \(\xi = \sum_{i=1}^{n} \delta_{x_i}\). Since the points \(x_1, \ldots, x_n\) are not necessarily distinct, we introduce the notation \(\{x_1, \ldots, x_n\}\) to stand for the collection of the \(n\) points. In this paper, we do not distinguish \(\sum_{i=1}^{n} \delta_{x_i}\) with the collection \(\{x_1, \ldots, x_n\}\), or a configuration with \(n\) particles respectively located at \(x_1, \ldots, x_n\). For example, when we say a site/point \(x\) or a particle at \(x\) in \(\xi\), it means that \(\xi(\{x\}) \geq 1\).

For each measure \(\xi\) on \(\Gamma\), we denote its total mass by \(|\xi|\). Let \(\mathcal{H}\) be the class of all possible finite integer-valued measures (also known as the configurations of point processes) on \(\Gamma\) and let \(\mathcal{B}(\mathcal{H})\) be the smallest \(\sigma\)-algebra in \(\mathcal{H}\) making the mappings \(\xi \mapsto \xi(C)\) measurable for all relatively compact Borel sets \(C \subset \Gamma\). For each suitable measurable function \(h\) on \(\mathcal{H}\), we define

\[
\mathcal{A} h(\xi) := (a + b|\xi|) \int_{\Gamma} (h(\xi + \delta_x) - h(\xi)) \mu(dx) \\
+ (1 + \beta(|\xi| - 1)) \int_{\Gamma} (h(\xi - \delta_x) - h(\xi)) \xi(dx)
\]

\[
= (a + b|\xi|) (\mathbb{E} h(\xi + \delta_V) - h(\xi)) \\
+ (1 + \beta(|\xi| - 1)) (\mathbb{E} h(\xi - \delta_V(\xi)) - h(\xi)), \tag{2.2}
\]
where, for \( \xi = \sum_{i=1}^{n} \delta_{x_i} \), \( V(\xi) \) is a uniformly distributed random element on the collection \( \{x_1, \cdots, x_n\} \). In other words, \( V(\xi) \) is equally likely to be one of \( x_1, \ldots, x_n \). A particle system \( Z_\xi(t) := \{Z_\xi(t) : t \geq 0\} \) with the generator \( \mathcal{A} \) evolves as follows:

- with rate \( a \) a new particle immigrates to \( \Gamma \) and settles at a site according to \( \mu \);
- with rate \( b \) an existing particle gives a birth, and the new born particle is also located at a site chosen according to \( \mu \);
- with rate 1, an existing particle suicides;
- with rate \( \beta \), an existing particle kills another existing particle.

We call such a Markov process as a birth-death system. It’s not difficult to check that the birth-death system has the unique invariant distribution \( \pi_{a,b,\beta,\mu} \). Noting that for any \( \xi \in \mathcal{H} \), \( \{Z_\xi(t) : t \geq 0\} \) is a birth-death process with rates (2.1), we have \( \mathcal{L}(\{Z_\xi(\cdot)\}) = \mathcal{L}(Z_\xi(\cdot)) \).

Therefore, \( \mathcal{L}(Z_\xi(t)) = \mathcal{L}\left( \sum_{i=1}^{Z_\xi(t)} \delta_{U_i} \right) \) if \( L\xi = \mathcal{L}\left( \sum_{i=1}^{n} \delta_{U_i} \right) \). In particular, we have \( \mathcal{L}(Z_\emptyset(t)) = \mathcal{L}\left( \sum_{i=1}^{Z_\emptyset(t)} \delta_{U_i} \right) \).

Bearing in mind the Stein equation suggested by Barbour & Brown (1992), the natural choice of the Stein equation for the generator \( \mathcal{A} \) is

\[
\mathcal{A} h(\xi) = f(\xi) - \pi(f)
\]

for suitable functions \( f \) on \( \mathcal{H} \), where \( \pi(f) := \int f(\xi) \pi(d\xi) \). We now consider the question of the existence of an \( h \) that solves the equation (2.3).

**Proposition 2.2** For any bounded function \( f \) on \( \mathcal{H} \),

\[
h_f(\xi) := -\int_0^\infty (\mathbb{E} f(Z_\xi(t)) - \pi(f)) dt
\]

is well defined, and is a solution of (2.3).

**Proof.** Let \( \{U_i\} \) be independent \( \mu \)-distributed random elements which are independent of \( \{Z_\xi(t) : t \geq 0\} \). Pair \( \{U_i, 1 \leq i \leq \|\xi\|\} \) with the points in \( \xi \), define \( \xi' = \sum_{i=1}^{\|\xi\|} \delta_{U_i} \), and construct \( \{Z_{\xi'}(t) : t \geq 0\} \) from \( \{Z_\xi(t) : t \geq 0\} \) by replacing the points in \( \xi \) with the paired counterparts in \( \xi' \). Let \( \tau \) be the last death time of all the points in \( \xi \). We have

\[
\int_0^\infty |\mathbb{E} f(Z_\xi(t)) - \mathbb{E} f(Z_{\xi'}(t))| dt \leq \int_0^\infty \mathbb{E}(2\|f\|1_{\tau > t}) dt = 2\|f\|\mathbb{E}\tau < \infty,
\]

since \( \tau \) is stochastically smaller than the maximum of \( \|\xi\| \) independent and identically distributed \( \exp(1) \) random variables.

Next, define \( \tilde{f}(n) = \mathbb{E} f(\sum_{i=1}^n \delta_{U_i}) \) for all \( n \geq 0 \), then

\[
\int_0^\infty |\mathbb{E} f(Z_{\xi'}(t)) - \pi(f)| dt \leq \int_0^\infty |\mathbb{E}\tilde{f}(Z_{\xi}(t)) - \pi(\tilde{f})| dt < \infty
\]
due to the positive recurrence of the Markov chain \( \{Z_{\xi}(t), \ t \geq 0\} \). Hence,

\[
\int_0^\infty |\mathbb{E}f(Z_{\xi}(t)) - \pi(f)|dt \\
\leq \int_0^\infty |\mathbb{E}f(Z_{\xi}(t)) - \mathbb{E}f(Z_{\xi'})|dt + \int_0^\infty |\mathbb{E}f(Z_{\xi'}(t)) - \pi(f)|dt < \infty,
\]

which implies that \( h_f \) is well-defined.

To establish (2.3), let \( \mathbf{\tau}_\xi = \inf\{t : Z_{\xi}(t) \neq \xi\} \), which has an exponential distribution with parameter \( \alpha_{|\xi|} + \beta_{|\xi|} \). Then

\[
h_f(\xi) = - \int_0^\infty (\mathbb{E}f(Z_{\xi}(t)) - \pi(f))dt \\
= -(f(\xi) - \pi(f))\mathbb{E}\mathbf{\tau}_\xi - \mathbb{E}\int_{\mathbf{\tau}_\xi} (\mathbb{E}f(Z_{\xi}(t)) - \pi(f))dt \\
= - \frac{f(\xi) - \pi(f)}{\alpha_{|\xi|} + \beta_{|\xi|}} + \mathbb{E}h(Z_{\xi}(\mathbf{\tau}_\xi)) \\
= - \frac{f(\xi) - \pi(f)}{\alpha_{|\xi|} + \beta_{|\xi|}} + \frac{\alpha_{|\xi|} \int_{\mathbf{\tau}_\xi} h(\xi + \delta_x)\mu(dx) + (1 + \beta(|\xi| - 1)) \int_{\mathbf{\tau}_\xi} h(\xi - \delta_x)\xi(dx)}{\alpha_{|\xi|} + \beta_{|\xi|}},
\]

and (2.3) follows by rearranging the above equation. \( \square \)

The metric used for quantifying the differences of two point processes is defined as follows [see Barbour & Brown (1992)]. Let \( \mathscr{H} \) be the class of \( d_0 \)-Lipschitz functions \( u \) on \( \Gamma \) such that \(|u(x) - u(y)| \leq d_0(x, y)\) for all \( x, y \in \Gamma \). For any two measures \( \rho_1 \) and \( \rho_2 \) on \( \Gamma \), define

\[
d_1(\rho_1, \rho_2) = \begin{cases} 
0, & \text{if } |\rho_1| = |\rho_2| = 0, \\
\frac{1}{|\rho_1|} \sup_{u \in \mathscr{H}} \left| \int_{\Gamma} u\rho_1 - \int_{\Gamma} u\rho_2 \right|, & \text{if } |\rho_1| = |\rho_2| \neq 0, \\
1, & \text{if } |\rho_1| \neq |\rho_2|.
\end{cases}
\]

For any configurations \( \xi = \sum_{i=1}^n \delta_{x_i} \) and \( \eta = \sum_{i=1}^n \delta_{y_i} \in \mathscr{H} \) with \( n \geq 1 \), \( d_1(\xi, \eta) \) can be represented as

\[
d_1(\xi, \eta) = \min_{\sigma} \frac{1}{n} \sum_{i=1}^n d_0(x_i, y_{\sigma(i)}),
\]

where the minimum is taken over all permutations \( \sigma \) of \( (1, \ldots, n) \). The Barbour-Brown metric \( d_2 \) between point process distributions is defined as

\[
d_2(P, Q) := \sup_{f} |P(f) - Q(f)| = \inf_{\xi \sim P, \eta \sim Q} \mathbb{E}d_1(\xi, \eta),
\]

where the supremum is taken over all functions in

\[
\mathcal{F} := \{ f : |f(\xi) - f(\eta)| \leq d_1(\xi, \eta), \ \forall \ \xi, \eta \in \mathscr{H} \},
\]

and the last equation is due to the duality theorem [see Rachev (1991), p. 168]. The metric \( d_2 \) is a particular kind of the well-known family of Wasserstein metrics. It is worthwhile to point out that, since \( d_1 \leq 1 \), all functions in \( \mathcal{F} \) are bounded and Proposition 2.2 ensures the existence of solutions of Stein’s equation 2.3 for these functions. Historically, the Wasserstein
metrics were motivated by the classical Monge-Transportation problem. In our context, we will handle the ‘transportation problem’ in two steps, i.e. to form ‘sandpiles’ by assembling local points to designated centers and then transport the ‘sandpiles’ of the point process being approximated to the corresponding ‘sandpiles’ of the PBDP.

The following Lemma is often useful for comparing two different approximating polynomial birth-death point processes.

**Lemma 2.3** We have

\[ d_2(\pi_{a_1,b_1;\beta_1;\mu_1}, \pi_{a_2,b_2;\beta_2;\mu_2}) \leq d_{tv}(\pi_{a_1,b_1;\beta_1}, \pi_{a_2,b_2;\beta_2}) + d_1(\mu_1, \mu_2), \]

where for two probability measures \( Q_1 \) and \( Q_2 \) on \( \mathbb{Z}_+ := \{0, 1, 2, \ldots\} \),

\[ d_{tv}(Q_1, Q_2) := \sup_{A \subseteq \mathbb{Z}_+} |Q_1(A) - Q_2(A)|. \]

**Proof.** Using the Kantorovich-Rubinstein duality theorem [Rachev (1991), Theorem 8.1.1, p. 168], we can couple together \( Z_1 \sim \pi_{a_1,b_1;\beta_1}, \ Z_2 \sim \pi_{a_2,b_2;\beta_2}, \) and two sequences of \( \Gamma \)-valued random elements \( \tau_{1i} \sim \mu_1 \) and \( \tau_{2i} \sim \mu_2, \ i \geq 1 \), such that

\[ d_{tv}(\pi_{a_1,b_1;\beta_1}, \pi_{a_2,b_2;\beta_2}) = \mathbb{P}(Z_1 \neq Z_2), \]

\[ \mathbb{E}d_0(\tau_{1i}, \tau_{2i}) = d_1(\mu_1, \mu_2) \] for all \( i \geq 1 \), and \( \{(\tau_{1i}, \tau_{2i}), \ i \geq 1\} \) are independent and independent of \((Z_1, Z_2)\). Then

\[
\begin{align*}
\quad d_2(\pi_{a_1,b_1;\beta_1;\mu_1}, \pi_{a_2,b_2;\beta_2;\mu_2}) & \leq \mathbb{E}d_1 \left( \sum_{i=1}^{Z_1} \delta_{\tau_{1i}} \sum_{i=1}^{Z_2} \delta_{\tau_{2i}} \right) \\
& \leq \mathbb{P}(Z_1 \neq Z_2) + \mathbb{E} \left\{ d_1 \left( \sum_{i=1}^{Z_1} \delta_{\tau_{1i}} \sum_{i=1}^{Z_2} \delta_{\tau_{2i}} \right) \mid Z_1 = Z_2 \right\} \mathbb{P}(Z_1 = Z_2) \\
& \leq d_{tv}(\pi_{a_1,b_1;\beta_1}, \pi_{a_2,b_2;\beta_2}) + \mathbb{E} \left\{ \frac{1}{Z_1} \sum_{i=1}^{Z_1} d_0(\tau_{1i}, \tau_{2i}) \mid Z_1 = Z_2 \right\} \mathbb{P}(Z_1 = Z_2) \\
& \leq d_{tv}(\pi_{a_1,b_1;\beta_1}, \pi_{a_2,b_2;\beta_2}) + d_1(\mu_1, \mu_2),
\end{align*}
\]

completing the proof. \( \square \)

In applications of Stein’s equation, one will encounter the following quantities:

\[ C_n := \sup\{|h_f(\xi + \delta_x) - h_f(\xi + \delta_y)| : f \in \mathcal{F}, \xi \in \mathcal{H}, |\xi| = n\}, \quad (2.4) \]

with \( C_{-1} := 0, \)

\[ \Delta h(\xi; x, y) := h(\xi + \delta_x + \delta_y) - h(\xi + \delta_x) - h(\xi + \delta_y) + h(\xi), \ \xi \in \mathcal{H}, \ x, y \in \Gamma, \]

and

\[ \Delta h(\xi) := \sup\{ |\Delta h(\xi; x, y)| : x, y \in \Gamma \}. \]

The following estimates, often known as Stein’s factors, are usually needed in applying Stein’s method. If fact, the success of Stein’s method is centered around the quality of these estimates.
Theorem 2.4  (i) For \( n \geq 0 \),
\[
C_n \leq \min \left\{ 1, \frac{1}{2(n+1)} + \frac{1}{a} (a \land b)(n+1) \right\}.
\]  
(2.5)

(ii) For any \( f \in \mathcal{F}, \xi \in \mathcal{H} \),
\[
\Delta_2 h_f(\xi) \leq \frac{2}{|\xi| + 1} + \frac{5}{a}.
\]  
(2.6)

Remark 2.5 The estimates in Theorem 2.4 are of the correct order. In fact, if we take \( \beta = b = 0 \), the PBDP becomes a Poisson process and the estimates for the Poisson process are known to be of the correct order [see Xia (2005)].

3 Locally dependent point processes

A point process \( \Xi \) on \( \Gamma \) is defined as a measurable mapping of some fixed probability space into \( (\mathcal{H}, \mathcal{B}(\mathcal{H})) \) and \( \lambda(dx) = \mathbb{E}\Xi(dx) \) is said to be the intensity or mean measure of \( \Xi \) [Kallenberg (1983), pp. 13-14]. A point process is said to be simple if it has at most one point at each location. For a point process \( \Xi \) on \( \Gamma \) with finite mean measure \( \lambda \), the family of point processes \( \{\Xi_x : x \in \Gamma\} \) are said to be reduced Palm processes associated with \( \Xi \) (at \( x \in \Gamma \)) if for any measurable function \( f : \Gamma \times \mathcal{H} \to \mathbb{R} := [0, \infty) \),
\[
\mathbb{E}\left( \int_{\Gamma} f(x, \Xi - \delta_x) \Xi(dx) \right) = \int_{\Gamma} \mathbb{E}f(x, \Xi_x) \lambda(dx),
\]  
(3.1)

[Kallenberg (1983), Chapter 10]. Intuitively, the reduced Palm distribution \( \mathcal{L}\Xi_x \) is defined through the Radon-Nikodym derivative as follows:
\[
\mathbb{P}(\Xi_x \in B) = \frac{\mathbb{E}[\Xi(dx)\mathbb{1}_{\{\Xi - \delta_x \in B\}}]}{\mathbb{E}\Xi(dx)}, \text{ for all } B \in \mathcal{B}(\mathcal{H}).
\]

When \( \Xi \) is a simple point process, it can be interpreted as the distribution of \( \Xi \) save one point at \( x \) conditional on there is one point at \( x \).

In this paper, we also need the second order reduced Palm processes \( \Xi_{xy} \) of the point process \( \Xi \) at \( x, y \in \Gamma \) defined as the processes satisfying
\[
\mathbb{E}\left( \iint_{\Gamma^2} f(x, y; \Xi - \delta_x - \delta_y) \Xi(dx)(\Xi - \delta_x)(dy) \right) = \iint_{\Gamma^2} \mathbb{E}f(x, y; \Xi_{xy}) \lambda[2](dx, dy)
\]  
(3.2)

for any measurable function \( f : \Gamma^2 \times \mathcal{H} \to \mathbb{R}_+ \), where \( \lambda[2](dx, dy) = \mathbb{E}\Xi(dx)(\Xi - \delta_x)(dy) \) is called the second order factorial moment measure of \( \Xi \) [Kallenberg (1983), §12.3]. The second order reduced Palm distribution \( \mathcal{L}\Xi_{xy} \) can also be viewed as the Radon-Nikodym derivative
\[
\mathbb{P}(\Xi_{xy} \in B) = \frac{\mathbb{E}[\Xi(dx)(\Xi - \delta_x)(dy)\mathbb{1}_{\{\Xi - \delta_x - \delta_y \in B\}}]}{\mathbb{E}\Xi(dx)(\Xi - \delta_x)(dy)}, \text{ for all } B \in \mathcal{B}(\mathcal{H}).
\]
For $\xi \in \mathcal{H}$ and a Borel set $B \subset \Gamma$, we denote $\xi|_B$ as the restriction of $\xi$ to $B$, i.e. $\xi|_B(C) = \xi(B \cap C)$ for all Borel sets $C \subset \Gamma$. We call $\{A_x : x \in \Gamma\}$ a type-I neighbourhood if $x \in A_x \in \mathcal{B}(\Gamma)$ for all $x \in \Gamma$ and the mapping 
\[ \Gamma \times \mathcal{H} \to \Gamma \times \mathcal{H} : (x, \xi) \mapsto (x, \xi|_{A_x}) \]
is product measurable [see Chen & Xia (2004), pp. 2547–2548 for further discussions]. We say that $\{A_{xy} : x, y \in \Gamma\}$ is a type-II neighbourhood if $\{x, y\} \subset A_{xy} \in \mathcal{B}(\Gamma)$ for all $x, y \in \Gamma$ and the mapping 
\[ \Gamma^2 \times \mathcal{H} \to \Gamma^2 \times \mathcal{H} : ((x, y), \xi) \mapsto ((x, y), \xi|_{A_{xy}}) \]
is product measurable. We now define the locally dependent structures studied in this paper.

**Definition 3.1** A point process $\Xi$ is said to satisfy the type-I local dependence if there exist two type-I neighbourhoods $\{A_x : x \in \Gamma\}$ and $\{B_x : x \in \Gamma\}$ such that $A_x \subset B_x$, $\mathcal{L}(\Xi|_{A_x}) = \mathcal{L}(\Xi|_{A_x})$, $\Xi|_{B_x}$ is independent of $\Xi|_{A_x}$, and $\Xi|_{B_x}$ is independent of $\Xi|_{A_x}$ for all $x \in \Gamma$. A point process $\Xi$ is said to satisfy the type-II local dependence if there exist two type-II neighbourhoods $\{A_{xy} : x, y \in \Gamma\}$ and $\{B_{xy} : x, y \in \Gamma\}$ such that $A_{xy} \subset B_{xy}$, $\mathcal{L}(\Xi|_{A_{xy}}) = \mathcal{L}(\Xi|_{A_{xy}})$, $\Xi|_{B_{xy}}$ is independent of $\Xi|_{A_{xy}}$, and $\Xi|_{B_{xy}}$ is independent of $\Xi|_{A_{xy}}$ for all $x, y \in \Gamma$.

The locally dependent structures introduced here are parallel to, but a little stronger than, those in Chen & Shao (2004). The condition $\mathcal{L}(\Xi|_{A_x}) = \mathcal{L}(\Xi|_{A_x})$ can be loosely interpreted as $\Xi(dx)$ is independent of $\Xi|_{A_x}$. One may easily establish sufficient conditions for the locally dependent structures by imposing conditions on neighbourhoods containing balls [see the descriptive definitions in Barbour & Xia (2006)].

To state the error estimates of the PBDP approximation to locally dependent point processes, we need to introduce the following notations. Let $\mathcal{G} = \{G_1, \ldots, G_k\} \subset \mathcal{B}(\Gamma)$ be a partition of $\Gamma$, and we choose $t_i \in \Gamma$ such that $\sup_{s \in G_i} d_0(s, t_i)$ is as small as possible, $i = 1, \ldots, k$. Note that $t_i$, regarded as the ‘designated center’ of the set $G_i$, is not necessarily in $G_i$. We define $\mathcal{M}_G \circ \eta := \sum_{i=1}^{k} \eta(G_i) \delta_{t_i}$ for $\eta \in \mathcal{H}$. The mapping is to ‘assemble’ all the points of the configuration $\eta$ in each $G_i$ to its center $t_i$. If we set $d_0(\mathcal{G})$ as 
\[ d_0(\mathcal{G}) = \max_{1 \leq i \leq k} \sup_{s \in G_i} d_0(s, t_i), \]
then it is easy to check that 
\[ d_1(\eta, \mathcal{M}_G \circ \eta) \leq d_0(\mathcal{G}). \tag{3.3} \]

Let $u$ be a positive constant to be chosen in applications, and we take $u = 2$ for our examples in Section 4. Let $\mathcal{F}_{TV}$ be the set of indicator functions of all sets in $\mathcal{B}(\mathcal{H})$. For a point process $\Xi$, we define 
\[ r_x(\Xi) := 4\mathbb{P}\left(\Xi(B^c_x) + 1 \leq \frac{a}{u}\right) + 1 \leq 4u + 10 \max_{1 \leq j \leq k} \sup_{f \in \mathcal{F}_{TV}} \mathbb{E}\left[ f(\mathcal{M}_G \circ (\Xi|_{B^c_x})) - f(\mathcal{M}_G \circ (\Xi|_{B^c_x}) + \delta_{t_j}) | \Xi|_{B^c_x}\right]. \]
Similarly, \( \tilde{r}_x(\Xi) \) is defined by replacing all the conditional expectations/probability in the definition of \( r_x(\Xi) \) with expectations/probability. It is worthwhile to point out that the type-I local dependence implies \( \tilde{r}_x(\Xi) = \bar{r}_x(\Xi_x) \). Let

\[
\begin{align*}
\epsilon_{1,x}(\Xi) &= r_x(\Xi)\Xi(A_x)\Xi(B_x \setminus A_x) + \bar{r}_x(\Xi)\Xi(\Xi(A_x) + 1)\Xi(A_x)/2 + \Xi(A_x)\mathbb{E}[r_x(\Xi)\Xi(B_x)], \\
\epsilon_{1,x}(\Xi_x) &= r_x(\Xi_x)\Xi_x(A_x)\Xi_x(B_x \setminus A_x) + \bar{r}_x(\Xi_x)\Xi_x(\Xi_x(A_x) + 1)\Xi_x(A_x)/2 + \Xi_x(A_x)\mathbb{E}[r_x(\Xi_x)\Xi_x(B_x)], \\
\epsilon_{2,x}(\Xi) &= r_x(\Xi)\Xi(B_x \setminus A_x) + \bar{r}_x(\Xi) + \mathbb{E}[r_x(\Xi)\Xi(B_x)], \\
\epsilon_{2,x}(\Xi_x) &= r_x(\Xi_x)\Xi_x(B_x \setminus A_x) + \bar{r}_x(\Xi_x) + \mathbb{E}[r_x(\Xi_x)\Xi_x(B_x)].
\end{align*}
\]

In terms of the type-II local dependence, we define \( r_{x,y} \) and \( \tilde{r}_{x,y} \) in the same way as \( r_x \) and \( \tilde{r}_x \) respectively, but with \( B_x \) replaced by \( B_{xy} \). We then set

\[
\begin{align*}
\epsilon_{1,x,y}(\Xi) &= r_{x,y}(\Xi)\Xi(A_{xy})\Xi(B_{xy} \setminus A_{xy}) + \bar{r}_{x,y}(\Xi)(\Xi(A_{xy}) + 1)\Xi(A_{xy})/2 \\
&\quad + \Xi(A_{xy})\mathbb{E}[r_{x,y}(\Xi)\Xi(B_{xy})], \\
\epsilon_{1,x,y}(\Xi_{xy}) &= r_{x,y}(\Xi_{xy})\Xi_{xy}(A_{xy})\Xi_{xy}(B_{xy} \setminus A_{xy}) + \bar{r}_{x,y}(\Xi_{xy})(\Xi_{xy}(A_{xy}) + 1)\Xi_{xy}(A_{xy})/2 \\
&\quad + \Xi_{xy}(A_{xy})\mathbb{E}[r_{x,y}(\Xi_{xy})\Xi_{xy}(B_{xy})], \\
\epsilon_{2,x,y}(\Xi) &= r_{x,y}(\Xi)\Xi(B_{xy}) + \bar{r}_{x,y}(\Xi) + \mathbb{E}[r_{x,y}(\Xi)\Xi(B_{xy})], \\
\epsilon_{2,x,y}(\Xi_{xy}) &= r_{x,y}(\Xi_{xy})\Xi_{xy}(B_{xy}) + \bar{r}_{x,y}(\Xi_{xy}) + \mathbb{E}[r_{x,y}(\Xi_{xy})\Xi_{xy}(B_{xy})].
\end{align*}
\]

**Theorem 3.2** Assume that the point process \( \Xi \) on \( \Gamma \) with finite mean measure \( \lambda \) satisfies \( \text{Var}(|\Xi|) \geq \mathbb{E}|\Xi| \) and the type-I local dependence. Let \( \nu(dx) = \lambda(dx)/|\lambda|, \ b = [\text{Var}(|\Xi|) - \mathbb{E}|\Xi|]/\text{Var}(|\Xi|) \), \( a = (1 - b)|\lambda| \), then

\[
d_2(\mathcal{L}\Xi, \pi_{a,b;0;\nu}) \leq 2d_0(\mathcal{G}) + \int_{\Gamma} \mathbb{E}\left[(1 + b)(\epsilon_{1,y}(\Xi_y) + \epsilon_{1,y}(\Xi)) + b\bar{r}_y(\Xi)\Xi_y(A_y) + b\epsilon_{2,y}(\Xi_y)\right]\lambda(dy).
\]

**Theorem 3.3** Assume the point process \( \Xi \) on \( \Gamma \) with finite mean measure \( \lambda \) satisfies \( \text{Var}(|\Xi|) < \mathbb{E}|\Xi| \), the type-I and type-II local dependence. Let

\[
\beta = \frac{|\lambda| - \text{Var}(|\Xi|)}{|\lambda| - \text{Var}(|\Xi|) + \mathbb{E}|\Xi|^3 - (|\lambda| + 1)\mathbb{E}|\Xi|^2}, \quad a = |\lambda| + \beta(\mathbb{E}|\Xi|^2 - |\lambda|), \quad (3.4)
\]

and

\[
\nu(dx) = \frac{1}{a} \left(\lambda(dx) + \beta \int_{\Gamma} \lambda^2(dy, dy)\right). \quad (3.5)
\]

If \( \beta \geq 0 \), then

\[
d_2(\mathcal{L}\Xi, \pi_{a,b;\nu}) \leq 2d_0(\mathcal{G}) + \int_{\Gamma} \mathbb{E}\left(\epsilon_{1,x}(\Xi_x) + \epsilon_{1,x}(\Xi)\right)\lambda(dx)
\]

\[
+ \beta \int_{\Gamma^2} \mathbb{E}\left(\epsilon_{1,x,y}(\Xi_{xy}) + \epsilon_{1,x,y}(\Xi) + \epsilon_{2,x,y}(\Xi_{xy})\right)\lambda^2(dx, dy).
\]

**Remark 3.4** When one applies these theorems, it is advisable to leave the choice of \( \mathcal{G} \) to the last stage so that an optimal bound with the best possible order can be achieved.
A less noticeable fact is that if one takes \( d_0(x, y) = 0 \), i.e. a pseudometric on \( \Gamma \), and \( \mathcal{G} = \{ \Gamma \} \), then \( d_2 \) reduces to \( d_v \), for the total counts of point processes, so our theorems also cover the PBDP approximation to the total counts of locally dependent point processes in the total variation distance.

The proofs of the two theorems will be given in sections 6 and 7. In the next section, let us look at three examples to see how the theorems perform in applications.

4 Applications

4.1 Bernoulli process

Let \( \Gamma = [0, 1] \), \( d_0(x, y) = |x - y| \), \( I_1, \ldots, I_n \) be independent Bernoulli random variables with \( \mathbb{P}(I_i = 1) = 1 - \mathbb{P}(I_i = 0) = p_i, 1 \leq i \leq n \).

Define \( \Xi = \sum_{i=1}^{n} I_i \delta_{i/n} \). This simple point process is particularly useful for proving the Poisson process limit theorems for the extreme value theory [Embrechts, Klüppelberg and Mikosch (1997), Chapter 5]. It was proved in Xia (1997), Proposition 3.6 [see also Ruzankin (2004)], that the accuracy of Poisson process approximation to \( \mathcal{L}\Xi \) is of order \( \sum_{i=1}^{n} p_i^2 / \sum_{i=1}^{n} p_i \) and the order can not be improved when \( n \) becomes large. When \( p_i \)'s are equal to \( p \), Xia & Zhang (2008), making use of the symmetric nature of the distribution \( \mathcal{L}\Xi \), proved that an appropriate PBDP can approximate \( \mathcal{L}\Xi \) with approximation error of order \( (1/n + p) \wedge \frac{1}{\sqrt{n}} \).

However, when \( p_i \)'s are not the same, the techniques employed in Xia & Zhang (2008) will not work and we demonstrate below that our theorems can be applied to this case.

First of all, it is easy to verify that \( \Xi \) has mean measure \( \lambda(dx) = \sum_{i=1}^{n} p_i \delta_{i/n}(dx) \) and its second order factorial moment measure is \( \lambda^{[2]}(dx, dy) = \sum_{1 \leq i \neq j \leq n} p_i p_j \delta_{i/n}(dx) \delta_{j/n}(dy) \).

Clearly, \( \mathbb{E}|\Xi| > \text{Var}(|\Xi|) \), so we can apply Theorem 3.3 to estimate the approximation error for \( \mathcal{L}\Xi \).

To identify the approximating PBDP distribution, we let

\[
\lambda_j = \sum_{i=1}^{n} p_i^j, \quad j \geq 2,
\]

\[
\beta = \frac{\lambda_2}{|\lambda|^2 - \lambda_2 - 2|\lambda|\lambda_2 + 2\lambda_3},
\]

\[
a = |\lambda| + \beta(|\lambda|^2 - \lambda_2),
\]

[cf Brown and Xia (2001), Theorem 3.1] and

\[
\nu(dx) = \frac{1}{a} \left( \lambda(dx) + \beta \int_{y \in \Gamma} \lambda^{[2]}(dx, dy) \right) = \frac{1}{a} \left( \lambda(dx) + \beta \sum_{i=1}^{n} (|\lambda| - p_i) p_i \delta_{i/n}(dx) \right).
\]

Next, we set up an appropriate partition \( \mathcal{G} \) of \( \Gamma = \{G_1, \ldots, G_k\} \). Let \( 1 \leq u_1, \ldots, u_k \leq n \) such that \( u_1 + \cdots + u_k = n, s_0 = 0, s_j = s_{j-1} + u_j \) for \( 1 \leq j \leq k \). Set \( G_1 = [0, s_1/n] \) and
where the inequality is due to Lemma 1 of Barbour and Jensen (1989). We take 
\[ \{ \text{Corollary 4.2} \] 
Hence, the following corollary is immediate.

\[ \text{Theorem 4.1} \] 
With the above setup, if \( \beta \geq 0 \), then 
\[ d_2(\mathcal{L}\Xi, \pi_{a,0;\beta;\nu}) \leq \max_{1 \leq j \leq k} u_j/n + O(\kappa \lambda_2/|\lambda|). \]

As a special case, we now assume \( p_i \)'s are equal to \( p \), and take \( k = O\left(\left(\frac{n(1-p)}{p}\right)^{1/3}\right) \), \( u_j = O\left(\left(\frac{np^2}{(1-p)}\right)^{1/3}\right) \), \( j = 1, \ldots, k \), then 
\[ \kappa = O\left(1 \wedge \frac{1}{(np^2(1-p))^{1/3}}\right). \]
Hence, the following corollary is immediate.

\[ \text{Corollary 4.2} \] 
For the Bernoulli point process \( \Xi = \sum_{i=1}^n I_i \delta_{x_i/n}, \) where \( \{I_i, 1 \leq i \leq n\} \) are independent and identically distributed Bernoulli random variables with \( \mathbb{P}(I_1 = 1) = p \), let \( \beta = \frac{1}{(n-1)(2p)}, a = np(1-p)/(1-2p), \nu(dx) = \frac{1}{n} \sum_{i=1}^n \delta_{x_i/n}(dx) \), then 
\[ d_2(\mathcal{L}\Xi, \pi_{a,0;\beta;\nu}) \leq O\left(\frac{p^{1/3}}{(n(1-p))^{1/3}}\right), \] (4.1) 
promised \( p \leq 1/2\).

\[ \text{Remark 4.3} \] The bound (4.1) is not as good as the bound \( O\left(\left(\frac{1}{n} + p\right) \wedge \frac{1}{\sqrt{np}}\right) \) derived in Xia & Zhang (2008) when \( p \) is fixed and \( n \) becomes large. Nevertheless, our method does not rely on the specific symmetric structure of the Bernoulli process \( \Xi \) and the bound is still valid even if the success probabilities for the Bernoulli random variables vary moderately.

\[ \text{Remark 4.4} \] A Poisson process approximation to the Bernoulli process is justified when \( p \to 0 \) and \( np \to \lambda \). However, in applications of extreme value theory, the value \( p \) is often fixed while \( n \) is large, so our theory provides a more practical alternative.
4.2 Compound Poisson process

Barbour & Månsson (2002) considered compound Poisson process approximation in $d_2$ distance. The Stein factors for both compound Poisson random variable and process approximations are generally too crude to use unless they are sufficiently close to their Poisson counterparts or satisfy some other restrictive conditions. In this example, we will show that our PBDP, suitably chosen, will converge to the compound Poisson process when its cluster distribution is fixed and the mean of the Poisson process component becomes large, regardless of whether the compound Poisson process is sufficiently close to a Poisson process or not.

To begin with, let $\Xi = \sum_{i=1}^{\infty} iX_i$, where $\{X_i\}$ are independent Poisson processes on $\Gamma$ with mean measures $\{\mu_i\}$ respectively. For brevity, we write $\Xi \sim \text{CP}(\mu_1, \mu_2, \ldots)$. It is easy to see that $\text{Var}(|\Xi|) \geq \mathbb{E} |\Xi|$ with equality holds if and only if $\mu_j = 0$ for all $j \geq 2$.

Suppose that we have a partition $\mathcal{G} = \{G_1, \ldots, G_k\}$ of $\Gamma$.

**Theorem 4.5** Let $\lambda(dx) = \sum_{i=1}^{\infty} i\mu_i(dx)$, $\nu(dx) = \lambda(dx)/|\lambda|$, and

$$b = \frac{\sum_{i=2}^{\infty} i(i-1)|\mu_i|}{\sum_{i=1}^{\infty} i^2|\mu_i|}, \quad a = \frac{|\lambda|^2}{\sum_{i=1}^{\infty} i^2|\mu_i|}.$$  

Then

$$d_2(\text{CP}(\mu_1, \mu_2, \ldots), \pi_{a,b,0,\nu}) \leq O \left( \max_{1 \leq i \leq k} 1 \wedge \frac{1}{\sqrt{\mu_1(G_i)}} \right) \frac{\sum_{i=1}^{\infty} i^3|\mu_i|}{a} + 2d_0(G). \quad (4.2)$$

**Remark 4.6** Suppose the cluster distribution is fixed everywhere and $\mu_1(G) \to \infty$ for every $G \in \mathcal{B}(\Gamma)$ such that $\mu_1(G) > 0$, then the upper bound given in (4.2) has the order $o(1)$. To this end, one can partition $\Gamma$ into sets with diameters small enough, then for each set $G_i$ with $\mu_1(G_i) > 0$, one can find $\mu_1(G_i)$ as large as one wishes. Furthermore, suppose $\Gamma$ is a simply connected domain in $\mathbb{R}^d$ with smooth boundary, $d_0(x, y) = |x - y| \wedge 1$, and $\mu_1$ is proportional to the Lebesgue measure, i.e. points are homogeneous on $\Gamma$. Then, the upper bound given in (4.2) has the order $O \left( \frac{\mu_1}{\sqrt{\mu_1}} \right)$. As a matter of fact, one can partition $\Gamma$ into boxes with the same diameter of order $O \left( \frac{\mu_1}{\sqrt{\mu_1}} \right)$, then combine the parts at the boundary of $\Gamma$ to their adjacent boxes totally belonging to $\Gamma$, to obtain $\mathcal{G}$.

**Remark 4.7** The other possible way to define negative binomial process is through a compound Poisson process having a Poisson process of clusters and each cluster carries a random number of points that follows a logarithmic distribution. Remark 4.6 ensures that if the logarithmic distribution for the clusters is fixed and the Poisson process is homogeneous, then the process will converge to our PBDP distribution when the mean measure of the Poisson process becomes large.

**Proof of Theorem 4.5.** A measure $\mu$ is called diffuse if for every point $x \in \Gamma$, $\mu(\{x\}) = 0$. If $\{\mu_i\}$ are not diffuse, we can enlarge the space $\Gamma$ if necessary and take diffuse measures $\mu_i^\circ$. A measure $\mu$ is called diffuse if for every point $x \in \Gamma$, $\mu(\{x\}) = 0$. If $\{\mu_i\}$ are not diffuse, we can enlarge the space $\Gamma$ if necessary and take diffuse measures $\mu_i^\circ$.
such that \(|\mu^n_i| = |\mu_i|\) for \(i \geq 1\) and \(\max_{i \geq 1} d_1(\mu^n_i, \mu_i) \to 0\) as \(n \to \infty\). We then apply the Kantorovich-Rubinstein duality theorem [Rachev (1991), Theorem 8.1.1, p. 168] to couple two sequences of \(\Gamma\)-valued random elements \(\tau_{ij} \sim \mu_i / |\mu_i|\) and \(\tau^n_{ij} \sim \mu^n_i / |\mu^n_i|\), \(i, j \geq 1\), such that

\[
\mathbb{E}d_0(\tau_{ij}, \tau^n_{ij}) = d_1(\mu_i / |\mu_i|, \mu^n_i / |\mu^n_i|) = d_1(\mu_i, \mu^n_i),
\]

and \(\{(\tau_{ij}, \tau^n_{ij}), i, j \geq 1\}\) are independent and independent of \(\{X_i, i \geq 1\}\). Let \(\Xi^n \sim \text{CP}(\mu^n_1, \mu^n_2, \ldots)\), then

\[
d_2(\mathcal{L}_\Xi, \mathcal{L}(\Xi^n)) \leq \mathbb{E}d_1 \left( \sum_{i=1}^\infty i \sum_{j=1}^{|X_i|} \delta_{\tau_{ij}}, \sum_{i=1}^\infty i \sum_{j=1}^{|X_i|} \delta_{\tau^n_{ij}} \right)
\leq \mathbb{E} \left( \frac{\sum_{i=1}^\infty i \sum_{j=1}^{|X_i|} d_0(\tau_{ij}, \tau^n_{ij})}{\sum_{i=1}^\infty i |X_i|} \right)
\leq \mathbb{E} \left( \frac{\sum_{i=1}^\infty i \sum_{j=1}^{|X_i|} d_1(\mu_i, \mu^n_i)}{\sum_{i=1}^\infty i |X_i|} \right)
\leq \max_{i \geq 1} d_1(\mu^n_i, \mu_i).
\]

This observation, together with Lemma 2.3 ensures that we can assume, without loss of generality, that \(\{\mu_i\}\) are all diffuse. Otherwise, we can approximate each \(\Xi^n\) with a suitable PBDP distribution and then take the limits.

Direct computation gives

\[
|\lambda| = \sum_{i=1}^\infty i |\mu_i|, \quad \text{Var}(|\Xi|) = \sum_{i=1}^\infty i^2 |\mu_i|,
\]

\[
b = \frac{\sum_{i=2}^\infty i(i-1) |\mu_i|}{\sum_{i=1}^\infty i^2 |\mu_i|}, \quad a = \frac{|\lambda|^2}{\sum_{i=1}^\infty i^2 |\mu_i|}.
\]

Because the compound Poisson process has independent increments, we let \(A_x = B_x = \{x\}\), then

\[
r_x(\Xi) = \bar{r}_x(\Xi) = r_x(\Xi_x) = \bar{r}_x(\Xi_x)
= 4 \mathbb{P} \left( |\Xi| + 1 \leq \frac{a}{u} + \frac{4u + 10}{a} \max_{1 \leq j \leq k} d_{TV}(\mathcal{L}(\mathcal{G} \circ \Xi), \mathcal{L}(\mathcal{G} \circ \Xi + \delta_{t_j})) \right),
\]

where for any two point process distributions \(P\) and \(Q\) on \(\mathcal{H}\), \(d_{TV}(P, Q) := \inf_{\xi \sim P, \eta \sim Q} \mathbb{P}(\xi \neq \eta)\). Noting that \(\{\mu_i\}\) are all diffuse and consequently \(\Xi(\{x\}) = 0\) a.s. for each \(x \in \Gamma\), we have

\[
\epsilon_{1,x}(\Xi) = 0, \quad \epsilon_{1,x}(\Xi_x) = \bar{r}_x(\Xi_x)(\Xi_x(\{x\}) + 1)\Xi_x(\{x\})/2, \quad \epsilon_{2,x}(\Xi_x) = \bar{r}_x(\Xi_x).
\tag{4.3}
\]

It is well-known that if \(Y\) follows Poisson distribution with mean \(c\), then

\[
d_{tv}(\mathcal{L}Y, \mathcal{L}(Y+1)) = \max_{j \geq 0} \mathbb{P}(Y = j) \leq \frac{1}{\sqrt{2e}}.
\]

14
Finally, one can verify directly that
(see Barbour, Holst & Janson (1992), Proposition A.2.7, p. 262]. Hence, we have
\begin{align*}
d_{TV}(\mathcal{L}(\mathcal{M}_g \circ \Xi), \mathcal{L}(\mathcal{M}_g \circ \Xi + \delta_j)) &\leq d_{TV}(\mathcal{L}(\Xi(G_j)), \mathcal{L}(\Xi(G_j) + 1)) \\
&\leq \frac{1}{\sqrt{2 \epsilon \mu_1(G_j)}} \leq \frac{1}{\sqrt{\mu_1(G_j)}}.
\end{align*}

It is easy to see that we can write $|\Xi| = \sum_{i=1}^V \eta_i$, where all the random variables $V$ and $\eta_i$'s are independent, $V \sim \text{Poisson}(\mu')$ with $\mu' = \sum_{i=1}^\infty \mu_i$, and $\eta_i$'s have the same distribution $\mathbb{P}(\eta_i = j) = |\mu_j|/\mu'$, $j \geq 1$. If we take $u = 2$, noting that $a \leq |\mu'|$, we have
\begin{align*}
\mathbb{P}\left(|\Xi| + 1 \leq \frac{a}{2}\right) &\leq \mathbb{P}\left(V \leq \frac{|\mu'|}{2}\right) \\
&\leq O(|\mu'|^{-2}) \leq O(a^{-2}).
\end{align*}

Hence, 
\begin{equation}
\tilde{r}_x(\Xi_x) = O\left(a^{-1} \max_{1 \leq i \leq k} 1 \land \frac{1}{\sqrt{\mu_1(G_i)}}\right).
\end{equation}

Using the independent increments again, we get
\begin{align*}
\text{Var}(|\Xi|) &= \mathbb{E} \int \Gamma (|\Xi| - |\lambda|) \lambda(dx) = \int \Gamma \mathbb{E}(|\Xi_x| + 1 - |\lambda|) \lambda(dx) = \int \Gamma \mathbb{E}(\Xi_x(\{x\}) + 1) \lambda(dx), \\
\mathbb{E}(|\Xi| - 1)|\Xi|^2 &= \mathbb{E} \int \Gamma |\Xi - \delta_x| \lambda(dx) = \int \Gamma \mathbb{E}(|\Xi_x| + 1)|\Xi_x| \lambda(dx) \\
&= |\lambda| \mathbb{E}|\Xi|^2 + 2|\lambda| \int \Gamma \mathbb{E}\Xi_x(\{x\}) \lambda(dx) + |\lambda|^2 + \int \Gamma \mathbb{E}(\Xi_x(\{x\}) + 1) \lambda(dx),
\end{align*}

which in turn imply
\begin{align}
\int \Gamma \mathbb{E}\Xi_x(\{x\}) \lambda(dx) &= \text{Var}(|\Xi|) - |\lambda|, \\
\int \Gamma \mathbb{E}(\Xi_x(\{x\}) + 1) \lambda(dx) &= \mathbb{E}(|\Xi| - |\lambda|)^3 - \text{Var}(|\Xi|).
\end{align}

Applying Theorem \[5.2, \text{Theorem 3.2}, \text{Lemma 6}\], together with $0 \leq b < 1$, gives
\begin{align*}
d_2(\text{CP}(\mu_1, \mu_2, \ldots), \pi_{a,b,0,\nu}) &\leq 2d_0(\mathcal{G}) + \int \Gamma \mathbb{E}\left[ \tilde{r}_x(\Xi_x) \left( (\Xi_x(\{x\}) + 1) \Xi_x(\{x\}) + \Xi_x(\{x\}) + 1 \right) \right] \lambda(dx) \\
&\leq 2d_0(\mathcal{G}) + O\left(a^{-1} \max_{1 \leq i \leq k} 1 \land \frac{1}{\sqrt{\mu_1(G_i)}}\right) \int \Gamma \mathbb{E}\left[ (\Xi_x(\{x\}) + 1) \Xi_x(\{x\}) + \Xi_x(\{x\}) + 1 \right] \lambda(dx) \\
&= 2d_0(\mathcal{G}) + O\left(a^{-1} \max_{1 \leq i \leq k} 1 \land \frac{1}{\sqrt{\mu_1(G_i)}}\right) \mathbb{E}(|\Xi| - |\lambda|)^3.
\end{align*}

Finally, one can verify directly that
\begin{align*}
\mathbb{E}(|\Xi| - |\lambda|)^3 &= \mathbb{E}\left( \sum_{i=1}^\infty i(|X_i| - |\mu_i|) \right)^3 \\
&= \mathbb{E}\sum_{i=1}^\infty i^3(|X_i| - |\mu_i|)^3 = \sum_{i=1}^\infty i^3|\mu_i|,
\end{align*}
which, together with \[4.7\], implies \[4.2\].
4.3 Runs

In the final example, we consider the point process of \(k\)-runs of 1’s in a sequence of independent and identically distributed Bernoulli random variables [cf Example 5.2 of Barbour & Månsson (2002), p. 1527]. It is easy to see from our derivation that, at the cost of more notational complexity, one can lift the assumption of identical distribution.

To begin with, let \(I_1, \ldots, I_n\) be independent Bernoulli random variables with identical distribution
\[
P(I_i = 1) = 1 - P(I_i = 0) = p, \quad 1 \leq i \leq n.
\]
Let \(X_i = \prod_{j=i}^{i+k-1} I_j\) with \(k \geq 2\), where we take \(I_j = I_{j-n}\) for \(j > n\) to avoid the edge effect. We define the point process of runs as
\[
\Xi = \sum_{i=1}^{n} X_i \delta_{i/n}
\]
on \(\Gamma = [0, 1]\), with 0 being identified the same as 1 and the distance on the circle \(d_0(x, y) = |x - y| \wedge (1 - |x - y|)\). A point of \(\Xi\) at location \(i/n\) indicates that there is a run of \(k\) 1’s starting at index \(i\) and it is clear that the run may overlap with others around it. Wang & Xia (2008) demonstrated that \(\text{Var}(\Xi) \geq \mathbb{E}|\Xi|\) if and only if \(2 + (2k - 1)p - (2k + 1)p^{k-1} \geq 0\), and the latter is easily satisfied if \(p < 2/3\). Hence we only consider negative binomial process approximation to the distribution of \(\Xi\).

**Theorem 4.8** Let \(k \geq 2\) be a fixed integer,
\[
a = \frac{(1 - p)np^k}{1 + p - (2k + 1)p^k + (2k - 1)p^{k+1}}, \quad b = \frac{p[2 - (2k + 1)p^{k-1} + (2k - 1)p^k]}{1 + p - (2k + 1)p^k + (2k - 1)p^{k+1}},
\]
and \(\nu(dx) = \frac{1}{n} \sum_{i=1}^{n} \delta_{i/n}(dx)\). Assume \(p < 2/3\), then
\[
d_2(\mathcal{L}\Xi, \pi_{a,b;0;\nu}) \leq \begin{cases} 
O\left(\frac{p^{2/3}}{(np^k)^{1/3}}\right), & \text{if } np^k \geq 1, \\
O(p), & \text{if } np^k < 1.
\end{cases}
\]

**Remark 4.9** The point process of runs in Barbour & Månsson (2002), example 5.2, is defined on the carrier space \(\Gamma' = [0, n]\) with 0 being identified the same as \(n\) and metric \(d_0(x, y) = (|x - y|p^k) \wedge 1\), where \(| \cdot |\) is the distance on the circle. Although \(d_0\) seems to be a natural choice in the context of compound Poisson process approximation, it depends on the mean of the process being approximated. An unexpected effect is, when the parameters vary, it is impossible to judge from the error estimates whether the approximations become better or worse. Another defect of the approach in Barbour & Månsson (2002) is that a factor \(\ln n\) appears inevitably in the approximation bound, which makes it useless when \(n\) becomes large. In practical applications, \(p\) is often fixed while \(n\) tends to be large so that approximate distributions are needed. Our approximating distribution uses fewer parameters but achieves approximation bound that decreases when \(p\) becomes small and/or \(n\) becomes large.
Proof of Theorem 4.8. It’s easy to verify that the mean measure of $\Xi$ is $\lambda(dx) = p^k \sum_{i=1}^{n} \delta_{i/n}(dx)$, $\mathbb{E}[\Xi] = |\lambda| = np^k$ and $\text{Var}(|\Xi|) = \frac{np^k}{1-p} (1 + p - (2k+1)p^k + (2k-1)p^{k+1})$, hence we set

$$
\nu = \frac{1}{n} \sum_{i=1}^{n} \delta_{i/n},
$$

$$
b = \frac{\text{Var}(|\Xi|) - \mathbb{E}[\Xi]}{\text{Var}(|\Xi|)} = \frac{p\left[2 - (2k+1)p^{k-1} + (2k-1)p^k\right]}{1 + p - (2k+1)p^k + (2k-1)p^{k+1}},
$$

$$
a = (1-b)np^k = \frac{(1-p)np^k}{1 + p - (2k+1)p^k + (2k-1)p^{k+1}}.
$$

We assume $|\lambda| \geq 1$ first. To tackle the dependence resulting from the overlapping runs, we introduce the neighbourhoods $A_{i/n} = \{j/n: i-k+1 \leq j \leq i+k-1\}$ and $B_{i/n} = \{j/n: i-2k+2 \leq j \leq i+2k-2\}$, where $j$ is interpreted as $j + n$ if $j < 0$, and $j - n$ if $j > n$. Next, we choose $G = \{G_j: 1 \leq j \leq l_n\}$ by taking $l_n = O\left(n^{1/3}p^{(k-2)/3}\right)$, $G_j = (s_j/n, s_j/n)$ for $j = 1, \ldots, l_n$, where $s_0 = 0$, $s_j = s_{j-1} + u_j$ for $j = 1, \ldots, l_n$ with $u_1, \ldots, u_l = O\left(n^{2/3}p^{(2-k)/3}\right)$ and $\sum_{j=1}^{l_n} u_j = n$.

To estimate $r_x$, we take $u = 2$, write $x = i/n$ and $Y_i = \sum_{|j-i|>4k-4} X_j$. Applying the Bienaymé-Chebyshev inequality gives

$$
\mathbb{P}\left(\Xi(B_x^c) + 1 \leq \frac{a}{u} \Xi_{|B_x^c}\right) \leq \mathbb{P}\left(Y_i + 1 \leq \frac{a}{u}\right) \leq \mathbb{P}\left(Y_i - \mathbb{E}Y_i \leq \frac{a}{u} - \mathbb{E}Y_i\right)
$$

$$
\leq \mathbb{P}\left(|Y_i - \mathbb{E}Y_i| \geq \frac{a}{2} - (n - (8k - 7)p^k)\right) \leq \frac{\mathbb{E}(Y_i - \mathbb{E}Y_i)^4}{((1+b)np^k/2 - (8k-7)p^k)^4}. \quad (4.8)
$$

However,

$$
\mathbb{E}(Y_i - \mathbb{E}Y_i)^4 = \sum_{|j_v-i|>4k-4, v=1,2,3,4} \mathbb{E} \prod_{v=1}^{4} (X_{j_v} - \mathbb{E}X_{j_v})
$$

and the summand reduces to 0 if one of the $j_v$’s is not in the neighbourhoods of the others, hence

$$
\mathbb{E}(Y_i - \mathbb{E}Y_i)^4 \leq 12|\lambda|^2 \left(\frac{1-p^k}{1-p}\right)^2 + 9|\lambda|(12k - 9) = O\left(|\lambda|^2\right).
$$

This, together with (4.8), implies

$$
\mathbb{P}\left(\Xi(B_x^c) + 1 \leq \frac{a}{u} \Xi_{|B_x^c}\right) \leq O\left(|\lambda|^{-2}\right). \quad (4.9)
$$

The same argument also leads to

$$
\mathbb{P}\left(\Xi_x(B_x^c) + 1 \leq \frac{a}{u} \Xi_x_{|B_x^c}\right) \leq O\left(|\lambda|^{-2}\right). \quad (4.10)
$$

For $f \in F_{TV}$, we will show that

$$
|\mathbb{E} \left[ f \left( \mathcal{M}_G \circ (\Xi_{B_x^c}) \right) - f \left( \mathcal{M}_G \circ (\Xi_{B_x^c}) + \delta_{t_j} \right) \right]| \Xi_{|B_x^c}| \leq O\left(n^{-1/3}p^{-(k+1)/3}\right), \quad (4.11)
$$

$$
|\mathbb{E} \left[ f \left( \mathcal{M}_G \circ (\Xi_{B_x^c}) \right) - f \left( \mathcal{M}_G \circ (\Xi_{B_x^c}) + \delta_{t_j} \right) \right]| \leq O\left(n^{-1/3}p^{-(k+1)/3}\right). \quad (4.12)
$$

17
In fact, if we write \( t_j = (s_{j-1} + s_j)/(2n) \), \( x = i/n \), then there are two cases to consider.

Case 1. \( s_{j-1} < i \leq s_j \). Because of the symmetry of our argument, we assume without loss of generality that \( i \leq \frac{s_{j-1} + s_j}{2} \). We write \( I_1 = (I_1, \ldots, I_{i+2k-2}, I_{s_{j-k-1}}), I_2 = (I_{i+2k-1}, \ldots, I_{s_j-k}), v = (v_1, \ldots, v_{i+2k-2}, v_{s_j-k+1}, \ldots, v_n) \). For any vector \( v \) with \( v_i \in \{0, 1\}, \forall i \), due to Wang and Xia (2008, Lemma 2.1), the number \( W(v, I_2) \) of \( k \)-runs of the sequence

\[
v_{s_{j-1}+1}, \ldots, v_{i+2k-2}, I_{i+2k-1}, \ldots, I_{s_j-k}, v_{s_j-k+1}, \ldots, v_n
\]
satisfies

\[
d_{tv}(\mathcal{L}W(v, I_2), \mathcal{L}(W(v, I_2) + 1)) \leq O\left(n^{-1/3}p^{-(k+1)/3}\right).
\]  

(4.13)

For ease of notation, we use \( \Xi(v, I_2) \) to stand for the point process of \( k \)-runs of the sequence

\[
v_1, \ldots, v_{i+2k-2}, I_{i+2k-1}, \ldots, I_{s_j-k}, v_{s_j-k+1}, \ldots, v_n.
\]

Then, for \( f \in \mathcal{P}_{TV} \),

\[
|\mathbb{E} f(\mathcal{M}_G(\Xi|_{B_2})) - f(\mathcal{M}_G(\Xi|_{B_2}) + \delta_{t_j})|_{I_1 = v}|
\leq d_{TV}(\mathcal{L}(\mathcal{M}_G(\Xi|_{B_2})|_{B_2}), \mathcal{L}(\mathcal{M}_G(\Xi(v, I_2)|_{B_2}) + \delta_{t_j}))
\leq d_{tv}(\mathcal{L}W(v, I_2), \mathcal{L}(W(v, I_2) + 1))
\]

and this, together with (4.13), yields that

\[
|\mathbb{E} f(\mathcal{M}_G(\Xi|_{B_2})) - f(\mathcal{M}_G(\Xi|_{B_2}) + \delta_{t_j})|_{\Xi|_{B_2}}| \leq O\left(n^{-1/3}p^{-(k+1)/3}\right).
\]

Case 2. \( i \notin (s_{j-1}, s_j) \). The proof is omitted since it is essentially the same as that of case 1 with some minor change of notations only.

The proof of (4.12) is similar. Now, combining (4.9), (4.12) yields \( r_x(\Xi) \) and \( \bar{r}_x(\Xi) \) are both bounded by \( O\left(|\lambda|^{-1}n^{-1/3}p^{-(k+1)/3}\right) \). These, together with some crude estimates, e.g. \( \mathbb{E}\Xi_x(A_x) \leq (2k-2)p, \mathbb{E}\Xi_x(A_x)\Xi_x(B_x \setminus A_x) \leq (2k-2)^2p \), etc., imply that \( \mathbb{E}e_{1, x}(\Xi_x), \mathbb{E}e_{1, x}(\Xi) \) and \( b\mathbb{E}e_{2, x}(\Xi_x) \) are all bounded by \( O\left(|\lambda|^{-1}n^{-1/3}p^{-(k+1)/3}\right) \). Therefore, if \( |\lambda| \geq 1 \), the proof is completed by substituting these estimates for the corresponding terms in Theorem 3.2.

Finally, if \( |\lambda| < 1 \), we take \( l_n = O(p^{-1}), u_1, \ldots, u_{l_n} = O(np) \). Then the right hand side of (4.9) and (4.10) can be replaced with 0, and the upper bounds for (4.11) and (4.12) become \( O(1) \), which in turn imply that \( r_x(\Xi) \) and \( \bar{r}_x(\Xi) \) are both bounded by \( O\left(|\lambda|^{-1}\right) \). Consequently, \( \mathbb{E}e_{1, x}(\Xi_x), \mathbb{E}e_{1, x}(\Xi) \) and \( b\mathbb{E}e_{2, x}(\Xi_x) \) are all bounded by \( O\left(|\lambda|^{-1}\right) \). We then employ Theorem 3.2 to obtain the bound \( p \), as claimed.

\[\square\]

5 Proof of Theorem 2.4

The proof of Theorem 2.4 relies on the coupling and analysis techniques. The main obstacle in coupling various birth-death systems together is the difficulty of identifying the individual particles from their locations. To circumvent the repeats of points, we need to lift the space to a higher-dimensional carrier space and tackle the problem in the lifted space. Such technique has been proved very effective in handling this type of situations [Chen and Xia (2004) and Xia (2005)].
5.1 Lifting the carrier space

In this subsection, we define $\tilde{\Gamma} = \Gamma \times [0, 1]$ and the pseudometric $\tilde{d}_0$ on $\tilde{\Gamma}$ as

$$\tilde{d}_0((x_1, t_1), (x_2, t_2)) = d_0(x_1, x_2).$$

Let $\mathcal{H}$ be the class of all finite integer-valued measures on $\tilde{\Gamma}$ and $\tilde{d}_1$ be the induced pseudometric from $\tilde{d}_0$ in the same way as $d_1$ from $d_0$. For $\bar{\bar{\xi}} \in \mathcal{H} = \sum_{i=1}^n \delta_{(x_i, t_i)}$, we define $\bar{\bar{\xi}}|_{\Gamma} = \sum_{i=1}^n \delta_{x_i}$ and extend a function $f \in \mathcal{F}$ to a function on $\mathcal{H}$ by

$$\tilde{f}(\bar{\bar{\xi}}) = f(\bar{\bar{\xi}}|_{\Gamma}).$$

It is not hard to check that for each $f \in \mathcal{F}$, $\tilde{f}$ is a $\tilde{d}_1$-Lipschitz function: $|\tilde{f}(\bar{\bar{\xi}}_1) - \tilde{f}(\bar{\bar{\xi}}_2)| \leq \tilde{d}_1(\bar{\bar{\xi}}_1, \bar{\bar{\xi}}_2)$ for all $\bar{\bar{\xi}}_1, \bar{\bar{\xi}}_2 \in \mathcal{H}$.

Next, we define $\tilde{\mu}$ as the product measure of $\mu$ and Lebesgue measure on $[0, 1]$. Regardless of whether $\mu$ is diffuse, the measure $\tilde{\mu}$ is always diffuse on $\tilde{\Gamma}$. Let

$$\mathcal{A}\tilde{h}(\bar{\bar{\xi}}) = (a + b|\bar{\bar{\xi}}|) \int_{\tilde{\Gamma}} (\tilde{h}(\bar{\bar{\xi}} + \delta_{\bar{\bar{x}}}) - \tilde{h}(\bar{\bar{\xi}})) \tilde{\mu}(d\bar{\bar{x}}) + (1 + \beta(|\bar{\bar{\xi}}| - 1)) \int_{\tilde{\Gamma}} (\tilde{h}(\bar{\bar{\xi}} - \delta_{\bar{\bar{x}}}) - \tilde{h}(\bar{\bar{\xi}})) \tilde{\mu}(d\bar{\bar{x}}).$$

Birth-death systems on $\tilde{\Gamma}$ with the generator $\mathcal{A}\tilde{\cdot}$ evolve in the same way as birth-death systems on $\Gamma$ with the generator $\mathcal{A}\cdot$.

To carry out the proof of Theorem 2.4 for a given birth-death system $Z_{\xi}(\cdot)$ with $\xi = \sum_{i=1}^n \delta_{x_i}$, one can lift it to $Z_{\bar{\bar{\xi}}}(\cdot)$ by setting $\bar{\bar{\xi}} \in \mathcal{H}$ consisting of distinct particles at $(x_i, t_i)$, $1 \leq i \leq n$, where $t_1, \ldots, t_n$ are distinct elements of $[0, 1]$, and throwing each new born particle at $z$ equally likely onto $\{z\} \times [0, 1]$, independently of the others. Then,

$$\tilde{f}(Z_{\bar{\bar{\xi}}}(t)) = f(Z_{\bar{\bar{\xi}}}(t)|_{\Gamma}) = f(Z_{\xi}(t)), \quad \forall \ t \geq 0.$$

This procedure enables us to assume from now on that, without loss of generality, $\mu$ is diffuse and the particles at $\xi, \eta, x$ and $y$ are all distinct.

5.2 Proof of (2.5)

First of all, the proportion of the surviving initial particles at time $t$ can be estimated as

$$\mathbb{E}\frac{|\eta \cap Z_{\eta}(t)|}{|Z_{\eta}(t)|} \leq \min \left\{ \left(1 + \frac{a}{2|\eta|}(e^t - 1)\right)^{-1}, e^{-(a+b)t} \right\}.$$

To this end, we define $g(\zeta) := |\eta \cap \zeta|/|\zeta|$ for the fixed $\eta \in \mathcal{H}$, where $0/0$ is interpreted as 0. Recall that $\mathcal{V}(\zeta)$ has the uniform distribution on the sites in $\zeta$, and we have $\mathbb{E}g(\zeta - \delta_{\mathcal{V}(\zeta)}) = g(\zeta)$. Hence

$$\mathcal{A}g(\zeta) = (a + b|\zeta|) \left(\mathbb{E}g(\zeta + \delta_{\mathcal{V}}) - g(\zeta)\right).$$

19
since the last term in (2.2) vanishes. Noticing that with probability 1, \( U \notin \eta \), we have
\[
g(\zeta + \delta_U) - g(\zeta) = |\eta \cap \zeta| \left( \frac{1}{|\zeta + \delta_U|} - \frac{1}{|\zeta|} \right) = -\frac{|\eta \cap \zeta|}{|\zeta||\zeta + \delta_U|} \quad \text{a.s.}
\]
It follows that
\[
\mathcal{A} g(\zeta) \leq \min \left\{ -\frac{a|\eta \cap \zeta|}{2|\zeta|^2}, -(a \wedge b)g(\zeta) \right\}.
\]
Therefore, setting \( \varphi(t) = \mathbb{E}g(Z_\eta(t)) \), we have
\[
\varphi'(t) = \mathbb{E}\mathcal{A} g(Z_\eta(t)) \leq \min \left\{ -\frac{a}{2}\mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|^2}, -(a \wedge b)\varphi(t) \right\}.
\]
By the Cauchy inequality,
\[
\left( \mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|^2} \right)^2 \leq \mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|^2}\mathbb{E}|\eta \cap Z_\eta(t)| \leq |\eta|e^{-t}\mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|^2},
\]
where the second inequality holds since each particle dies with rate at least 1. Therefore,
\[
\mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|^2} \geq \frac{e^t}{|\eta|} \left( \mathbb{E}\frac{|\eta \cap Z_\eta(t)|}{|Z_\eta(t)|} \right)^2.
\]
This, together with (5.2), yields
\[
\varphi'(t) \leq \min \left\{ -\frac{ae^t}{2|\eta|}\varphi(t)^2, -(a \wedge b)\varphi(t) \right\}.
\]
Therefore, (5.1) follows from the fact that \( \varphi(0) = 1 \).

Next, suppose \( \eta \in \mathcal{H}, |\eta| = n \) and the particles at \( x, y \) and \( \eta \) are all distinct. We start with \( Z_{\eta + \delta_x}(t) \) and construct \( Z_{\eta + \delta_y}(t) \) by replacing \( x \) with \( y \). Let \( \tau_z = \inf\{ t : z \notin Z_{\eta + \delta_x}(t) \} \) for \( z \in \eta + \delta_x \). Then, \( Z_{\eta + \delta_x}(t) = Z_{\eta + \delta_y}(t) \) for \( t \geq \tau_x \). For \( t < \tau_x \),
\[
|f(Z_{\eta + \delta_x}(t)) - f(Z_{\eta + \delta_y}(t))| \leq d_1(Z_{\eta + \delta_x}(t), Z_{\eta + \delta_y}(t)) \leq \frac{1}{|Z_{\eta + \delta_x}(t)|}.
\]
Therefore,
\[
|h(\eta + \delta_x) - h(\eta + \delta_y)| \leq \int_0^{\tau_x} \mathbb{E}\frac{1_{\{\tau_x > t\}}}{|Z_{\eta + \delta_x}(t)|} dt.
\]
(5.3)
Notice that for all \( z \in \eta + \delta_x \),
\[
\mathbb{E}\frac{1_{\{\tau_x > t\}}}{|Z_{\eta + \delta_x}(t)|} = \mathbb{E}\frac{1_{\{\tau_x > t\}}}{|Z_{\eta + \delta_x}(t)|},
\]
which implies that
\[
\mathbb{E}\frac{1_{\{\tau_x > t\}}}{|Z_{\eta + \delta_x}(t)|} = \frac{1}{n + 1} \mathbb{E}\sum_{z \in \eta + \delta_x} 1_{\{\tau_z > t\}} \mathbb{E}\frac{1_{\{\tau_x > t\}}}{|Z_{\eta + \delta_x}(t)|} = \frac{1}{n + 1} \mathbb{E}\frac{|(\eta + \delta_x) \cap Z_{\eta + \delta_x}(t)|}{|Z_{\eta + \delta_x}(t)|}.
\]
This, together with (5.3) and (5.1), implies that
\[
C_n \leq \frac{1}{n+1} \int_0^\infty \frac{1}{1 + \frac{a}{2(n+1)} (e^t - 1)} dt = \frac{\ln(n+1) - \ln \frac{a}{2}}{n+1 - \frac{a}{2}},
\]
where the result also includes the case \(a = 2(n+1)\), and
\[
C_n \leq \frac{1}{n+1} \int_0^\infty e^{-(a\wedge b)t} dt = \frac{1}{(a \wedge b)(n+1)}.
\]
On the other hand,
\[
\mathbb{P} \left[ \frac{1_{\{\tau_x > t\}}}{Z_{n+\delta_x} (t)} \right] \leq \mathbb{P} (\tau_x > t) \leq e^{-t},
\]
hence \(C_n \leq 1\). \qed

5.3 Proof of (2.6)

Suppose \(|\xi| = n\) and particles at \(\xi, \eta, x\) and \(y\) are all distinct. Recall that \(\mathcal{A} h(\xi + \delta_x) = f(\xi + \delta_x) - \pi(f)\), i.e.
\[
\alpha_{n+1} \mathbb{E} h(\xi + \delta_x + \delta_U) + \beta_{n+1} \mathbb{E} h(\xi + \delta_x - \delta_V(\xi + \delta_x)) - (\alpha_{n+1} + \beta_{n+1}) h(\xi + \delta_x) = f(\xi + \delta_x) - \pi(f). \tag{5.4}
\]
It follows that
\[
\mathbb{E} h(\xi + \delta_x + \delta_U) = \frac{f(\xi + \delta_x) - \pi(f)}{\alpha_{n+1}} + \frac{\alpha_{n+1} + \beta_{n+1}}{\alpha_{n+1}} h(\xi + \delta_x) - \frac{\beta_{n+1}}{\alpha_{n+1}} \mathbb{E} h(\xi + \delta_x - \delta_V(\xi + \delta_x)).
\]
Hence
\[
\Delta_2 h(\xi; x, y) = h(\xi + \delta_x + \delta_y) - \mathbb{E} h(\xi + \delta_x + \delta_U) + h(\xi + \delta_x) - h(\xi + \delta_y) + \mathbb{E} h(\xi + \delta_x + \delta_U) - 2h(\xi + \delta_x) + h(\xi) = h(\xi + \delta_x + \delta_y) - \mathbb{E} h(\xi + \delta_x + \delta_U) + h(\xi + \delta_x) - h(\xi + \delta_y) + \frac{f(\xi + \delta_x) - \pi(f)}{\alpha_{n+1}} + \mathbb{E} \left( h(\xi) - h(\xi + \delta_x - \delta_V(\xi + \delta_x)) \right) + \frac{\alpha_{n+1} - \beta_{n+1}}{\alpha_{n+1}} \mathbb{E} \left( h(\xi + \delta_x - \delta_V(\xi + \delta_x)) - h(\xi + \delta_x) \right). \tag{5.5}
\]
Swapping \(x\) and \(y\), we get
\[
\Delta_2 h(\xi; y, x) = h(\xi + \delta_y + \delta_x) - \mathbb{E} h(\xi + \delta_y + \delta_U) + h(\xi + \delta_y) - h(\xi + \delta_x) + \frac{f(\xi + \delta_y) - \pi(f)}{\alpha_{n+1}} + \mathbb{E} \left( h(\xi) - h(\xi + \delta_y - \delta_V(\xi + \delta_y)) \right) + \frac{\alpha_{n+1} - \beta_{n+1}}{\alpha_{n+1}} \mathbb{E} \left( h(\xi + \delta_y - \delta_V(\xi + \delta_y)) - h(\xi + \delta_y) \right). \tag{5.6}
\]

21
Since $\Delta_2 h(\xi; x, y) = \Delta_2 h(\xi; y, x)$ and $|f - \pi(f)| \leq 1$, we take the average of (5.5) and (5.6) to reach the bound

$$|\Delta_2 h(\xi; x, y)| \leq \frac{1}{\alpha_{n+1}} + C_{n-1} + C_{n+1} + \left| \frac{\alpha_{n+1} - \beta_{n+1}}{\alpha_{n+1}} \right| \Delta_n,$$  
(5.7)

where

$$\Delta_n = \sup \{ |h(\eta + \delta_x) - h(\eta)| : |\eta| = n, x \in \Gamma \}.$$

On the other hand, we use (5.4) again to obtain

$$\mathbb{E} h(\xi + \delta_x - \delta_V(x+\delta_x)) = \frac{f(\xi + \delta_x) - \pi(f)}{\beta_{n+1}} + \frac{\alpha_{n+1} + \beta_{n+1}}{\beta_{n+1}} h(\xi + \delta_x) - \frac{\alpha_{n+1}}{\beta_{n+1}} \mathbb{E} h(\xi + \delta_x + \delta_U),$$

and argue in the same way as for (5.7) to get

$$|\Delta_2 h(\xi; x, y)| \leq \frac{1}{\beta_{n+1}} + C_{n-1} + C_{n+1} + \left| \frac{\beta_{n+1} - \alpha_{n+1}}{\beta_{n+1}} \right| \Delta_{n+1}.$$  
(5.8)

In subsection 5.4 below, we will prove that

$$\left\{ \begin{array}{ll}
\frac{\alpha_{n+1} - \beta_{n+1}}{\alpha_{n+1}} \Delta_n \leq \frac{1}{\alpha_{n+1}} + C_n, & \text{if } \alpha_{n+1} \geq \beta_{n+1}, \\
\frac{\beta_{n+1} - \alpha_{n+1}}{\beta_{n+1}} \Delta_{n+1} \leq \frac{1}{\beta_{n+1}} + C_n, & \text{otherwise,}
\end{array} \right.$$  
(5.9)

and so it follows from (5.7) and (5.8) that

$$|\Delta_2 h(\xi)| \leq C_{n-1} + C_n + C_{n+1} + 2 \left( \frac{1}{\alpha_{n+1}} \land \frac{1}{\beta_{n+1}} \right).$$  
(5.10)

For $n = 0$, (2.5) enables us to conclude that $C_k \leq 1, C_{-1} = 0$, and it follows from (5.10) that

$$|\Delta_2 h(\xi)| \leq 2 + \frac{2}{a} \leq \frac{2}{n+1} + \frac{5}{a}.$$

For $n \geq 1$, using the estimate $C_k \leq \frac{1}{2(n+1)} + \frac{1}{a}$ in (2.5), the fact $2n \geq n + 1$, and the bound given in (5.10), we have

$$|\Delta_2 h(\xi)| \leq \frac{1}{2n} + \frac{1}{2(n+1)} + \frac{1}{2(n+2)} + \frac{5}{a} \leq \frac{2}{n+1} + \frac{5}{a}.$$

This completes the proof of (2.6).

\[ \square \]

5.4 Proof of (5.9)

Since $\{|Z_\eta(t)|, t \geq 0\}$ is a birth-death process with birth rates $\{\alpha_k\}$, death rates $\{\beta_k\}$ and initial value $|\eta|$, we follow the convention in Brown and Xia (2001) to define $\tau_{|\eta|, k} = \inf \{ t : |Z_\eta(t)| = k \}$, $\tau^+_m = \tau_{m, m+1}$ and $\tau^-_m = \tau_{m, m-1}$.
For any $\eta \in \mathcal{H}$ with $|\eta| = n$, by the strong Markov property of $\{Z_\eta(t), \ t \geq 0\}$,

$$h(\eta) = -\mathbb{E} \int_0^{\tau^+} (f(Z_\eta(t)) - \pi(f)) dt + \mathbb{E} h(Z_\eta(\tau^+_\eta)),$$

which implies that

$$|h(\eta) - \mathbb{E} h(Z_\eta(\tau^+_\eta))| \leq \mathbb{E} \tau^+_\eta. \quad (5.11)$$

Now we compare $\mathbb{E} h(Z_\eta(\tau^+_\eta))$ with $h(\eta + \delta_x)$. Let $K^+_n$ be the number of particles in $\eta$ that have died before $\tau^+_n$. Clearly, $0 \leq K^+_n \leq n$. Given $K^+_n = k$, there are at most $k + 1$ pairs of mismatched points between $Z_\eta(\tau^+_n)$ and $\eta + \delta_x$, consequently,

$$|\mathbb{E} (h(Z_\eta(\tau^+_n)) | K^+_n = k) - h(\eta + \delta_x)| \leq C_n(k + 1).$$

This in turn leads to

$$|\mathbb{E} h(Z_\eta(\tau^+_n)) - h(\eta + \delta_x)| \leq C_n(\mathbb{E} K^+_n + 1). \quad (5.12)$$

Combining (5.11) and (5.12) gives

$$\Delta_n \leq \mathbb{E} \tau^+_n + C_n(\mathbb{E} K^+_n + 1).$$

Likewise, for $\eta \in \mathcal{H}$ with $|\eta| = n + 1$, it follows from the strong Markov property of $\{Z_{\eta+\delta_x}(t), \ t \geq 0\}$ that

$$h(\eta + \delta_x) = -\mathbb{E} \int_0^{\tau^+_{n+2}} (f(Z_{\eta+\delta_x}(t)) - \pi(f)) dt + \mathbb{E} h(Z_{\eta+\delta_x}(\tau^-_{n+2})),\quad (5.15)$$

giving

$$h(\eta + \delta_x) - \mathbb{E} h(Z_{\eta+\delta_x}(\tau^-_{n+2})) \leq \mathbb{E} \tau^-_{n+2}. \quad (5.13)$$

Let $K^-_{n+2}$ be the number of particles in $\eta + \delta_x$ that have died before $\tau^-_{n+2}$, then there are at most $K^-_{n+2}$ mismatched pairs of points between $Z_{\eta+\delta_x}(\tau^-_{n+2})$ and $\eta$, leading to the bound

$$|\mathbb{E} h(Z_{\eta+\delta_x}(\tau^-_{n+2})) - h(\eta)| \leq C_n \mathbb{E} K^-_{n+2}. \quad (5.14)$$

Collecting the estimates (5.13) and (5.14), we obtain

$$\Delta_{n+1} \leq \mathbb{E} \tau^-_{n+2} + C_n \mathbb{E} K^-_{n+2}.$$

Put $F(k) = \sum_{i=0}^k \pi_i$ and $\bar{F}(k) = \sum_{i=k}^{\infty} \pi_i$. By Lemma 2.2 and Lemma 2.4. in Brown & Xia (2001),

$$\mathbb{E} \tau^+_k = \frac{F(k)}{\alpha_k \pi_k}, \quad \mathbb{E} \tau^-_k = \frac{\bar{F}(k)}{\beta_k \pi_k},$$

$$\frac{F(k)}{F(k-1)} \geq \frac{\alpha_k}{\beta_k} \geq \frac{\bar{F}(k+1)}{\bar{F}(k)} \quad \text{(5.15)}$$

since $\alpha_k - \alpha_{k-1} \leq \beta_k - \beta_{k-1}$ for all $k$. It follows from the first inequality of (5.15) that

$$\frac{(\alpha_{n+1} - \beta_{n+1}) F(n)}{\alpha_n \pi_n} \leq \frac{\beta_{n+1} F(n + 1) - \beta_{n+1} F(n)}{\alpha_n \pi_n} = \frac{\beta_{n+1} \pi_{n+1}}{\alpha_n \pi_n} = 1,$$

23
which in turn yields
\[
\mathbb{E} \tau_n^+ = \frac{F(n)}{\alpha_n \pi_n} \leq \frac{1}{\alpha_{n+1} - \beta_{n+1}}, \quad \text{if } \beta_{n+1} < \alpha_{n+1}.
\]
Likewise, using the second inequality of (5.15), we get
\[
\mathbb{E} \tau_{n+2}^- = \frac{\bar{F}(n+2)}{\beta_{n+2} \pi_{n+2}} \leq \frac{1}{\beta_{n+1} - \alpha_{n+1}}, \quad \text{if } \beta_{n+1} > \alpha_{n+1}.
\]
To complete the proof of (5.9), it remains to show
\[
\frac{\alpha_{n+1} - \beta_{n+1}}{\alpha_{n+1}} \mathbb{E} K_n^+ + 1 \leq 1, \quad \text{if } \beta_{n+1} < \alpha_{n+1}, \quad \text{(5.16)}
\]
\[
\frac{\beta_{n+1} - \alpha_{n+1}}{\beta_{n+1}} \mathbb{E} K_n^- \leq 1, \quad \text{if } \beta_{n+1} > \alpha_{n+1}. \quad \text{(5.17)}
\]
To this end, we derive a recursive formula for \(\mathbb{E} K_n^+\) and \(\mathbb{E} K_n^-\), \(m \geq 1\), in Lemma 5.1 later and give their estimates in following Lemma 5.2. In particular, since \(\alpha_k - \beta_k\) decreases in \(k\) and \(\alpha_k\) increases in \(k\), it follows from Lemma 5.2 that, if \(\alpha_{n+1} > \beta_{n+1}\),
\[
1 + \mathbb{E} K_n^+ \leq \frac{\alpha_n}{\alpha_n - \beta_n} \leq \frac{\alpha_{n+1}}{\alpha_{n+1} - \beta_{n+1}},
\]
which is equivalent to (5.16). On the other hand, noting that
\[
\beta_{n+2}/(\beta_{n+2} - \alpha_{n+2}) \leq \beta_{n+1}/(\beta_{n+1} - \alpha_{n+1})
\]
as \(\beta_{n+1} - \alpha_{n+1} > 0\), applying Lemma 5.2 again, we obtain \(\mathbb{E} K_n^- \leq \beta_{n+1}/(\beta_{n+1} - \alpha_{n+1})\) and hence (5.17) follows.

**Lemma 5.1** The following recursive formulae hold for \(m \geq 1\):
\[
\mathbb{E} K_m^+ = \frac{m \beta_m}{m \alpha_m + \beta_m} \left(1 + \mathbb{E} K_{m-1}^+\right), \quad \mathbb{E} K_m^- = 1 + \frac{(m-1)\alpha_m \mathbb{E} K_{m-1}^-}{\alpha_m \mathbb{E} K_{m-1}^- + (m+1)\beta_m}.
\]

**Proof.** Noting that all particles die equally likely, an initial particle in the initial configuration \(\eta\) with \(|\eta| = m\) dies before \(\tau_m^+\) with probability \(\frac{1}{m} \mathbb{E} K_m^+\), and if survives, it dies before \(\tau_{m,m+2}\) with probability \(\frac{1}{m+1} \mathbb{E} K_{m+1}^+\). That is, the probability that an initial particle dies before \(\tau_{m,m+2}\) is
\[
\frac{1}{m} \mathbb{E} K_m^+ + \left(1 - \frac{1}{m} \mathbb{E} K_m^+\right) \frac{1}{m+1} \mathbb{E} K_{m+1}^+.
\]
Therefore, there are in average \(\mathbb{E} K_m^+ + \frac{m-\mathbb{E} K_m^-}{m+1} \mathbb{E} K_{m+1}^+\) initial particles die before \(\tau_{m,m+2}\).

On the other hand, \(K_m^+ = 0\) means that the first change of the configuration of the birth-death system \(Z_{\eta}(\cdot)\) is a birth, so \(K_m^+ = 0\) with probability \(\frac{\alpha_m}{\alpha_m + \beta_m}\). However, if the first change is a death, which happens with probability \(\frac{\beta_m}{\alpha_m + \beta_m}\), then one particle at some site \(x\) of \(\eta\) will die at \(\tau_{\eta} = \inf\{t : Z_{\eta}(t) \neq \eta\}\). In the latter case, using the conclusion in the
preceding paragraph, the mean number of particles in $\eta - \delta_x$ dying before the birth-death system $Z_{\eta - \delta_x}(\cdot)$ reaches the size $m + 1$ is

$$\mathbb{E}K^+_{m+1} + \frac{m-1}{m}\mathbb{E}K^+_{m-1}.\$$

In summary, we have established the relationship

$$\mathbb{E}K^+_{m} = \frac{\beta_m}{\alpha_m + \beta_m} \left( 1 + \mathbb{E}K^+_{m-1} + \frac{m-1}{m}\mathbb{E}K^+_{m-1}\right),$$

which is equivalent to the first recursive formula.

The same argument can be adapted to prove the second recursive formula. In fact, assume $|\eta| = k \geq 2$, an initial particle in $\eta$ dies before $\tau_{k,k-2}$ with probability

$$\frac{1}{k} |\eta| - I E K^+_{k} + \left( 1 - \frac{1}{k} |\eta| - I E K^+_{k} \right) \frac{1}{k-1} |\eta| - I E K^+_{k-1},$$

Now, let $|\eta| = m$. With probability $\frac{\beta_m}{\alpha_m + \beta_m}$, the first change of $Z_{\eta}(\cdot)$ is a death, giving $K^+_m = 1$. Assume next that the first change is a birth, then, as shown above, each initial particle dies before the size reaches $m - 1$ with probability $\frac{1}{m+1} \mathbb{E}K^-_{m+1} + \left( 1 - \frac{1}{m+1} \mathbb{E}K^-_{m+1} \right) \frac{1}{m} m - I E K^-_{m}$. It then follows that

$$\mathbb{E}K^-_m = \frac{\beta_m}{\alpha_m + \beta_m} + \frac{\alpha_m}{\alpha_m + \beta_m} m - 1 \left( \mathbb{E}K^-_{m+1} + \frac{m+1}{m} \mathbb{E}K^-_{m+1} \right),$$

and reorganizing the equation yields the second recursive formula.

□

**Lemma 5.2** If $\alpha_m > \beta_m$, then

$$1 + \mathbb{E}K^+_m \leq \frac{\alpha_m}{\alpha_m - \beta_m}.$$

If $\beta_m > \alpha_m$, then,

$$\mathbb{E}K^-_m \leq \frac{\beta_m}{\beta_m - \alpha_m}.$$

**Proof.** Suppose $\alpha_m > \beta_m$. By Lemma 5.1 and that $\mathbb{E}K^+_{m-1} \geq 0$, we have

$$1 + \mathbb{E}K^+_m \leq 1 + \frac{\beta_m}{\alpha_m} (1 + \mathbb{E}K^+_{m-1}), \quad \forall m \geq 1. \quad (5.18)$$

Iterating (5.18) and noticing that $\beta_k / \alpha_k$ is increasing in $k$ as well as $\mathbb{E}K^+_0 = 0$, we conclude that

$$1 + \mathbb{E}K^+_m \leq \sum_{i=0}^{m-1} \left( \frac{\beta_m}{\alpha_m} \right)^i + \left( \frac{\beta_m}{\alpha_m} \right)^m \left( 1 + \mathbb{E}K^+_{0} \right) \leq \frac{1}{1 - \frac{\beta_m}{\alpha_m}} = \frac{\alpha_m}{\alpha_m - \beta_m}.$$

Assume $\alpha_m < \beta_m$. Using Lemma 5.1 again together with the fact that $\mathbb{E}K^-_{m+1} \geq 1$, we have

$$\mathbb{E}K^-_m \leq 1 + \frac{\alpha_m}{\beta_m} \mathbb{E}K^-_{m+1}. \quad (5.19)$$

25
Noticing that $\alpha_k/\beta_k$ is decreasing in $k$, we conclude that

$$\mathbb{E}K_m^- \leq \sum_{i=0}^{l-1} \left( \frac{\alpha_m}{\beta_m} \right)^i + \left( \frac{\alpha_m}{\beta_m} \right)^l \mathbb{E}K_{m+l}^-$$

by iterating (5.19). Recalling $\mathbb{E}K_{m+l}^- \leq (m+1)$, we have, by letting $l \to \infty$, that

$$\mathbb{E}K_m^- \leq \sum_{i=0}^{\infty} \left( \frac{\alpha_m}{\beta_m} \right)^i = \frac{1}{1 - \frac{\alpha_m}{\beta_m}} = \frac{\beta_m}{\beta_m - \alpha_m}.$$

\[\square\]

6 Proof of Theorem 3.2

Let $X$ be a point process with distribution $\pi_{a,b;0;\nu}$, then by the triangle inequality, we have

$$d_2(\mathcal{L}^\Xi, \pi_{a,b;0;\nu}) \leq d_2(\mathcal{L}^\Xi, \mathcal{L}(\mathcal{M}_G\circ\Xi)) + d_2(\mathcal{L}(\mathcal{M}_G\circ\Xi), \mathcal{L}(\mathcal{M}_G\circ X)) + d_2(\mathcal{L}(\mathcal{M}_G\circ X), \pi_{a,b;0;\nu}).$$

It follows from (3.3) that both $d_2(\mathcal{L}^\Xi, \mathcal{L}(\mathcal{M}_G\circ\Xi))$ and $d_2(\mathcal{L}(\mathcal{M}_G\circ X), \pi_{a,b;0;\nu})$ are bounded by $d_1(G)$, so it remains to estimate $d_2(\mathcal{L}(\mathcal{M}_G\circ\Xi), \mathcal{L}(\mathcal{M}_G\circ X))$. Clearly, $\mathcal{M}_G\circ X \sim \pi_{a,b;0;\nu}$, where

$$\nu'(dx) = \sum_{i=1}^k \nu(G_i)\delta_{t_i}(dx).$$

Using the Stein equation (2.3) with $\pi = \pi_{a,b;0;\nu'}$, it suffices to show that for each $f \in \mathcal{F}$,

$$|\mathbb{E}\mathcal{A}h_f(\mathcal{M}_G\circ\Xi)| = |\mathbb{E}f(\mathcal{M}_G\circ\Xi) - \pi_{a,b;0;\nu'}(f)| \leq \int_{\Gamma} \mathbb{E}[(1 + b)(\epsilon_{1,y}(\Xi_y) + \epsilon_{1,y}(\Xi)) + b\nu'(\Xi)\Xi(y) + b\epsilon_{2,y}(\Xi_y)] \lambda(dy). \quad (6.1)$$

To simplify the notation, we fix $f \in \mathcal{F}$, write $f'(\eta) = f(\mathcal{M}_G\circ\eta)$, $h'(\eta) = h_f(\mathcal{M}_G\circ\eta)$ and define

$$\Delta h'(\xi; x) = h'(\xi + \delta_x) - h'(\xi).$$

Noting that $h'$ acts on the ‘shuffled’ configurations so one can swop $\nu'$ for $\nu$ in $\mathcal{A}h'$, we apply (3.1) to expand $\mathbb{E}\mathcal{A}h'(\Xi)$ as

$$\mathbb{E}\mathcal{A}h'(\Xi) = b \int_{\Gamma} \int_{\Gamma} \mathbb{E}[\Delta h'(\Xi_y + \delta_y; x) - \Delta h'(\Xi; x)] \lambda(dy)\nu(dx) + \int_{\Gamma} \mathbb{E}[-\Delta h'(\Xi_x; x) + \Delta h'(\Xi; x)] \lambda(dx) + \int_{\Gamma} \mathbb{E}\Delta h'(\Xi; x)[a\nu(dx) + b|\lambda|\nu(dx) - \lambda(dx)]. \quad (6.2)$$

The last term vanishes since $(a + b|\lambda|)\nu = \lambda$, which is ensured by the facts that $|\nu| = 1$ and $a = (1 - b)|\lambda|$.
To study the first term in (6.2), we take a coupling \((\Theta_y, \Upsilon_y, \Pi_y)\) of \(\Xi|A_y\) (notice that it has the same distribution as that of \(\Xi_y|A_y\), \(\Xi|A_y\), and \(\Xi_y|A_y\), such that \(\mathcal{L}(\Theta_y + \Upsilon_y) = \mathcal{L}\Xi\) and \(\mathcal{L}(\Theta_y + \Pi_y) = \mathcal{L}(\Xi)\). Dropping the subscript \(y\) from \((\Theta_y, \Upsilon_y, \Pi_y)\), we can write

\[
\begin{align*}
\mathbb{E}\{\Delta h'(\Xi + \delta_y; x) - \Delta h'(\Xi; x)\} \\
= \mathbb{E}\{\Delta h'(\Theta + \Pi + \delta_y; x) - \Delta h'(\Theta + \Upsilon; x)\} \\
= \mathbb{E}\{[\Delta h'(\Theta + \Pi + \delta_y; x) - \Delta h'(\Theta; x)] + [\Delta h'(\Theta; x) - \Delta h'(\Theta + \Upsilon; x)]\}. 
\end{align*}
\]

When expanded telescopically, it is the sum of \(|\Pi| + 1\) positive \(\Delta_2 h'\)-functions for the term in the first pair of square brackets, and \(|\Upsilon|\) negative \(\Delta_2 h'\)-functions for the term in the second pair of square brackets. Similarly, the second term in (6.2) can be expressed as the sum of \(|\Upsilon|\) positive \(\Delta_2 h'\)-functions and \(|\Pi|\) negative \(\Delta_2 h'\)-functions. Therefore, when

\[
b \int \mathbb{E}(\Xi_y(A_y) + 1 - \Xi(A_y))\lambda(dy) + \int \mathbb{E}(\Xi(A_y) - \Xi_y(A_y))\lambda(dy) = 0, \tag{6.3}
\]

the expected numbers of positive and negative \(\Delta_2 h'\)-functions are then balanced. Noting that

\[
\int \mathbb{E}(\Xi_y(A_y) - \Xi(A_y))\lambda(dy) = \text{Var}(|\Xi|) - \mathbb{E}|\Xi|, \tag{6.4}
\]

we obtain (6.3) by taking \(b = \frac{\text{Var}(|\Xi|) - \mathbb{E}|\Xi|}{\text{Var}(|\Xi|)}\). Now, we denote \(\Pi = \sum_{j=1}^{|\Pi|} \delta_{x_j}, \Upsilon = \sum_{j=1}^{|\Upsilon|} \delta_{y_j}\), and for \(\eta = \sum_{i=1}^n \delta_{z_i}\), write \(\langle \eta \rangle_0 = 0, \langle \eta \rangle_j = \sum_{i=1}^j \delta_{z_i}\) for \(1 \leq j \leq n\). Taking \(\hat{\Xi}\) as an independent copy of \(\Xi\), we can expand \(\mathbb{E}\mathcal{A} h'(\Xi)\) into

\[
\mathbb{E}\mathcal{A} h'(\Xi) = e_1 + \cdots + e_5,
\]

where

\[
\begin{align*}
e_1 &= b \int \mathbb{E} \sum_{j=1}^{|\Pi|} [\Delta_2 h'(\Theta + \langle \Pi \rangle_{j-1} + \delta_y; x, x_j) - \mathbb{E}\Delta_2 h'(\hat{\Xi}; z, z)]\lambda(dy)\nu(dx), \\
e_2 &= b \int \mathbb{E} [\Delta_2 h'(\Theta; x, y) - \mathbb{E}\Delta_2 h'(\hat{\Xi}; z, z)]\lambda(dy)\nu(dx), \\
e_3 &= -b \int \mathbb{E} \sum_{j=1}^{|\Upsilon|} [\Delta_2 h'(\Theta + \langle \Upsilon \rangle_{j-1}; x, y_j) - \mathbb{E}\Delta_2 h'(\hat{\Xi}; z, z)]\lambda(dy)\nu(dx), \\
e_4 &= - \int \mathbb{E} \sum_{j=1}^{|\Pi|} [\Delta_2 h'(\Theta + \langle \Pi \rangle_{j-1}; x, x_j) - \mathbb{E}\Delta_2 h'(\hat{\Xi}; z, z)]\lambda(dx), \\
e_5 &= \int \mathbb{E} \sum_{j=1}^{|\Upsilon|} [\Delta_2 h'(\Theta + \langle \Upsilon \rangle_{j-1}; x, y_j) - \mathbb{E}\Delta_2 h'(\hat{\Xi}; z, z)]\lambda(dx).
\end{align*}
\]

Now we concentrate on estimating \(e_1\), since others are similar. Recalling that \(\Xi_y|A_y\) is not independent of \(\Xi_y|A_y\), while \(\Xi_y|B_y\) is, we can extract the part as \(\Xi_y|B_y\) from \(\Theta \sim \mathcal{L}(\Xi_y|B_y)\), and denote it by \(\Theta_1\). Take a more detailed coupling \((\Theta_1, \Theta_2, \Upsilon, \Pi)\) such that \((\Theta_1, \Theta_2)\) is a coupling of \(\Xi|B_y\) and \(\Xi|B_y\wedge A_y\) (as well as \(\Xi_y|B_y\) and \(\Xi_y|B_y\wedge A_y\)), and \(\Theta_1\) is dependent of
(Υ, Π). We then take (Θ2, Υ) as a copy of (Θ2, Υ) such that (Θ2, Υ) is independent of Π and \( \mathcal{L}(Θ1 + Θ2 + Υ) = \mathcal{L}^2 \). We insert \( Δ^2 h'(Θ1; x, x_j) \) and \( Δ^2 h'(Θ1; z, z) \) into the square brackets in \( e_1 \) to obtain

\[
e_1 = b \int \int_{Γ^2} (e_{11} + \cdots + e_{15})\lambda(dy)ν(dx),
\]

where

\[
e_{11} = \mathbb{E} \sum_{j=1}^{[Π]} [Δ_2 h'(Θ1 + Θ2 + (Π)_{j-1} + δ_y; x, x_j) - Δ_2 h'(Θ1 + (Π)_{j-1} + δ_y; x, x_j)],
\]

\[
e_{12} = \mathbb{E} \sum_{j=1}^{[Π]} [Δ_2 h'(Θ1 + (Π)_{j-1} + δ_y; x, x_j) - Δ_2 h'(Θ1 + δ_y; x, x_j)],
\]

\[
e_{13} = \mathbb{E} \sum_{j=1}^{[Π]} [Δ_2 h'(Θ1 + δ_y; x, x_j) - Δ_2 h'(Θ1; x, x_j)],
\]

\[
e_{14} = \mathbb{E} \sum_{j=1}^{[Π]} [Δ_2 h'(Θ1; x, x_j) - Δ_2 h'(Θ1; z, z)],
\]

\[
e_{15} = \mathbb{E} |Π| \mathbb{E}[Δ_2 h'(Θ1; z, z) - Δ_2 h'(Θ1 + Θ2 + Υ; z, z)].
\]

**Estimates of \( e_{11} \) and \( e_{15} \).** Notice \( e_{11} \) can be further decomposed as

\[
\mathbb{E} \sum_{j=1}^{[Π]} \sum_{i=1}^{[Θ2]} [Δ_2 h'(Θ1 + δ_y + (Θ2, Π)_{i,j-1}; x, x_j) - Δ_2 h'(Θ1 + δ_y + (Θ2, Π)_{i-1,j-1}; x, x_j)],
\]

where \( (Θ2, Π)_{i,j} = (Θ2)_{i} + (Π)_{j} \) are measurable to \( (Θ2, Π) \). When we take the expectation conditional on \( Ξ_{g|B_y} \), or equivalently on \( (Θ2, Π) \), it can be interchanged with the sums. Therefore, we concentrate on the conditional expectation

\[
\mathbb{E} (Δ_2 h'(Θ1 + δ_y + (Θ2, Π)_{i,j-1}; x, x_j) - Δ_2 h'(Θ1 + δ_y + (Θ2, Π)_{i-1,j-1}; x, x_j)|Θ2, Π). \quad (6.5)
\]

Since by \( (2.6) \), there is no uniform bound for \( Δ_2 h' \), we write

\[
Δ_2 h' = h^{(1)} + h^{(2)},
\]

where

\[
h^{(1)} = \min \left\{ \max \left( Δ_2 h', -\frac{2u + 5}{a} \right), \frac{2u + 5}{a} \right\}, \quad h^{(2)} = Δ_2 h' - h^{(1)}.
\]

Since

\[
|Δ_2 h'(ξ; x, y)| \leq \frac{2u + 5}{a} \quad \text{for } 1 + |ξ| > \frac{a}{u},
\]

we have

\[
|h^{(1)}| \leq \frac{2u + 5}{a}, \quad |h^{(2)}| \leq 2, \quad \text{and } h^{(2)}(ξ; x, y) = 0 \quad \text{for } 1 + |ξ| > \frac{a}{u}. \quad (6.6)
\]
For the quantity given in (6.5), the differences based on \(h^{(1)}\) and \(h^{(2)}\) are respectively bounded by the second and the first terms of \(r_y(\Xi_y)\), recalling that \(\Xi_y|_{B_y}\) is equivalent to \((\Theta_2, \Pi)\). Hence,

\[
|e_{11}| \leq \mathbb{E} \left| \Pi \right| \cdot |\Theta_2| r_y(\Xi_y) = \mathbb{E} r_y(\Xi_y) \Xi_y(A_y) \Xi_y(B_y \setminus A_y).
\] (6.7)

Similarly, taking conditional expectation on \((\hat{\Theta}_2, \hat{\Pi})\), we get

\[
|e_{15}| \leq \mathbb{E} \left| \Pi \right| \mathbb{E} \left( |\hat{\Theta}_2 + \hat{\Pi}| r_y(\Theta_1 + \hat{\Theta}_2 + \hat{\Pi}) \right) = \mathbb{E} r_y(\Xi) \Xi(B_y) \Xi(\Xi_y(A_y)).
\] (6.8)

Estimates of \(e_{12}\) and \(e_{13}\). Notice that \(\Theta_2\) disappears now and \(\Theta_1\) is independent of \(\Pi\). We use the conditional expectation on \(\Pi\), and find each conditional expectation, actually being the mean, is less than \(\bar{r}_y(\Xi_y) = \bar{r}_y(\Xi)\). Hence

\[
|e_{12}| \leq \mathbb{E} \left| \Pi \right| \left( |\Pi| - 1 \right) \bar{r}_y(\Xi) = \bar{r}_y(\Xi) \mathbb{E} \left[ \Xi_y(A_y) \Xi_y(A_y) - 1 \right],
\] (6.9)

\[
|e_{13}| \leq \bar{r}_y(\Xi) \mathbb{E} \left| \Pi \right| = \bar{r}_y(\Xi) \mathbb{E} \Xi_y(A_y).
\] (6.10)

Estimate of \(e_{14}\). In fact, \(e_{14}\) is another kind of difference that is very different from the other four since the two point processes have the same size. Let us state a result which tells us the cost of shuffling points \(x\) and \(y\) in \(\Delta_2 h'(\xi; x, y)\). Define

\[
D_{h'}(\xi; x, y) = h'(\xi + \delta_x) - h'(\xi + \delta_y), \quad D_2 h'(\xi; x, y; z) = D h'(\xi + \delta_z; x, y) - D h'(\xi; x, y).
\]

Then, one can directly verify the following equation:

\[
\Delta_2 h'(\xi; x, y) - \Delta_2 h'(\xi; z, z) = D_2 h'(\xi; y, z; x) + D_2 h'(\xi; x, z; z).
\] (6.11)

Consequently, we can rewrite

\[
e_{14} = \mathbb{E} \left[ \sum_{j=1}^{\left| \Pi \right|} \left( D_2 h'(\Theta_1; x_j, z; x) + D_2 h'(\Theta_1; x, z; z) \right) \right],
\]

bearing in mind \(\Pi = \sum_{j=1}^{\left| \Pi \right|} \delta_{x_j}\). Now we estimate \(D_2 h'\). Recalling \(|Dh'| \leq C_n\) defined in (2.4) and estimated in (2.5), we have

\[
|Dh'(\xi; x, y)| \leq 1 \wedge \left( \frac{1}{2(|\xi| + 1)} + \frac{1}{a} \right).
\]

If we set

\[
Dh' = h^{(3)} + h^{(4)},
\]

where

\[
h^{(3)} = \max \left\{ \min \left( Dh', \frac{u + 2.5}{a} \right), -\frac{u + 2.5}{a} \right\} \quad \text{and} \quad h^{(4)} = Dh' - h^{(3)},
\]

then

\[
|h^{(3)}| \leq \frac{u + 2.5}{a}, \quad |h^{(4)}| \leq 1 \quad \text{and} \quad h^{(4)}(\xi; x, y) = 0 \quad \text{for} \quad 1 + |\xi| > \frac{a}{u}.
\] (6.12)
Comparing with (6.6), we conclude that $\Delta^2 h'$, as the difference of $\Delta h'$, has conditional expectation (that reduces to its expectation) less than a half of $\bar{\Xi}$. Therefore,

$$|e_{14}| \leq \bar{r}_y(\Xi)E[\Pi] = \bar{r}_y(\Xi)E\Xi(A_y).$$  (6.13)

Collecting (6.7)-(6.10) and (6.13), we obtain

$$|e_1| \leq b \int_{\Gamma} \left[ E_y(\Xi)E_y(A_y)E_y(B_y \setminus A_y) + \bar{r}_y(\Xi)E_\Xi(y(3))E(\Xi(A_y))/2 + E_y(\Xi)E_\Xi(y)(A_y)]\lambda(dy). \quad (6.14)$$

The same procedure can be applied to estimate $e_2$ to $e_5$ by first selecting the ‘stepping stones’ $\Xi|_{B_y}$ and $\hat{\Xi}|_{B_y}$ to ‘bridge’ $\Xi|_{A_y}$ and $\hat{\Xi} \sim \mathcal{L}\Xi$ for $e_2$ and $e_4$, and $\Xi|_{B_y}$ and $\hat{\Xi}|_{B_y}$ to ‘bridge’ $\Xi|_{A_y}$ and $\hat{\Xi} \sim \mathcal{L}\Xi$ in $e_3$ and $e_5$, then telescoping within the layer of dependence and using (6.11) and (6.12) to deal with relocation of points. We omit the details here and the estimates are summarized below:

$$|e_2| \leq b \int_{\Gamma} \left[ E_y(\Xi)E_y(A_y)E_y(B_y \setminus A_y) + \bar{r}_y(\Xi)E_y(\Xi(A_y))/2 + E_y(\Xi)E_\Xi(y)(A_y)]\lambda(dy),$$

$$|e_3| \leq b \int_{\Gamma} \left[ E_y(\Xi)E(A_y)E_y(B_y \setminus A_y) + \bar{r}_y(\Xi)E_y(\Xi(A_y))/2 + E_y(\Xi)E_\Xi(y)(A_y)]\lambda(dy),$$

$$|e_4| \leq \int_{\Gamma} \left[ E\Xi(\Xi)E_x(A_x)E_x(B_x \setminus A_x) + \bar{r}_x(\Xi)E_y(\Xi(A_x))/2 + E\Xi(\Xi)E_x(A_x)]\lambda(dx),$$

$$|e_5| \leq \int_{\Gamma} \left[ E\Xi(\Xi)E_x(A_x)E_y(B_x \setminus A_x) + \bar{r}_x(\Xi)E_y(\Xi(A_x))/2 + E\Xi(\Xi)E_x(A_x)]\lambda(dx).$$

Now, the above four estimates, together with (6.14), yield (6.1), completing the proof of Theorem 3.2.

7 Proof of Theorem 3.3

The proof is similar to that of Theorem 3.2 with some modification to suit the estimation involving the second order reduced Palm processes. Let $Y$ be a point process with distribution $\pi_{a,0;\beta;\nu}$, it follows from the triangle inequality that

$$d_2(\mathcal{L}\Xi, \pi_{a,0;\beta;\nu}) \leq d_2(\mathcal{L}\Xi, \mathcal{L}(\mathcal{M}_G\Xi)) + d_2(\mathcal{L}(\mathcal{M}_G\Xi), \mathcal{L}(\mathcal{M}_G\circ Y)) + d_2(\mathcal{L}(\mathcal{M}_G\circ Y), \pi_{a,0;\beta;\nu}).$$

Again, (3.3) implies that $d_2(\mathcal{L}\Xi, \mathcal{L}(\mathcal{M}_G\Xi))$ and $d_2(\mathcal{L}(\mathcal{M}_G\circ Y), \pi_{a,0;\beta;\nu})$ are bounded by $d_0(G)$, so $d_2(\mathcal{L}(\mathcal{M}_G\Xi), \mathcal{L}(\mathcal{M}_G\circ Y))$ is the only term to be estimated.
We replace \(\pi\) by \(\pi_{a,0;\beta';\nu'}\) in the Stein equation (2.3) with \(\nu'(dx) = \sum_{i=1}^{k} \nu_i \delta_i(x)\). It is sufficient to prove

\[
\mathbb{E}_A h_f(M_G \circ \Xi) \leq \int_{\Gamma} \mathbb{E} \left( \epsilon_{1,x}(\Xi_x) + \epsilon_{1,\xi}(\Xi) \right) \lambda(dx) \\
+ \beta \int_{\Gamma^2} \mathbb{E} \left( \epsilon_{1,x,y}(\Xi_{xy}) + \epsilon_{1,x,y}(\Xi) + \epsilon_{2,x,y}(\Xi_{xy}) \right) \lambda^2(dx, dy)
\]

(7.1)

for all \(f \in \mathcal{F}\). For the fixed \(f \in \mathcal{F}\), we set \(f' = f(M_G \circ \eta)\), \(h' = h_f(M_G \circ \eta)\) and then apply (3.1) and (3.2) to deduce the following expansion

\[
\mathbb{E}_A h'(\Xi) = \int_{\Gamma} \mathbb{E} \left[ -\Delta h'(\Xi_x; x) + \Delta h'(\Xi; x) \right] \lambda(dx) \\
+ \beta \int_{\Gamma^2} \mathbb{E} \left[ -\Delta h'(\Xi_{xy} + \delta_y; x) + \Delta h'(\Xi; x) \right] \lambda^2(dx, dy) \\
+ \int_{\Gamma} \Delta \mathbb{E} h'(\Xi; x) \left( a \nu(dx) - \lambda(dx) - \beta \int_{y \in \Gamma} \lambda^2(dx, dy) \right).
\]

(7.2)

The last term of (7.2) vanishes because of the definition of \(\nu\) in (3.5), and \(\nu(\Gamma) = 1\) ensures that

\[
a = |\lambda| + \beta \int_{\Gamma^2} \lambda^2(dx, dy) = |\lambda| + \beta (\mathbb{E}|\Xi|^2 - |\lambda|).
\]

We take \(\tilde{\Xi}\) as an independent copy of \(\Xi\) which is also independent of all \(\Xi_x\)'s and \(\Xi_{xy}\)'s. Denote the points in \(\Xi|A_x\), \(\Xi_x|A_x\), \(\Xi|A_{xy}\), \(\Xi_{xy}|A_{xy}\) respectively by \(x_j, y_j, w_j, v_j\). Then using
the two types of local dependence, we have

\[
\begin{align*}
\mathbb{E}_{\omega \cdot h'}(\Xi) &= \int_{\Gamma} \{ \mathbb{E}[\Delta h'(\Xi_x; x) + \Delta h'(\Xi_x|\mathcal{A}_x; x)] + \mathbb{E}[\Delta h'(\Xi; x) - \Delta h'(\Xi|\mathcal{A}_x; x)] \} \lambda(dx) \\
- \beta &\int_{\Gamma^2} [\mathbb{E}\Delta h'(\Xi_{xy}; x) - \mathbb{E}\Delta h'(\Xi_{xy}|\mathcal{A}_x; x)] \lambda^2(dx, dy) \\
- \beta &\int_{\Gamma^2} [\mathbb{E}\Delta h'(\Xi_{xy} + \delta_y; x) - \mathbb{E}\Delta h'(\Xi_{xy}; x)] \lambda^2(dx, dy) \\
+ \beta &\int_{\Gamma^2} [\mathbb{E}\Delta h'(\Xi; x) - \mathbb{E}\Delta h'(\Xi|\mathcal{A}_x; x)] \lambda^2(dx, dy) \\
= &- \int_{\Gamma} \mathbb{E} \sum_{j=1}^{[\Xi_x(A_x)]} [\Delta_2 h'(\Xi_x|\mathcal{A}_x) + \langle \Xi_x|\mathcal{A}_x \rangle_{j-1}; x, y_j] - \Delta_2 h'(\hat{\Xi}; x_1, x_1)] \lambda(dx) \\
+ \int_{\Gamma} \mathbb{E} \sum_{j=1}^{[\Xi(A_x)]} [\Delta_2 h'(\Xi|\mathcal{A}_x) + \langle \Xi|\mathcal{A}_x \rangle_{j-1}; x, x_j] - \Delta_2 h'(\hat{\Xi}; x_1, x_1)] \lambda(dx) \\
- \beta &\int_{\Gamma^2} \mathbb{E} \sum_{j=1}^{[\Xi_{xy}(A_{xy})]} [\Delta_2 h'(\Xi_{xy}|\mathcal{A}_{xy}) + \langle \Xi_{xy}|\mathcal{A}_{xy} \rangle_{j-1}; x, v_j] - \Delta_2 h'(\hat{\Xi}; x_1, x_1)] \lambda^2(dx, dy) \\
- \beta &\int_{\Gamma^2} [\Delta_2 h'(\Xi_{xy}; x, y) - \Delta_2 h'(\hat{\Xi}; x_1, x_1)] \lambda^2(dx, dy) \\
+ \beta &\int_{\Gamma^2} \mathbb{E} \sum_{j=1}^{[\Xi(A_{xy})]} [\Delta_2 h'(\Xi|\mathcal{A}_{xy}) + \langle \Xi|\mathcal{A}_{xy} \rangle_{j-1}; x, w_j] - \Delta_2 h'(\hat{\Xi}; x_1, x_1)] \lambda^2(dx, dy) \\
- \mathbb{E} \Delta_2 h'(\hat{\Xi}; x_1, x_1) \left[ \int_{\Gamma} \mathbb{E}(\Xi_x(A_x) - \Xi(A_x)) \lambda(dx) + \beta \int_{\Gamma^2} \mathbb{E}(\Xi_{xy}(A_{xy}) + 1 - \Xi(A_{xy})) \lambda^2(dx, dy) \right] \\
=: &\phi_1 + \cdots + \phi_6. \quad (7.3)
\end{align*}
\]

The term \(\phi_6\) becomes 0 if we set

\[
\int_{\Gamma} \mathbb{E}(\Xi_x(A_x) - \Xi(A_x)) \lambda(dx) + \beta \int_{\Gamma^2} \mathbb{E}(\Xi_{xy}(A_{xy}) + 1 - \Xi(A_{xy})) \lambda^2(dx, dy) = 0,
\]

hence the \(\beta\) in (3.4) follows from (6.4), \(\int_{\Gamma^2} \lambda^2(dx, dy) = \mathbb{E}(|\Xi|(|\Xi| - 1))\) and the following observation

\[
\int_{\Gamma^2} \mathbb{E}(\Xi_{xy}(A_{xy}) - \Xi(A_{xy})) \lambda^2(dx, dy) = \int_{\Gamma^2} \mathbb{E}(|\Xi_{xy}| - |\Xi|) \lambda^2(dx, dy) = \mathbb{E}(|\Xi| - 2 - |\lambda|)(|\Xi| - 1)|\Xi|.
\]

Following the same steps as the estimation of (6.4), with ‘stepping stones’ \(\Xi_x|B_x\) and \(\hat{\Xi}|B_x\) for \(\phi_1, \Xi|B_x\) and \(\hat{\Xi}|B_x\) for \(\phi_2, \Xi_{xy}|B_{xy}\) and \(\hat{\Xi}_{xy}|B_{xy}\) for \(\phi_3\) and \(\phi_4\), and \(\Xi|B_{xy}\) and \(\hat{\Xi}|B_{xy}\) for \(\phi_5\), we
obtain

\[
\phi_1 \leq \int_\Gamma \mathbb{E} \epsilon_{1,x}(\Xi_x) \lambda(dx);
\]
\[
\phi_2 \leq \int_\Gamma \mathbb{E} \epsilon_{1,x}(\Xi) \lambda(dx);
\]
\[
\phi_3 \leq \beta \int \int_{\Gamma^2} \mathbb{E} \epsilon_{1,x,y}(\Xi_{xy}) \lambda^2(dx, dy);
\]
\[
\phi_4 \leq \beta \int \int_{\Gamma^2} \mathbb{E} \epsilon_{2,x,y}(\Xi_{xy}) \lambda^2(dx, dy);
\]
\[
\phi_5 \leq \beta \int \int_{\Gamma^2} \mathbb{E} \epsilon_{1,x,y}(\Xi) \lambda^2(dx, dy),
\]

which, together with (7.3), in turn imply (7.1). This completes the proof of Theorem 3.3. \[ \square \]

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