

# Introduction to several models from stochastic geometry

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# Plan

From game to theory: Buffon, integral geometry, random tessellations

From game to theory: 150 years of random convex hulls

Addendum: some more models

# Plan

From game to theory: Buffon, integral geometry, random tessellations

- Buffon's needle problem

- Example of a formula from integral geometry

- Poisson point process

- Poisson line tessellation

- Poisson-Voronoi tessellation

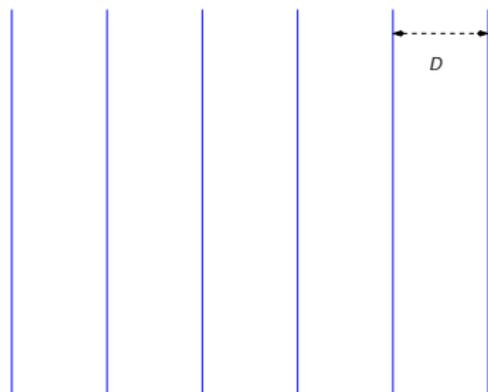
From game to theory: 150 years of random convex hulls

Addendum: some more models

# Roots of geometric probability

**Georges-Louis Leclerc, Comte de Buffon (1733)**

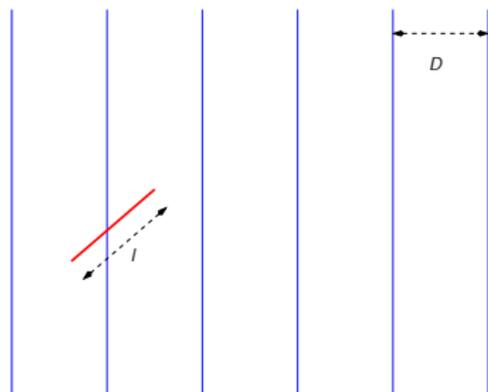
Probability  $p$  that a needle of length  $\ell$  dropped on a floor made of parallel strips of wood of same width  $D > \ell$  will lie across a line?



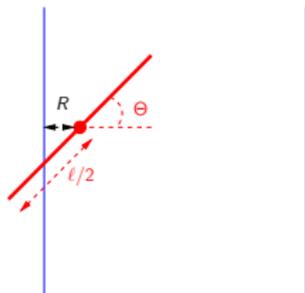
# Roots of geometric probability

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# Roots of geometric probability

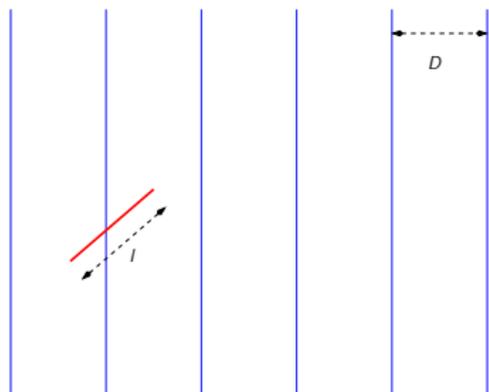


$R$  and  $\Theta$  independent r.v., uniformly distributed on  $]0, \frac{D}{2}[$  and  $] -\frac{\pi}{2}, \frac{\pi}{2}[$ .  
There is intersection when  $2R \leq \ell \cos(\Theta)$ .

$$p = \int_{\theta=-\frac{\pi}{2}}^{\frac{\pi}{2}} \int_{r=0}^{\frac{\ell}{2} \cos(\theta)} \frac{dr d\theta}{\frac{D}{2} \pi} = \frac{2\ell}{\pi D}$$

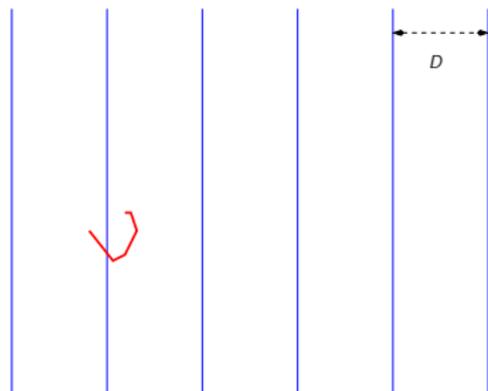
# Roots of geometric probability

$$p = p([0, \ell]) = \frac{2\ell}{\pi D}$$



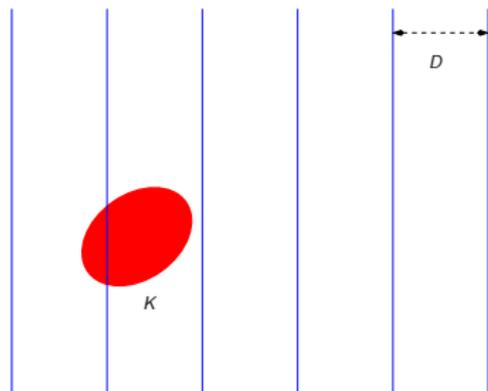
# Roots of geometric probability

Same question when dropping a polygonal line?



# Roots of geometric probability

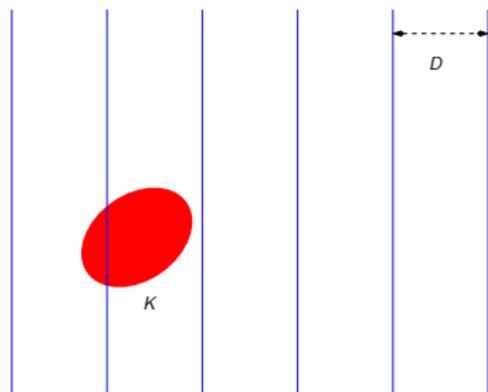
Same question when dropping a convex body  $K$ ?



# Roots of geometric probability

$$\rho(\partial K) = \frac{\text{per}(\partial K)}{\pi D}$$

where  $\text{per}(\partial K)$  : perimeter of  $\partial K$



# Roots of geometric probability

## Notation

- $p_k(\mathcal{C})$  probability to have exactly  $k$  intersections of  $\mathcal{C}$  with the lines
- $f(\mathcal{C}) = \sum_{k \geq 1} k p_k(\mathcal{C})$  mean number of intersections

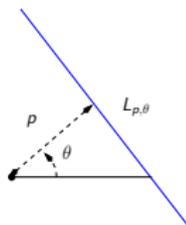
## Several juxtaposed needles

- $f([0, \ell])$ ,  $\ell > 0$ , additive and increasing so  $f([0, \ell]) = \alpha \ell$ ,  $\alpha > 0$
- Similarly,  $f(\mathcal{C}) = \alpha \text{per}(\mathcal{C})$
- $f(\text{Circle of diameter } D) = 2 = \alpha \pi D$
- If  $\mathcal{C}$  is the boundary of a convex body  $K$  with  $\text{diam}(K) < D$ ,  
 $f(\mathcal{C}) = 2p(\mathcal{C})$

# Extensions in integral geometry

$K$  convex body of  $\mathbb{R}^2$

$$L_{p,\theta} = p(\cos(\theta), \sin(\theta)) + \mathbb{R}(-\sin(\theta), \cos(\theta)), \quad p \in \mathbb{R}, \theta \in [0, \pi)$$

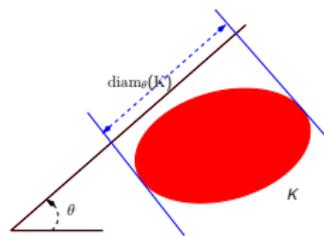
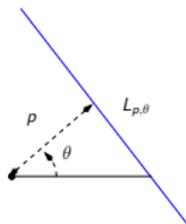


$$\text{per}(\partial K) = \int_{\theta=0}^{\pi} \int_{p=-\infty}^{+\infty} \mathbf{1}(L_{p,\theta} \cap K \neq \emptyset) dp d\theta$$

# Extensions in integral geometry

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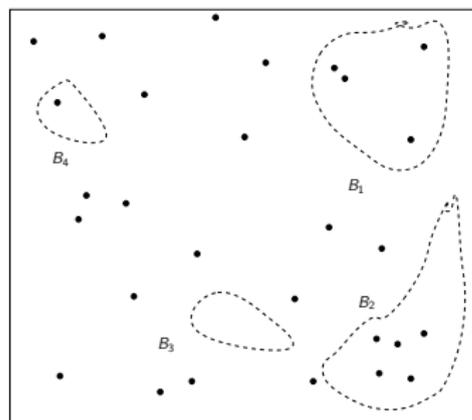


$$\text{per}(\partial K) = \int_{\theta=0}^{\pi} \int_{p=-\infty}^{+\infty} \mathbf{1}(L_{p,\theta} \cap K \neq \emptyset) dp d\theta$$

**Cauchy-Crofton formula**

$$\text{per}(\partial K) = \int_{\theta=0}^{\pi} \text{diam}_\theta(K) d\theta$$

# Random points

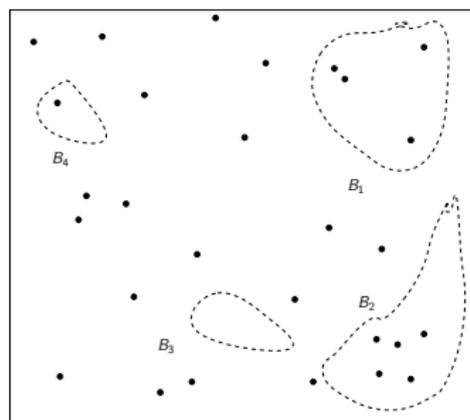


- $W$  convex body
- $\mu$  probability measure on  $W$
- $(X_i, i \geq 1)$  independent  $\mu$ -distributed variables

$$\mathcal{E}_n = \{X_1, \dots, X_n\} \quad (n \geq 1)$$

- $\#(\mathcal{E}_n \cap B_1)$  number of points in  $B_1$ 
  - ▶  $\#(\mathcal{E}_n \cap B_1)$  binomial variable  
 $\mathbb{P}(\#(\mathcal{E}_n \cap B_1) = k) = \binom{n}{k} \mu(B_1)^k (1 - \mu(B_1))^{n-k}$ ,  
 $0 \leq k \leq n$
  - ▶  $\#(\mathcal{E}_n \cap B_1), \dots, \#(\mathcal{E}_n \cap B_n)$  not independent  
 $(B_1, \dots, B_n \in \mathcal{B}(\mathbb{R}^2), B_i \cap B_j = \emptyset, i \neq j)$

# Poisson point process



**Poisson point process** with intensity measure  $\mu$  :  
locally finite subset  $\mathbf{X}$  of  $\mathbb{R}^d$  such that

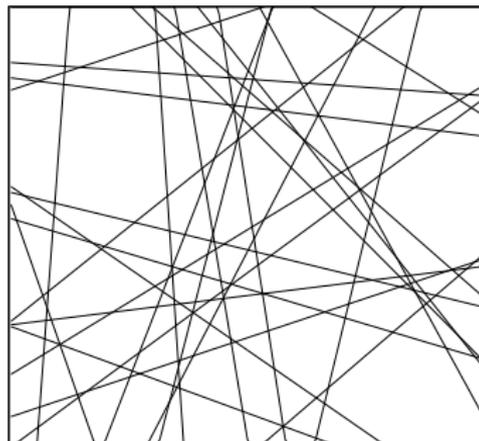
▶  $\#(\mathbf{X} \cap B_1)$  Poisson r.v. of mean  $\mu(B_1)$

$$\mathbb{P}(\#(\mathbf{X} \cap B_1) = k) = e^{-\mu(B_1)} \frac{\mu(B_1)^k}{k!}, \quad k \in \mathbb{N}$$

▶  $\#(\mathbf{X} \cap B_1), \dots, \#(\mathbf{X} \cap B_n)$  independent

$$(B_1, \dots, B_n \in \mathcal{B}(\mathbb{R}^d), B_i \cap B_j = \emptyset, i \neq j)$$

# Poisson line tessellation



- ▶  $\mathbf{X}$  Poisson point process in  $\mathbb{R}^2$  of intensity measure  $d\rho d\theta$
- ▶ For  $(\rho, \theta) \in \mathbf{X}$ , **polar line**

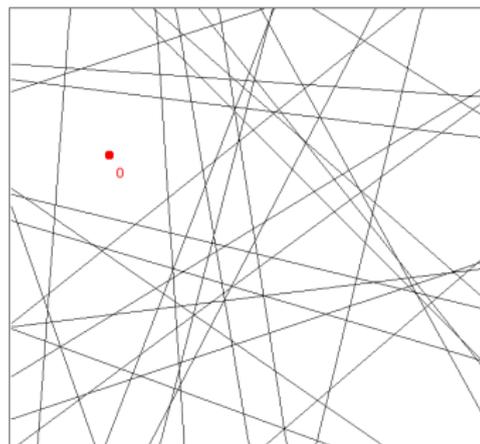
$$L_{\rho, \theta} = \rho(\cos(\theta), \sin(\theta)) + (\cos(\theta), \sin(\theta))^\perp$$

- ▶ **Tessellation:**  
set of connected components of  
 $\mathbb{R}^d \setminus \bigcup_{(\rho, \theta) \in \mathbf{X}} L_{\rho, \theta}$

*Properties:* invariance under translations and rotations

*References:* **Meijering** (1953), **Miles** (1964), **Stoyan et al.** (1987)

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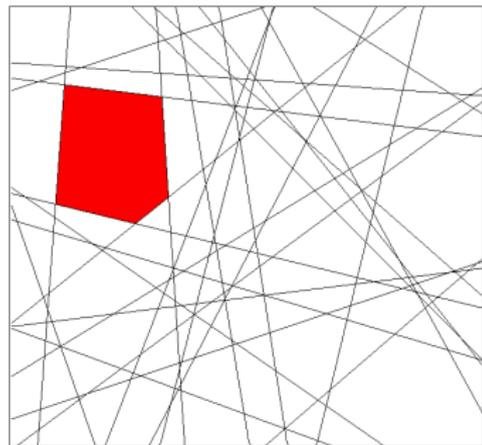
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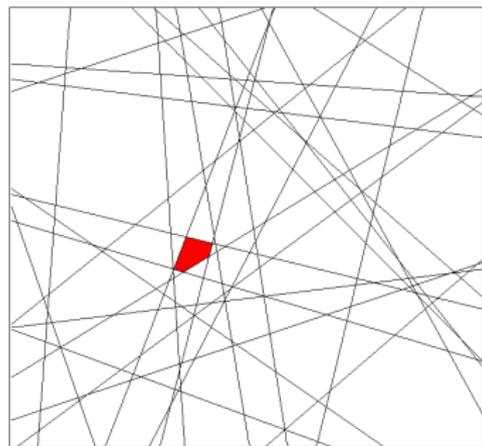
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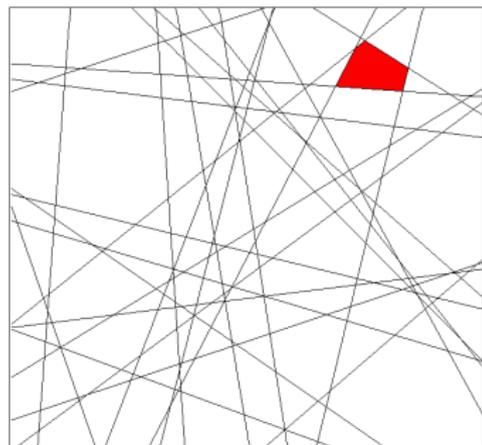
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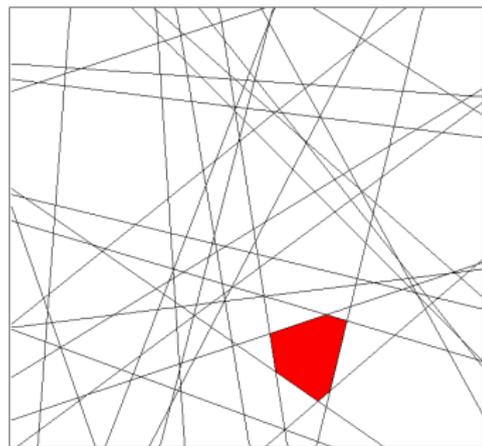
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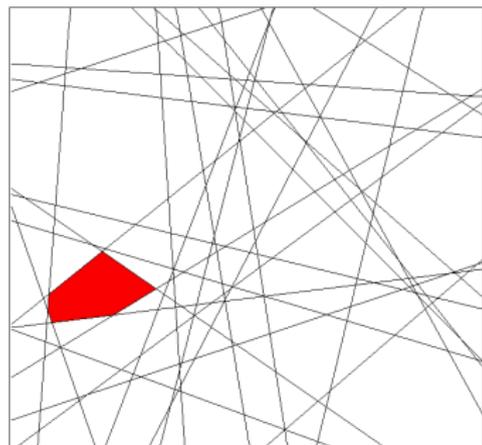
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# Questions of interest

- ▶ Asymptotic study of the population of cells (means, extremes): number of vertices, edge length in a window...
- ▶ Study of a particular cell
  - zero-cell  $C_0$  containing the origin
  - typical cell  $C$  chosen uniformly at random

Means, moments and distribution of functionals of the cell (area, perimeter...), asymptotic sphericity

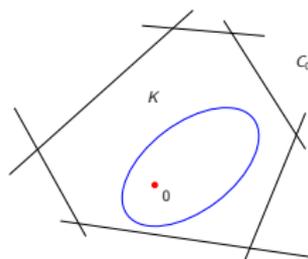
J. Møller (1986), I. N. Kovalenko (1998), D. Hug, M. Reitzner & R. Schneider (2004)

# Mean number of vertices per cell

- Each vertex from the tessellation is contained in exactly 4 cells.
- Each vertex is the highest point from a unique cell with probability 1.
- There are as many vertices as there are cells.

*Conclusion.* The mean number of vertices of a typical cell is 4.

# Probability to belong to the zero-cell



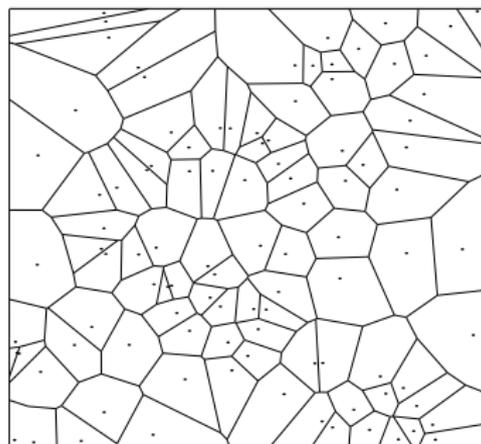
## Consequence of the Cauchy-Crofton formula:

$K$  convex body containing  $0$ ,  $C_0$  cell of the tessellation containing  $0$

$$\begin{aligned}\mathbb{P}(K \subset C_0) &= \exp\left(-\iint \mathbf{1}(L_{p,\theta} \cap K \neq \emptyset) dp d\theta\right) \\ &= \exp(-\text{per}(\partial K))\end{aligned}$$

*Remark.* In higher dimension, the perimeter is replaced by the mean width.

# Poisson-Voronoi tessellation



- ▶  $\mathbf{X}$  Poisson point process in  $\mathbb{R}^2$  of intensity measure  $dx$
- ▶ For every nucleus  $x \in \mathbf{X}$ , the cell associated is

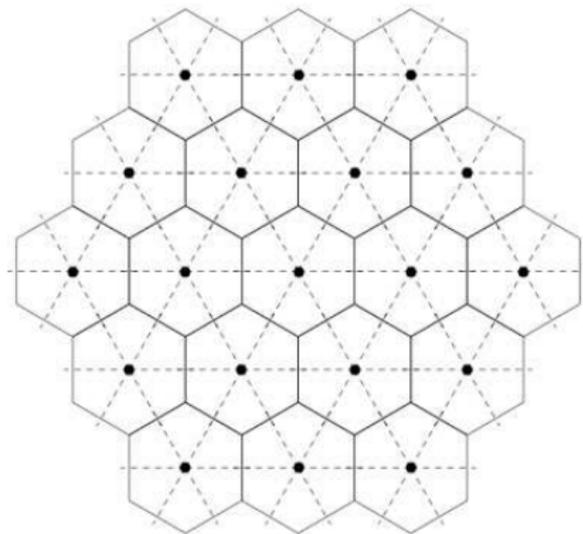
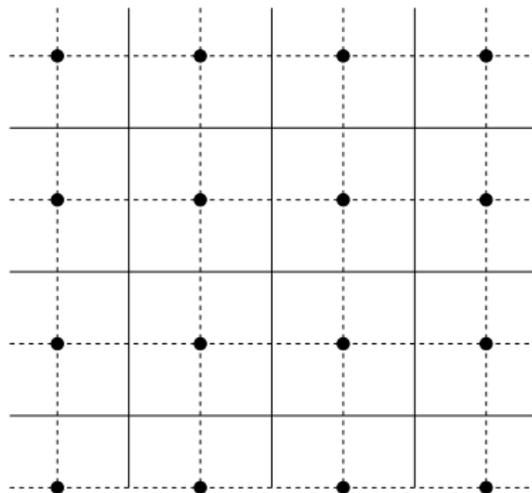
$$C(x|\mathbf{X}) := \{y \in \mathbb{R}^2 : \|y - x\| \leq \|y - x'\| \forall x' \in \mathbf{X}\}$$

- ▶ **Tessellation:**  
set of cells  $C(x|\mathbf{X})$

*Properties:* invariance under translations and rotations

*References:* **Descartes** (1644), **Gilbert** (1961), **Okabe et al.** (1992)

# Deterministic Voronoi grids

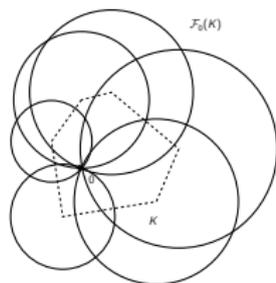
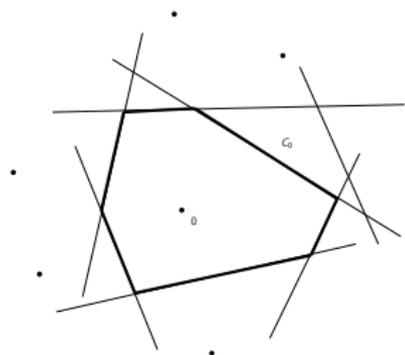


# Mean number of vertices per cell

- Each vertex from the tessellation is contained in exactly 3 cells.
- Each vertex is the highest or lowest point from a unique cell with probability 1.
- There are twice as many vertices as there are cells.

*Conclusion.* The mean number of vertices of a typical cell is 6.

# Probability to belong to the zero-cell



$K$  convex body containing  $0$ ,  $C_0$  Voronoi cell  $C(0|\mathbf{X} \cup \{0\})$

$$\mathbb{P}(K \subset C_0) = \exp(-V_d(\mathcal{F}_0(K)))$$

where  $V_d$  is the volume and  $\mathcal{F}_0(K) = \bigcup_{x \in K} B(x, \|x\|)$  flower of  $K$

From game to theory: Buffon, integral geometry, random tessellations

From game to theory: 150 years of random convex hulls

- Sylvester's problem

- Extension of Sylvester's problem

- Uniform model

- Gaussian model

- Asymptotic spherical shape

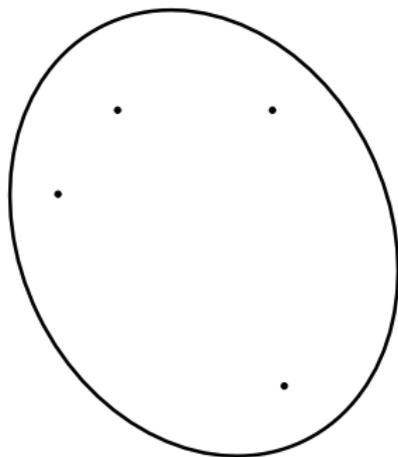
- Mean and variance estimates

Addendum: some more models

# Sylvester's problem

**J. J. Sylvester**, *The Educational Times*, Problem 1491 (1864)

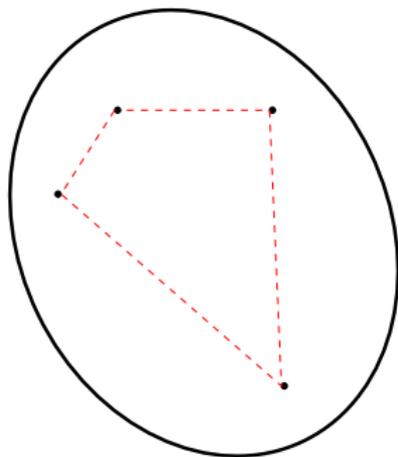
Probability  $p(K)$  that 4 independent points uniformly distributed in a convex set  $K \subset \mathbb{R}^2$  with finite area are the vertices of a convex quadrilateral?



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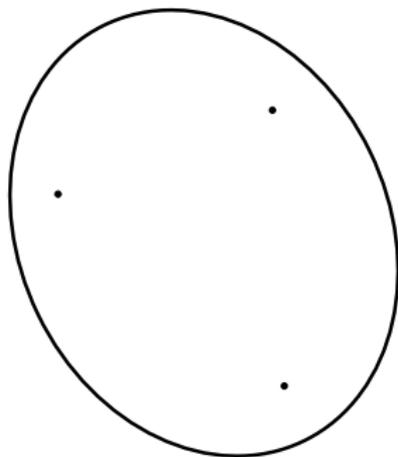
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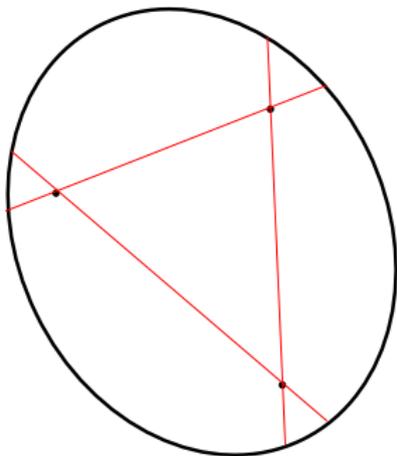
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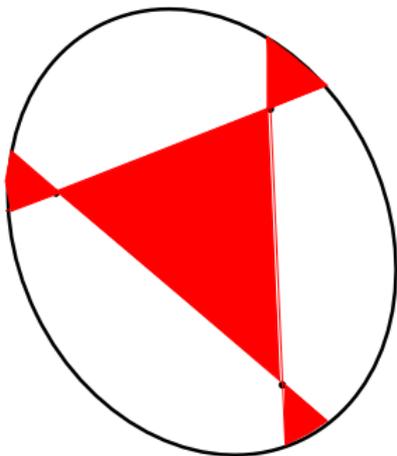
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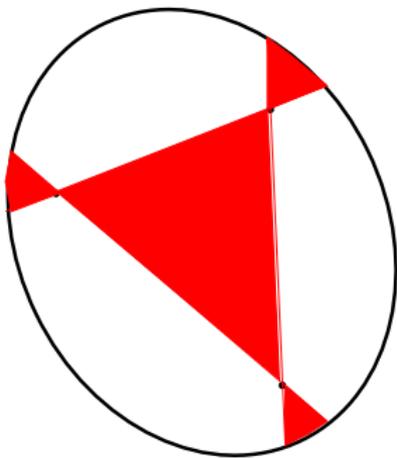
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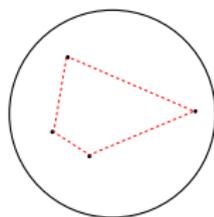
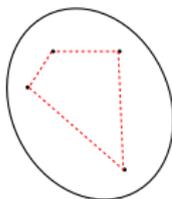
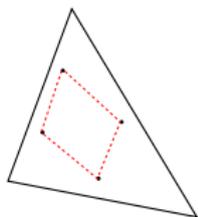
**B. Efron (1965)** :  $p(K) = 1 - \frac{4\bar{A}(\text{Triangle})}{A(C)}$



# Sylvester's problem

**W. Blaschke (1923) :**

$$\frac{2}{3} \leq p(K) \leq 1 - \frac{35}{12\pi^2} \approx 0.70448$$



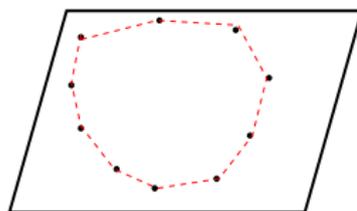
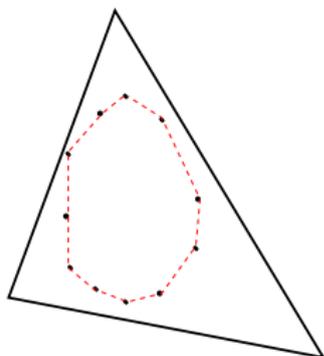
# Extension of Sylvester's problem

Probability that  $n$  independent points uniformly distributed in a convex set of  $\mathbb{R}^2$  with finite area are the vertices of a convex polygon?

**P. Valtr** (1996) :

$$p_n(\mathcal{T}) = \frac{2^n(3n-3)!}{[(n-1)!]^3(2n)!}$$

$$p_n(\mathcal{P}) = \left[ \frac{1}{n!} \binom{2n-2}{n-1} \right]^2$$

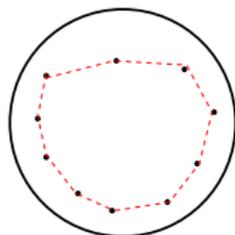


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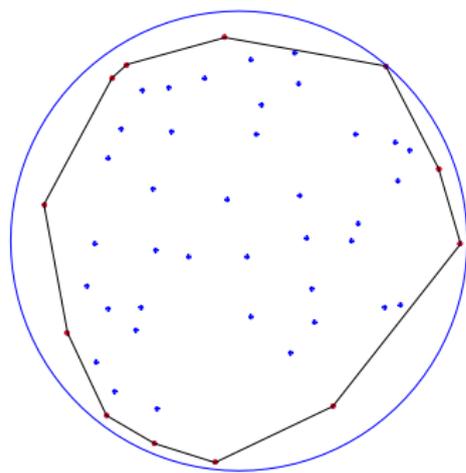
$$\log p_n(K) \underset{n \rightarrow \infty}{=} -2n \log n + n \log \left( \frac{1}{4} e^2 \frac{PA(K)^3}{A(K)} \right) + o(n)$$

where  $PA(K)$  is the *affine perimeter* of  $K$



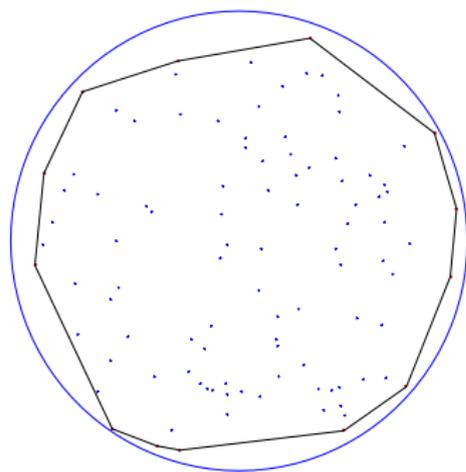
$$\log p_n(D) \underset{n \rightarrow \infty}{=} -2n \log n + n \log(2\pi^2 e^2) + o(n)$$

# Random convex hulls



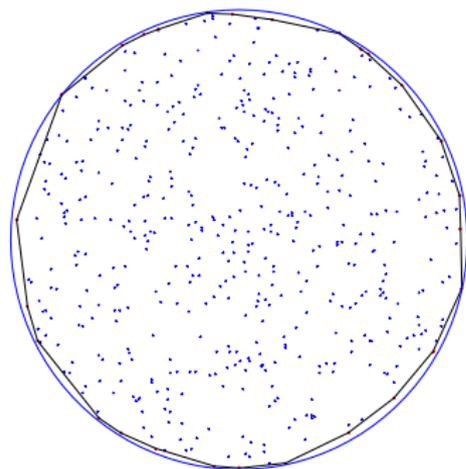
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## Considered functionals

$f_k(\cdot)$ : number of  $k$ -dimensional faces,  $0 \leq k \leq d$

$V_d(\cdot)$ : volume

**J. G. Wendel** (1962): when  $K$  is symmetric,

$$\mathbb{P}\{0 \notin K_n\} = 2^{-(n-1)} \sum_{k=0}^{d-1} \binom{n-1}{k} \quad (n \geq d)$$

**B. Efron** (1965) :  $f_0(\cdot)$ : # vertices,  $V_d(\cdot)$ : volume

$$\mathbb{E}f_0(K_n) = n \left( 1 - \frac{\mathbb{E}V_d(K_{n-1})}{V_d(K)} \right)$$

**C. Buchta** (2005) : identities between higher moments

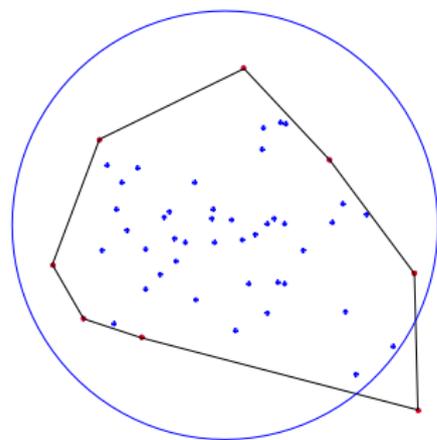
Conclusion: very few non asymptotic calculations are possible!

# Proof of Efron's relation

$X_1, \dots, X_n$  independent and uniformly distributed in  $K$ :

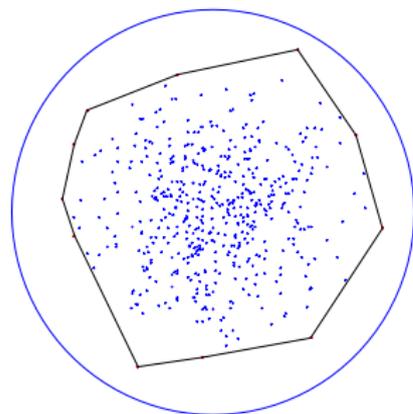
$$\begin{aligned}\mathbb{E}f_0(K_n) &= \mathbb{E} \sum_{k=1}^n \mathbf{1}_{\{X_k \notin \text{Conv}(X_i, i \neq k)\}} \\ &= n \mathbb{E}[\mathbb{E}[\mathbf{1}_{\{X_n \notin \text{Conv}(X_1, \dots, X_{n-1})\}} | X_1, \dots, X_{n-1}]] \\ &= n \mathbb{E} \left[ 1 - \frac{V_d(\text{Conv}(X_1, \dots, X_{n-1}))}{V_d(K)} \right] \\ &= n \left( 1 - \frac{\mathbb{E}V_d(K_{n-1})}{V_d(K)} \right)\end{aligned}$$

# Gaussian model



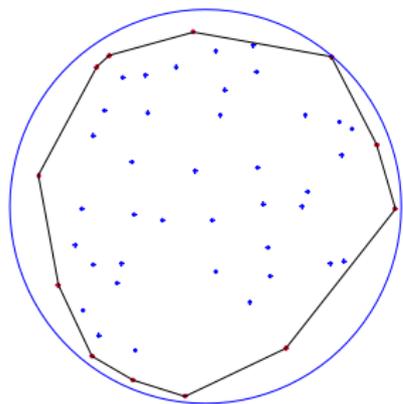
- ▶  $\Phi_d(x) := \frac{1}{(2\pi)^{d/2}} e^{-\|x\|^2/2}, x \in \mathbb{R}^d,$   
 $d \geq 2$
- ▶  $K_n$  : convex hull of  $n$  independent points with common density  $\Phi_d$

# Gaussian model

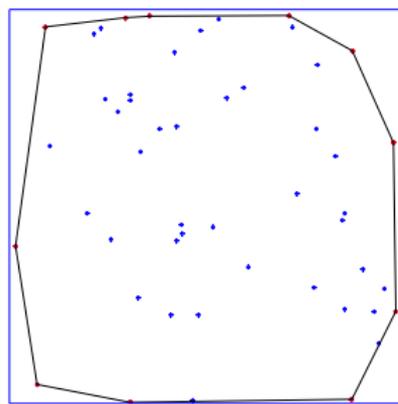


- ▶  $\Phi_d(x) := \frac{1}{(2\pi)^{d/2}} e^{-\|x\|^2/2}, x \in \mathbb{R}^d,$   
 $d \geq 2$
- ▶  $K_n$  : convex hull of  $n$  independent points with common density  $\Phi_d$

# Simulations of the uniform model

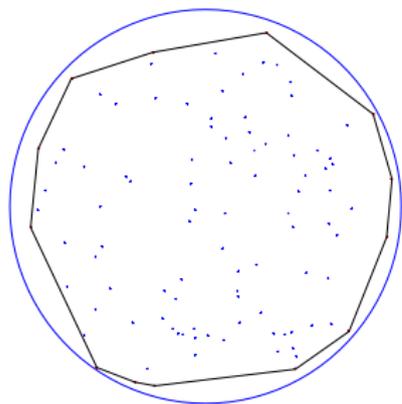


$K_{50}$ ,  $K$  disk

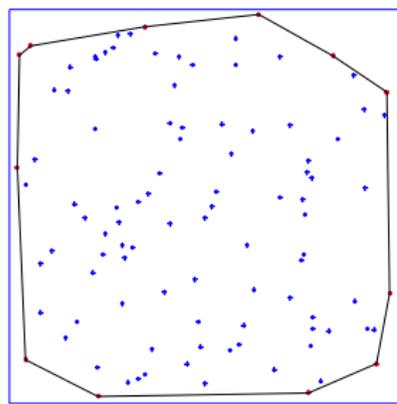


$K_{50}$ ,  $K$  square

# Simulations of the uniform model

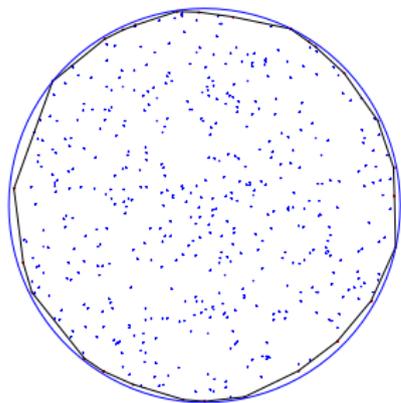


$K_{100}$ ,  $K$  disk

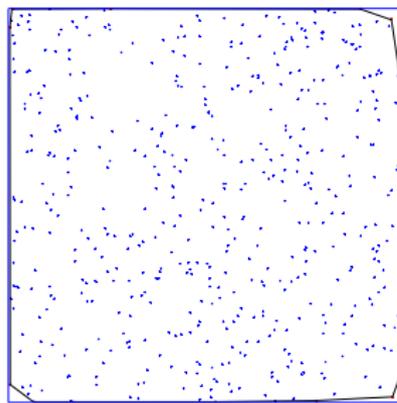


$K_{100}$ ,  $K$  square

# Simulations of the uniform model

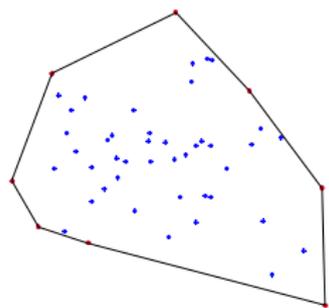


$K_{500}$ ,  $K$  disk

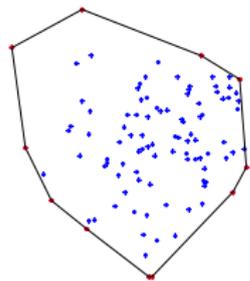


$K_{500}$ ,  $K$  square

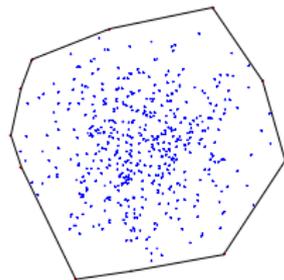
# Simulations of the Gaussian model



$K_{50}$

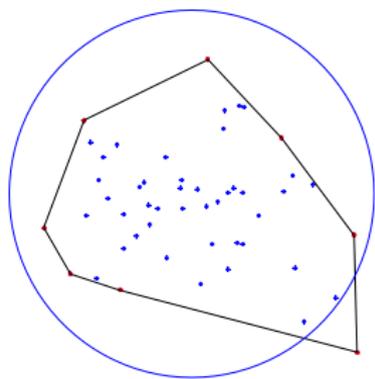


$K_{100}$

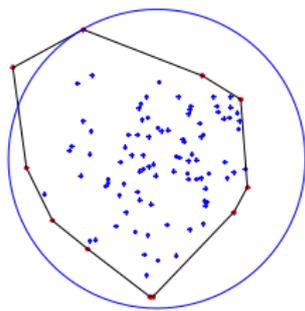


$K_{500}$

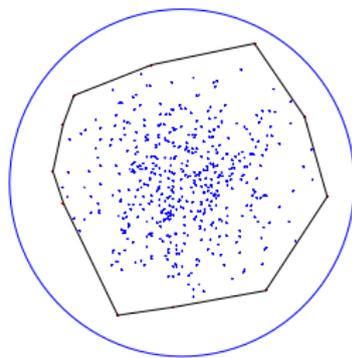
# Gaussian polytopes: spherical shape



$K_{50}$

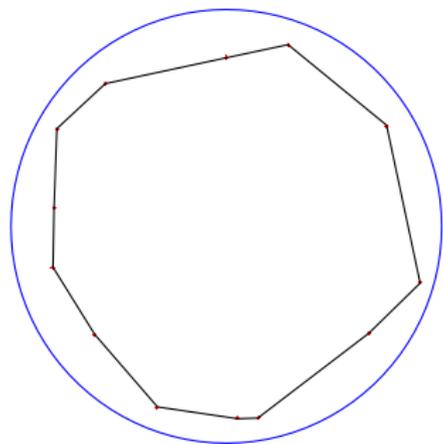


$K_{100}$

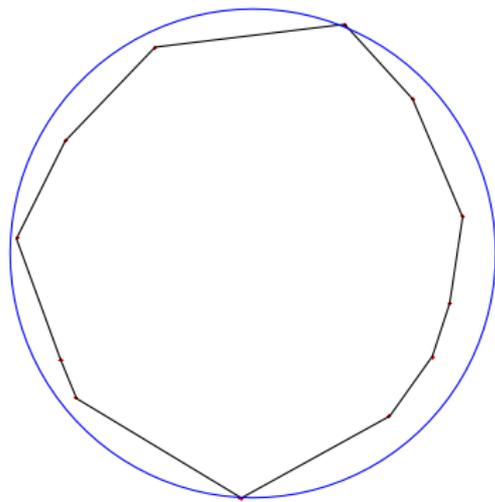


$K_{500}$

# Gaussian polytopes: spherical shape



$K_{5000}$

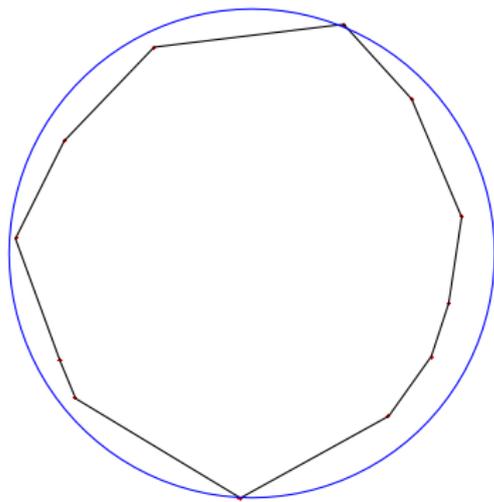


$K_{50000}$

# Asymptotic spherical shape

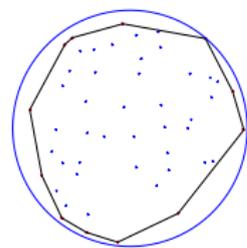
**Geffroy (1961) :**

$$d_H(K_n, B(0, \sqrt{2 \log(n)})) \xrightarrow[n \rightarrow \infty]{} 0 \text{ a.s.}$$

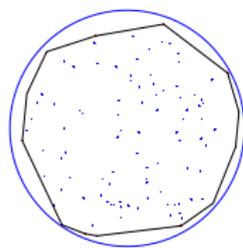


$K_{50000}$

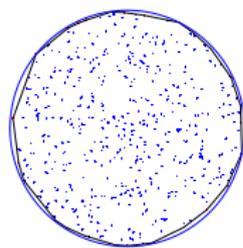
# Comparison between uniform and Gaussian



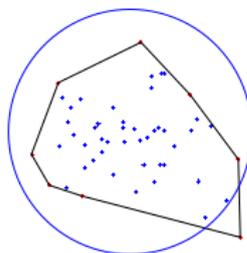
$K_{50}$  uniform/disk



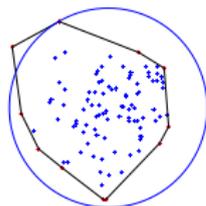
$K_{100}$  uniform/disk



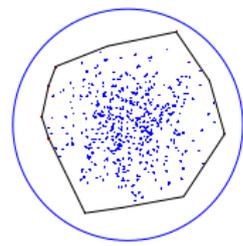
$K_{500}$  uniform/disk



$K_{50}$  Gaussian

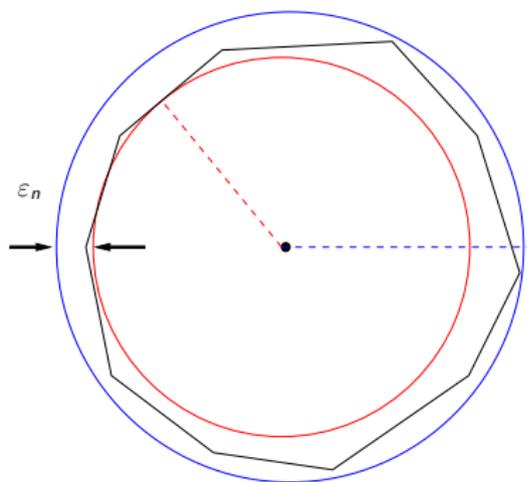


$K_{100}$  Gaussian



$K_{500}$  Gaussian

# Closeness to the spherical shape



*Uniform case in the ball:*

$$\epsilon_n \underset{n \rightarrow \infty}{\approx} C_d \frac{\log(n)}{n^{\frac{d}{d+1}}}$$

*Gaussian case:*

$$\epsilon_n \underset{n \rightarrow \infty}{\approx} C'_d \frac{\log(2 \log(n))}{\sqrt{2 \log(n)}}$$

# Asymptotic means

A. Rényi & R. Sulanke (1963), H. Raynaud (1970), R. Schneider & J. Wieacker (1978), I. Bárány & C. Buchta (1993)

	$\mathbb{E}[f_k(K_n)]$	$V_d(K) - \mathbb{E}[V_d(K_n)]$ or $\mathbb{E}[V_d(K_n)]$
Uniform, smooth	$\sim c_{d,k}^{(1)} n^{\frac{d-1}{d+1}}$	$\sim c_{d,d}^{(4)} n^{-\frac{2}{d+1}}$
Gaussian	$\sim c_{d,k}^{(2)} \log^{\frac{d-1}{2}}(n)$	$\sim c_{d,d}^{(5)} \log^{\frac{d}{2}}(n)$
Uniform, polytope	$\sim c_{d,k}^{(3)} \log^{d-1}(n)$	$\sim c_{d,d}^{(6)} n^{-1} \log^{d-1}(n)$

$c_{d,k}^{(i)}$ ,  $0 \leq k \leq d$ , explicit constants depending on  $d$ ,  $k$  and  $K$

# Variance estimates

M. Reitzner (2005), V. Vu (2006), I. Bárány & V. Vu (2007), I. Bárány & M. Reitzner (2009)

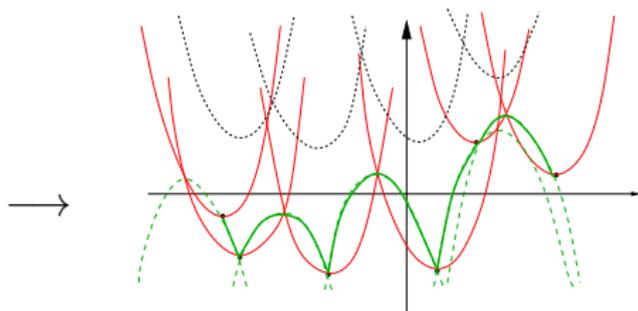
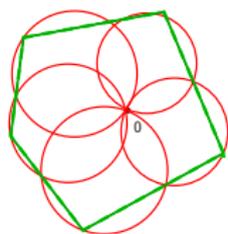
	$\text{Var}[f_k(K_n)]$	$\text{Var}[V_d(K_n)]$
Uniform, smooth	$\Theta(n^{\frac{d-1}{d+1}})$	$\Theta(n^{-\frac{d+3}{d+1}})$
Gaussian	$\Theta(\log^{\frac{d-1}{2}}(n))$	$\Theta(\log^{\frac{d-3}{2}}(n))$
Uniform, polytope	$\Theta(\log^{d-1}(n))$	$\Theta(n^{-2} \log^{d-1}(n))$

# Contributions

- ▶ Limiting variances for  $f_k(K_\lambda)$  and  $V_d(K_\lambda)$ : existence and explicit calculation of the constants
- ▶ Asymptotic normality of the distributions of  $f_k(K_\lambda)$  and  $V_d(K_\lambda)$
- ▶ Limiting shape of  $K_\lambda$  for the uniform model in the ball and the Gaussian model

*Joint works with* **T. Schreiber** (Toruń, Poland) and **J. E. Yukich** (Lehigh, USA)

# Asymptotic shape



$$\Pi^\uparrow := \{(v, h) \in \mathbb{R}^{d-1} \times \mathbb{R} : h \geq \frac{\|v\|^2}{2}\}, \quad \Pi^\downarrow := \{(v, h) \in \mathbb{R}^{d-1} \times \mathbb{R} : h \leq -\frac{\|v\|^2}{2}\}$$

Half-space	translate of $\Pi^\downarrow$
Sphere containing $O$	translate of $\partial\Pi^\uparrow$
Convexity	Parabolic convexity
Extreme point	$(x + \Pi^\uparrow)$ not completely covered
$k$ -face of $K_\lambda$	Parabolic $k$ -face
$R_\lambda V_d$	$V_d$

## Some more models

- ▶ Random geometric graphs: nearest-neighbor, Delaunay, Gabriel...
- ▶ Boolean model



Thank you for your attention!