

21 квітня 2021 року о 14 год 15 хв

Let (X_1, X_2, \dots) be independent random vectors in (\mathbb{R}^d) having an absolutely continuous distribution. Consider the random walk $(S_k := X_1 + \dots + X_k)$, and let $(P_n := \text{conv}\{0, S_1, S_2, \dots, S_n\})$ be the convex hull of its first (n) steps. We shall be interested in the number of the (k) -dimensional faces of the polytope (P_n) and in particular, whether this number is equal to the maximal possible number $(\binom{n+1}{k+1})$ with high probability, as (n) , (d) , and possibly also (k) diverge to (∞) . There is an explicit formula for the expected number of (k) -dimensional faces which involves Stirling numbers of both kinds. Motivated by this formula, we introduce a distribution, called the Lah distribution, and study its properties.

Доповідач: **Zakhar Kabluchko (University of Münster, Germany)**

Дата проведення: 21 квітня 2021 року о 14 год 15 хв.
