Diminishing processes

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Let $\Xi_0 = [-1, 1]$, and define the segments Ξ_n recursively in the following manner: for every $n = 0, 1, \ldots$, let $\Xi_{n+1} = \Xi_n \cap [a_{n+1} - 1, a_{n+1} + 1]$, where the point a_{n+1} is chosen randomly on the segment Ξ_n with uniform distribution. For the radius ρ_n of Ξ_n we prove that $n(\rho_n - 1/2)$ converges in distribution to an exponential law, and we show that the centre of the limiting unit interval has arcsine distribution. We also consider the higher-dimensional analog of the problem.