

Expected Lifetimes and Inradii

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In earlier essays [1, 2], we examined 1-dimensional Brownian motion starting at 0; here, we generalize. A d -dimensional stochastic process $\{W_t : t \geq 0\}$ is a **Brownian motion** with *arbitrary* starting point W_0 if the component processes

$$W_{t,1} - W_{0,1}, W_{t,2} - W_{0,2}, \dots, W_{t,d} - W_{0,d}$$

are independent 1-dimensional Brownian motions starting at 0 and, further, are independent of $W_{0,1}, W_{0,2}, \dots, W_{0,d}$.

It is remarkable that d -dimensional Brownian motion can be used to represent the solution of the heat PDE [3, 4]:

$$\begin{cases} \frac{\partial u}{\partial t} = \frac{1}{2} \Delta u, & t \geq 0, \xi \in \mathbb{R}^d, \\ u(0, \xi) = f(\xi), & f : \mathbb{R}^d \rightarrow \mathbb{R} \text{ piecewise continuous} \end{cases}$$

in the following sense:

$$\begin{aligned} u(t, \xi) &= \mathbb{E}(f(W_t) | W_0 = \xi) \\ &= \frac{1}{(2\pi t)^{d/2}} \int_{\mathbb{R}^d} f(\omega) \exp\left(-\frac{|\xi - \omega|^2}{2t}\right) d\omega. \end{aligned}$$

As a corollary, if f is the Dirac impulse at 0, then u simplifies to

$$u(t, \xi) = \frac{1}{(2\pi t)^{d/2}} \exp\left(-\frac{|\xi|^2}{2t}\right);$$

that is, the *heat kernel* coincides with the *Brownian transition density* starting at 0.

Also, let D denote an open, simply connected domain in \mathbb{R}^d with piecewise smooth, closed, orientable boundary C . The solution of the Laplace PDE (Dirichlet boundary value problem):

$$\begin{cases} \Delta v = 0, & \xi \in D, \\ v(\xi) = g(\xi), & \xi \in C, \quad g : C \rightarrow \mathbb{R} \text{ piecewise continuous} \end{cases}$$

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can be written as

$$v(\xi) = \mathbb{E}(g(W_\tau) | W_0 = \xi)$$

where τ is the **lifetime** or **first exit time** of Brownian motion in D :

$$\tau = \inf \{t > 0 : W_t \notin D\}.$$

Consequently, if $C = C_0 \cup C_1$, $C_0 \cap C_1 = \emptyset$ and $g(\xi) = k$ for $\xi \in C_k$, then $v(\xi)$ is the probability that a Brownian particle which starts at $\xi \in D$ stops at some point $\eta \in C_1$.

These two examples are special cases of a more general principle that solutions of any parabolic or elliptic PDE can be represented as expectations of certain stochastic functionals. (A hyperbolic PDE such as the wave equation $\partial^2 u / dt^2 = (1/2)\Delta u$ apparently cannot be solved in this manner.)

So far we have seen how probability is a servant of analysis. An example of how analysis serves probability is that the expected lifetime $v(\xi) = \mathbb{E}(\tau | W_0 = \xi)$ satisfies the Poisson PDE

$$\begin{cases} \Delta v = -2, & \xi \in D, \\ v(\xi) = 0, & \xi \in C. \end{cases}$$

For instance, if D is the ball of radius r in \mathbb{R}^d centered at 0, then $v_D(\xi) = (r^2 - |\xi|^2)/d$. In the remainder of this essay, let $d = 2$. If T is the equilateral triangular region in \mathbb{R}^2 with vertices $(0, 2a/3)$, $(\pm a/\sqrt{3}, -a/3)$, then

$$v_T(x, y) = \frac{1}{2a} \left(y - \sqrt{3}x - \frac{2}{3}a \right) \left(y + \sqrt{3}x - \frac{2}{3}a \right) \left(y + \frac{1}{3}a \right).$$

If S is the square region in \mathbb{R}^2 with vertices $(\pm b, \pm b)$, then [5]

$$v_S(x, y) = \frac{32b^2}{\pi^3} \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)^3} \left[1 - \operatorname{sech} \left(\frac{(2k+1)\pi}{2} \right) \cosh \left(\frac{(2k+1)\pi y}{2b} \right) \right] \cos \left(\frac{(2k+1)\pi x}{2b} \right).$$

The lifetime functions $v_D(x, y)$, $v_T(x, y)$ and $v_S(x, y)$ are each maximized when $x = y = 0$. Define, for $b = 1/2$,

$$\gamma = v_S(0, 0) = \frac{8}{\pi^3} \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)^3} \left[1 - \operatorname{sech} \left(\frac{(2k+1)\pi}{2} \right) \right] = 0.1473427065\dots$$

This constant will be useful in the following; we wonder whether it has a closed-form expression.

When $r = 1/\sqrt{\pi}$, $a = \sqrt[4]{3}$ and $b = 1/2$, each of D , T and S have area 1 and

$$v_D(0, 0) = \frac{1}{2\pi} = 0.159\dots > v_S(0, 0) = \gamma = 0.147\dots > v_T(0, 0) = \frac{2\sqrt{3}}{27} = 0.128\dots$$

In fact, among all planar regions of fixed area, the disk possesses the longest lifetime [6]. No such region with shortest lifetime exists, for consider the $c \times (1/c)$ finite strip as $c \rightarrow \infty$.

When $r = 1$, $a = 3$ and $b = 1$, each of D , T and S have inradius 1 (meaning the radius of the largest inscribed disk is unity) and

$$v_D(0, 0) = \frac{1}{2} = 0.5 < v_S(0, 0) = 4\gamma = 0.589\dots < v_T(0, 0) = \frac{2}{3} = 0.666\dots$$

Clearly, among all planar regions of fixed inradius, the disk possesses the shortest lifetime. By way of contrast with the preceding, finding such a region with longest lifetime is an unsolved problem. Let

$$K = \sup_D \sup_{(x,y) \in D} E(\tau | W_0 = (x, y)),$$

where the outer supremum is over all simply connected domains D in \mathbb{R}^2 of unit inradius; thus $K \geq 2/3$. The $2 \times \infty$ infinite strip improves this inequality to $K \geq 1$ and is the best such convex domain [7, 8]. Bañuelos & Carroll [9, 10] demonstrated that $1.584 < K < 3.228$; they speculated that the associated nonconvex domain D is extremal for certain other optimization problems as well.

0.1. Fundamental Drum Frequency. The bass tone of a kettledrum, whose head shape is a simply connected domain D in \mathbb{R}^2 , is the square root of the smallest eigenvalue λ of [11, 12]

$$\begin{cases} \Delta u = -\lambda u, & \xi \in D, \\ u(\xi) = 0, & \xi \in C. \end{cases}$$

For instance, if D is the disk of radius r centered at $(0, 0)$, then the first eigenfunction/eigenvalue pair is

$$u_D(x, y) = J_0\left(\frac{j_0 \sqrt{x^2 + y^2}}{r}\right), \quad \lambda_D = \left(\frac{j_0}{r}\right)^2$$

where $J_0(z)$ is the zeroth Bessel function of the first kind and $j_0 = 2.4048255576\dots$ is its smallest positive zero. If T is the equilateral triangular region of height a centered at $(0, a/6)$, then [13, 14]

$$u_T(x, y) = \sin\left(\frac{\pi}{a}\left(y - \sqrt{3}x - \frac{2}{3}a\right)\right) + \sin\left(\frac{\pi}{a}\left(y + \sqrt{3}x - \frac{2}{3}a\right)\right) - \sin\left(\frac{2\pi}{a}\left(y + \frac{1}{3}a\right)\right),$$

$$\lambda_T = \frac{4\pi^2}{a^2}.$$

If S is the square region of side $2b$ centered at $(0, 0)$, then

$$u_S(x, y) = \cos\left(\frac{\pi x}{2b}\right) \cos\left(\frac{\pi y}{2b}\right), \quad \lambda_S = \frac{\pi^2}{2b^2}.$$

When D , T and S each have area 1,

$$\lambda_D = \pi j_0^2 = 18.168... < \lambda_S = 2\pi^2 = 19.739... < \lambda_T = \frac{4\pi^2}{\sqrt{3}} = 22.792....$$

The Faber-Krahn inequality states that, among all planar regions of fixed area, the disk possesses the lowest bass tone. No such region with highest bass tone exists, for consider the $c \times (1/c)$ finite strip as $c \rightarrow \infty$.

When D , T and S each have inradius 1,

$$\lambda_D = j_0^2 = 5.783... > \lambda_S = \frac{\pi^2}{2} = 4.934... > \lambda_T = \frac{4\pi^2}{9} = 4.386....$$

Clearly, among all planar regions of fixed inradius, the disk possesses the highest bass tone. Finding such a region with lowest bass tone is an unsolved problem. Let

$$\Lambda = \inf_D \lambda_D$$

where the infimum is over all simply connected domains D in \mathbb{R}^2 of unit inradius; thus $\Lambda \leq 4\pi^2/9$. The $2 \times \infty$ infinite strip improves this inequality to $\Lambda \leq \pi^2/4 = 2.467...$ and is the best such convex domain [15, 16, 17]. In the other direction, Makai [18, 19, 20, 21, 22] proved that $\Lambda \geq 1/4$. The best bounds currently known [9] are $0.6197 < \Lambda < 2.1292$ and the associated nonconvex domain D is conjectured to be the same as before.

What does this have to do with Brownian motion? We give just one (of several) formulas [10, 23]:

$$\Lambda_D = 2 \sup \left\{ c \geq 0 : \sup_{(x,y) \in D} \mathbb{E}(e^{c\tau} | W_0 = (x, y)) < \infty \right\}$$

for bounded, simply connected D . In words, the fact that $\lambda_D \geq \Lambda/\rho^2 > 0$ for D of inradius ρ means that if a drum produces an arbitrarily low bass tone, then it must contain an arbitrarily large circular subdrum.

0.2. Torsional Rigidity. Let us return to the expected lifetime function $v(x, y)$ and evaluate not its maximum value in the domain D , but rather twice its average value

$$\mu = \frac{2}{\text{area}(D)} \int_D \mathbb{E}(\tau | W_0 = (x, y)) dx dy.$$

For instance, if D is the disk of radius r centered at $(0, 0)$, then $\mu_D = r^2/2$. If T is the equilateral triangular region of height a centered at $(0, a/6)$, then $\mu_T = a^2/15$. If S is the square region of side $2b$ centered at $(0, 0)$, then [5]

$$\begin{aligned} \mu_S &= \frac{4b^2}{3} \left[1 - \frac{192}{\pi^5} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^5} \tanh\left(\frac{(2k+1)\pi}{2}\right) \right] \\ &= \frac{1}{4} b^2 (2.2492322392\dots) = b^2 (0.5623080598\dots) = 4b^2 (0.1405770149\dots). \end{aligned}$$

Again, we wonder about the possibility of closed-form evaluation.

When $r = 1/\sqrt{\pi}$, $a = \sqrt[4]{3}$ and $b = 1/2$,

$$\mu_D = \frac{1}{2\pi} = 0.159\dots > \mu_S = 0.140\dots > \mu_T = \frac{\sqrt{3}}{15} = 0.115\dots$$

This can be expressed in the language of elasticity theory. Pólya [24, 25, 26, 27] proved Saint Venant's conjecture that, among all cylindrical beams of prescribed cross-sectional area, the circular beam has the highest *torsional rigidity*. No such beam with lowest torsional rigidity exists, for consider the $c \times (1/c)$ rectangle as $c \rightarrow \infty$.

When $r = 1$, $a = 3$ and $b = 1$,

$$\mu_D = \frac{1}{2} = 0.5 < \mu_S = 0.562\dots < \mu_T = \frac{3}{5} = 0.6.$$

Among all cylindrical beams of prescribed cross-sectional inradius, the circular beam has the lowest normalized torsional rigidity (normalized by area, as defined earlier). Finding such a beam with highest normalized torsional rigidity is an unsolved problem. Let

$$M = \sup_D \mu_D$$

where the supremum is over all simply connected domains D in \mathbb{R}^2 of unit inradius; thus $M \geq 3/5$. The $2 \times c$ rectangle improves this inequality, as $c \rightarrow \infty$, to $M \geq 4/3$ and is the best such convex domain [28]. For nonconvex domains, we have the upper bound 6.456 [9], but little else is known about this problem.

0.3. Conformal Mapping. If E is an open, simply connected region in \mathbb{C} , define $\rho(E)$ to be the inradius of E . The **univalent Bloch-Landau constant** Θ is given by [29]

$$\Theta = \inf_f \rho(f(D))$$

where the infimum is over all one-to-one analytic functions f defined on the open unit disk D satisfying $f(0) = 1$, $f'(0) = 1$. Let g denote the conformal mapping of

D onto the infinite strip $-\pi/4 < \text{Im}(z) < \pi/4$:

$$g(z) = \frac{1}{2} \ln \left(\frac{1+z}{1-z} \right) = \sum_{k=0}^{\infty} \frac{z^{2k+1}}{2k+1},$$

hence $\Theta \geq \pi/4$. Szegő [30, 31] further proved that, if $f(D)$ is convex, then $\rho(f(D)) \leq \rho(g(D))$. For the nonconvex scenario, the best bounds currently known [9, 32, 33] are $0.57088 < \Theta < 0.65642$ and the associated nonconvex region $f(D)$ is conjectured to be the same as the nonconvex domain for the constants K and Λ .

0.4. Addendum. The constant γ indeed has a closed-form expression [34, 35]:

$$\gamma = 4 \frac{{}_4F_3 \left(\frac{1}{4}, \frac{1}{4}, \frac{1}{2}, \frac{1}{2}; \frac{5}{4}, \frac{5}{4}, 1; 1 \right)}{B \left(\frac{1}{4}, \frac{1}{2} \right)^2} = 0.1473427065\dots = \frac{1}{2}(0.2946854131\dots)$$

where ${}_pF_q$ is the generalized hypergeometric function [36] and B is the Euler beta function ($B(x, y) = I(1, x, y)$ in [37]). An interesting double series representation:

$$\gamma = \frac{32}{\pi^4} \sum_{m=1}^{\infty} \sum_{n=1}^{\infty} \frac{(-1)^{m+n}}{(2m-1)(2n-1)[(2m-1)^2 + (2n-1)^2]}$$

follows from a formula in [38] which, in turn, was corrected in [39]. See also [40].

Both λ and μ can be defined via the calculus of variations [26]. It is more customary to take $\text{area}(D)\mu$ as torsional rigidity and this is equal to [41, 42]

$$\frac{1}{12} - \frac{16}{\pi^5} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^5} \coth \left(\frac{(2k+1)\pi}{2} \right) = 0.0260896517\dots$$

for an isosceles right triangle with sides 1, 1, $\sqrt{2}$ and [43, 44]

$$\begin{aligned} & 9 \left[\frac{17\sqrt{3}}{192} - \frac{1}{\pi^5} \sum_{k=0}^{\infty} \frac{1}{(2k+1)^5} \left\{ 2 \tanh \left(\frac{(2k+1)\pi\sqrt{3}}{2} \right) - 9 \tanh \left(\frac{(2k+1)\pi}{2\sqrt{3}} \right) + \right. \right. \\ & \left. \left. (-1)^k 9\sqrt{3} \operatorname{sech} \left(\frac{(2k+1)\pi}{2\sqrt{3}} \right) + 27\sqrt{3} \sin \left(\frac{(2k+1)\pi}{3} \right) \right\} \right] \\ & = 0.0044516625\dots = \frac{9}{16}(0.0079140667\dots) \end{aligned}$$

for a 30°-60°-90° triangle with sides 1/2, $\sqrt{3}/2$ and 1. The corresponding value for a regular hexagon of unit side has attracted considerable attention [45, 46, 47, 48] – see history in [42] – a complicated formula in [49] gives ≈ 1.035459 , as reported in [50], and verifies an unpublished calculation in [51].

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