

Random Polytopes in the d -Dimensional Cube

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Abstract. Let C^d be the set of vertices of a d -dimensional cube, $C^d = \{(x_1, \dots, x_d) : x_i = \pm 1\}$. Let us choose a random n -element subset $A(n)$ of C^d . Here we prove that $\text{Prob}(\text{the origin belongs to the conv } A(2d + x\sqrt{2d})) = \Phi(x) + o(1)$ if x is fixed and $d \rightarrow \infty$. That is, for an arbitrary $\varepsilon > 0$ the convex hull of more than $(2 + \varepsilon)d$ vertices almost always contains 0 while the convex hull of less than $(2 - \varepsilon)d$ points almost always avoids it.

1. Convex Hull of Subsets of Vertices

Let C^d denote the set of vertices of a d -dimensional cube, $C^d \subset \mathbb{R}^d$, $C^d = \{(x_1, \dots, x_d) : x_i = \pm 1\}$. Let $A(n)$ be a random n -element subset of C^d . We have $\binom{2^d}{n}$ possibilities for $A(n)$, hence $\text{Prob}(A(n) \text{ has property } \pi) = (\# \text{ of } n\text{-tuples of } C^d \text{ with property } \pi) / \binom{2^d}{n}$. The threshold function of the property π is n_d if for every $\varepsilon > 0$ we have

$$\text{Prob}(A((1 + \varepsilon)n_d) \text{ has property } \pi) \rightarrow 1 \quad \text{whenever } d \rightarrow \infty$$

and

$$\text{Prob}(A((1 - \varepsilon)n_d) \text{ has property } \pi) \rightarrow 0 \quad \text{whenever } d \rightarrow \infty.$$

J. Mycielski posed the following problem: How large should we choose n so that $\text{conv } A(n)$, the convex hull of $A(n)$, contains almost surely the origin 0 [2]? P. Erdős conjectured that the threshold function of this property is $O(d)$ [2]. This was proved by Komlós [5] in 1980.

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Theorem 1.1 [5]. $1.3d < n_d < 4.4d$, i.e.,

$$\lim_{d \rightarrow \infty} \text{Prob}(0 \in \text{conv } A(1.3d)) = 0$$

and

$$\lim_{d \rightarrow \infty} \text{Prob}(0 \in \text{conv } A(4.4d)) = 1.$$

Here we improve this result. Denote $1/\sqrt{2\pi} \int_{-\infty}^c e^{-x^2/2} dx$ by $\Phi(c)$, as usual.

Theorem 1.2. *Let c be a real number. Then*

$$\lim_{d \rightarrow \infty} \text{Prob}(0 \in \text{conv } A(2d + c\sqrt{2d})) = \Phi(c).$$

Corollary 1.3. $n_d = 2d$.

Our results are strongly related to an old theorem of Wendel [7] (see Theorem 4.1). More results and an extensive literature about random polytopes can be found in a recent paper of Buchta and Müller [1]. See also Mycielski [6].

2. Lemmas

P. Erdős conjectured that a random ± 1 matrix is almost always regular. This was proved by Komlós [4] in 1967:

Lemma 2.1 [4]. *Let M be a $d \times d$ random ± 1 matrix (i.e., every entry a_{ij} is chosen independently and with probabilities $\text{Prob}(a_{ij} = 1) = \text{Prob}(a_{ij} = -1) = \frac{1}{2}$). Then*

$$\text{Prob}(M \text{ is regular}) > 1 - O(1/\sqrt{d}). \tag{1}$$

Komlós conjectures that one can replace $O(1/\sqrt{d})$ by $O(1/(1 + \varepsilon)^d)$ for some positive ε . The following lemma is a simple generalization of a result due to Harding [3]. Let $P = \{p_1, p_2, \dots, p_n\} \subset \mathbb{R}^d$ be a point-set ($p_i = p_j$ is possible). The partition $P = U \cup V$ is *induced by a hyperplane* if there exists a hyperplane $H \subset \mathbb{R}^d$ such that $P \cap H = \emptyset$ and H splits every segment $[u, v]$ for $u \in U, v \in V$. Denote by $h(P)$ the number of such partitions of P , $h(d, n) = \max\{h(P) : P \subset \mathbb{R}^d, |P| = n\}$. Harding proved that

$$h(d, n) = \binom{n-1}{d} + \dots + \binom{n-1}{0}.$$

Denote by $a(k, P)$ the number of affine dependent k -tuples of P . The lower bound in the following lemma is an easy consequence of a theorem of Winder [8] (see also Zaslavsky [9]).

Lemma 2.2. For every $P \subset \mathbb{R}^d, |P| = n$ we have

$$h(d, n) - \sum_{2 \leq k \leq d+1} a(k, P) \leq h(P) \leq h(d, n) = \sum_{k \leq d} \binom{n-1}{k}. \quad (2)$$

This lower bound is not the best possible, but it is sufficient for our purposes.

3. Proof of Theorem 1.2

The first observation is that we can neglect those $A(n)$'s which contain a pair of opposite vertices because the probability of this event tends to 0 when $d \rightarrow \infty$. In fact, we have

$$\text{Prob}(A(n) \cap (-A(n)) \neq \emptyset) \leq \frac{2^d \binom{2^d}{n-2}}{\binom{2^d}{n}} < \frac{n^2}{2^d} = o(1) \quad \text{if } n = O(d) \text{ and } d \rightarrow \infty. \quad (3)$$

The main idea in our argument is that we obtain a random n -set A in two steps. First we choose n pairs from the 2^{d-1} pairs of the form $\{x, -x\}, x \in C^d$. Then we choose an element from each pair. Let H be a hyperplane of \mathbb{R}^d in general position with respect to $C^d, 0 \notin H$. For $x \in C^d$ we denote the point $H \cap (0, x)$ by $\pi(x)$.

Lemma 3.1. Let $x_1, \dots, x_n \in C^d, \Pi = \{\pi(x_i): 1 \leq i \leq n\}$ and

$$Y = \{\{y_1, \dots, y_n\}: y_i = x_i \text{ or } -x_i\}.$$

Then $\#$ (members of Y whose convex hull avoids 0) = $2h(\Pi)$.

Proof. If the convex hull of $\{y_1, \dots, y_n\}$ avoids 0 then there exists a hyperplane H_0 through 0 such that it separates $\{y_1, \dots, y_n\}$ from $\{-y_1, \dots, -y_n\}$. Hence $H_0 \cap H$ induces a partition of Π . Moreover, the converse is also true, every induced partition yields two members of Y . \square

Using Lemma 2.2 for $n = 2d + c\sqrt{2d}$ we get

$$\begin{aligned} \text{Prob}(0 \notin \text{conv } A(n)) &= \frac{1}{2^n \binom{2^{d-1}}{n}} \sum 2h(\Pi) \leq \frac{h(d, n)}{2^{n-1}} \\ &= \frac{1}{2^{n-1}} \sum_{i < n/2 - (c\sqrt{n})/2} \binom{n-1}{i} = \Phi(-c) + O\left(\frac{1}{n}\right). \end{aligned}$$

(Actually we have calculated $\text{Prob}(0 \notin \text{conv } A(n) | A \cap (-A) = \emptyset)$ and used (3).)

Moreover, (3) implies

$$\text{Prob}(0 \notin \text{conv } A(n)) \geq \frac{h(d, n)}{2^{n-1}} - \frac{1}{2^{n-1} \binom{2^{d-1}}{n}} \sum_{\Pi} \sum_{1 \leq k \leq d} a(k, \Pi). \quad (4)$$

Here Komlós' theorem (i.e., Lemma 2.1) implies

$$\frac{1}{\binom{2^{d-1}}{n}} \sum a(k, \Pi) \leq O\left(\frac{1}{\sqrt{d}}\right) \binom{n}{d}.$$

Similarly

$$\begin{aligned} & \frac{1}{2^{d-1}} \sum_{\Pi} a(k, \Pi) \\ &= \binom{n}{k} \text{Prob}(k \text{ random } \pm 1 \text{ sequences of length } d \text{ are linearly dependent}) \\ &\leq \binom{n}{k} O\left(\frac{1}{\sqrt{d}}\right). \end{aligned}$$

Hence (4) gives

$$\text{Prob}(0 \notin \text{conv } A(n)) \geq \frac{h(d, n)}{2^{n-1}} - \frac{\sum_{i \leq d} \binom{n}{i}}{2^{n-1}} O\left(\frac{1}{\sqrt{d}}\right) = \Phi(-c) + O\left(\frac{1}{n}\right) - O\left(\frac{1}{\sqrt{d}}\right).$$

4. Final Remarks

If Komlós' conjecture is true, then the method given above yields, for $n = O(d)$,

$$\text{Prob}(0 \notin \text{conv } A(n)) = \frac{h(n, d)}{2^{n-1}} + O(d^2/(1 + \varepsilon)^d).$$

Of course, this method can be used in all cases when the underlying set of the points T is symmetric, and $\text{Prob}(x_1, \dots, x_d, T \text{ are linearly dependent}) = 1 - o(1)$, for example,

Theorem 4.1 (Wendel [7]). *Let B^d denote the d -dimensional ball. Let us choose an n -element set P randomly. Then*

$$\text{Prob}(0 \notin \text{conv } P) = h(d, n)/2^{n-1}.$$

Actually, Wendel used a similar inductional method (but he did not need our lemmas except the equality $h(P) = h(d, n)$ for affine independent n -sets $P \subset \mathbb{R}^d$). Finally, it is easy to see that in our case ($n \sim 2d, d \rightarrow \infty$) we have

$$\text{Prob}(0 \in \text{int conv } P) - \text{Prob}(0 \in \text{conv } P) \rightarrow 0.$$

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