ON THE VARIANCE OF GENERALIZED RANDOM POLYGONS

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We prove asymptotic lower and upper bounds on the variance of some geometric quantities of generalized random polygons in various probability models in and around a smooth convex disc. The common element in these models is that the generalized random polygons are formed by the intersection of all translates of a suitable fixed convex disc containing a sample of i.i.d. random points.

In the first model the generalized random polygons are the so-called disc-polygons, i.e. the intersection of circular discs of radius r. We prove asymptotic upper bounds on the variance of the number of vertices and missed area of inscribed random disc-polygons in smooth convex discs whose boundary is C_+^2 . The established lower bounds are of the same order as the upper bounds proved previously in [1].

In the second model we consider the L-polygons, i.e. the intersection of all translates of another suitable fixed convex disc L that contain the sample. We prove upper bounds on the variance of the number of vertices and missed area of random L-polygons under different conditions on the curvatures. We also transfer some of our results to a circumscribed variant of this model.

Upper bounds on variances lead to strong laws of large numbers, lower bounds may be used to prove central limit theorems.

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 F. FODOR, V. VÍGH, Variance estimates for random disc-polygons in smooth convex discs, J. Appl. Probab. 55 (2018), 1143–1157.