

A SIMPLE DERIVATION OF A FORMULA OF FURSTENBERG AND TZKONI

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ABSTRACT

It is shown that an integral geometric formula concerning n -dimensional ellipsoids, due to Furstenberg and Tzkoni, is a corollary of a classical formula of Blaschke and Petkantschin.

Let E denote an n -dimensional ellipsoid centred at the origin of R^n and (for $k = 1, \dots, n - 1$) let F_k^n denote the Grassmannian manifold of k -dimensional subspaces ξ of R^n . Furstenberg and Tzkoni [2] give two derivations, both somewhat "high-powered", of the integral geometric formula

$$(1) \quad c_{n,k} V_n(E)^k = \int_{F_k^n} V_k(E \cap \xi) dm(\xi)$$

where $V_n(E)$ denotes the n -dimensional volume of E , $dm(\xi)$ is the normalized rotation invariant density element in F_k^n , $V_k(E \cap \xi)$ denotes the k -dimensional volume of the ellipsoidal section $E \cap \xi$, and $c_{n,k}$ is a constant depending only on n and k . (Taking E to be the unit ball B , we find

$$(2) \quad c_{n,k} = \left\{ \frac{n}{2} \Gamma\left(\frac{n}{2}\right) \right\}^k / \left\{ \frac{k}{2} \Gamma\left(\frac{k}{2}\right) \right\}^n .$$

There now follows a simple alternative derivation of (1). Let x_1, \dots, x_k be points of R^n such that the corresponding vectors X_1, \dots, X_k from the origin are linearly independent, let ξ be the k -dimensional subspace spanned by these vectors, and let x_1^k, \dots, x_k^k "represent" x_1, \dots, x_k , respectively, with respect to k -dimensional cartesian coordinates in ξ (a complete specification would involve the notion o

fibre bundles). Blaschke [1] and Petkantschin [4] derived the fundamental integral geometric density relation

$$(3) \quad \prod_1^k dx_i = \nabla_k^{n-k} d\bar{m}(\xi) \prod_{i=1}^k dx_i^k$$

where dx_i, dx_i^k denote n - and k -dimensional Lebesgue volume elements, respectively, $d\bar{m}(\xi)$ denotes the (un-normalized) invariant density element in F_k^n , and ∇_k is the k -dimensional volume of the parallelotope with edges X_1, \dots, X_k . For a simple proof of (3), see [3, §§2, 3]. Thus

$$(4) \quad \begin{aligned} V_n(E)^k &= \int \dots \int_{E^k} \prod_1^k dx_i \\ &= \int_{F_k^n} \int \dots \int_{(E \cap \xi)^k} \nabla_k^{n-k} \prod_{i=1}^k dx_i^k d\bar{m}(\xi) \end{aligned}$$

which, by affine transformation within ξ ,

$$\begin{aligned} &= \int_{F_k^n} \{V_k(E \cap \xi)/V_k(B \cap \xi)\}^n \\ &\quad \int \dots \int_{(B \cap \xi)^k} \nabla_k^{n-k} \prod_{i=1}^k dx_i^k d\bar{m}(\xi) \\ &= (c_{n,k})^{-1} \int_{F_k^n} V_k(E \cap \xi)^n dm(\xi). \end{aligned}$$

Q.E.D

Furstenberg and Tzkoni indicate that, when $k = 1$, (1) holds for any symmetric star-shaped body in R^n , and ask whether, when $k > 1$, (1) is valid for more general bodies than the ellipsoid. The present proof suggests a negative answer.

As a corollary of (4), we have

$$(5) \quad \int \dots \int_{B^n} \nabla_n^t \prod_1^n dx_i = \left\{ \pi^{n/2} / \Gamma\left(\frac{n+t}{2} + 1\right) \right\}^n \prod_{j=1}^n \left\{ \Gamma\left(\frac{j+t}{2}\right) / \Gamma\left(\frac{j}{2}\right) \right\} \\ (t = 0, 1, 2, \dots).$$

The values of many further ‘‘isotropic’’ multiple integrals like (5) are to be found in [3]. The derivations stem from (3) and the companion Blaschke-Petkantschin formula

$$(6) \quad \prod_1^k dx_i = \{(k-1)! \Delta_{k-1}\}^{n-k+1} d\bar{M}(\eta) \prod_{i=1}^k dx_i^{k-1} \quad (k = 2, \dots, n),$$

where η is the $(k-1)$ -dimensional flat containing x_1, \dots, x_k , $d\bar{M}(\eta)$ is the corresponding invariant density element, x_i^{k-1} represents x_i within η , and Δ_{k-1} is the $(k-1)$ -dimensional volume of the simplex convex hull of x_1, \dots, x_k (see [4, p. 275]).

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