

Laplace Problems for Regular Lattices with an Even Number of Different Obstacles

By

G. Caristi and M. Stoka

(vorgelegt in der Sitzung der math.-nat. Klasse am 17. Juni 2010 durch
das w. M. August Florian)

Abstract

In this paper we consider some regular lattices with fundamental cell with a even number of obstacles. In particular we obtain the Laplace probability.

Key words: Geometric probability, stochastic geometry, random sets, random convex sets and integral geometry.

1. Section

Let $\mathfrak{R}_1(a, b, c)$ be the regular lattice with fundamental cell is as in Fig. 1.

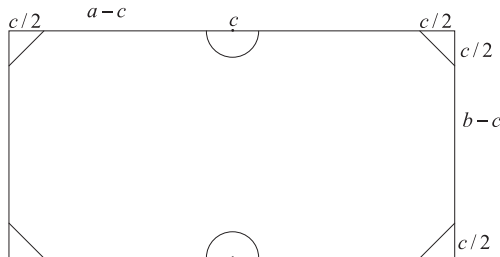


Fig. 1

Denoting with $C_0^{(1)}$ the fundamental cell of this lattice, we have:

$$\text{area } C_0^{(1)} = 2ab - \frac{(2 + \pi)c^2}{4}.$$

The cell $C_0^{(1)}$ has six obstacles that are quarter-squares with diagonal of length c with $c < \min(a, b)$ and semi circles with diameter c .

Considering a segment s of random position and of constant length l with $c < l < \min(a, b)$, we want compute the probability that this segment intersects a side of lattice; obviously this probability is equal to probability $P_{\text{int}}^{(1)}$ that the segment s intersects the boundaray of the fundamental cell.

The position of the segment s is determined by the middle point O and by the angle φ that the segment forms with the axis x . We consider the limit positions of the segment s that corrisponde at angle φ and let $\widehat{C}_0^{(1)}(\varphi)$ the determined figure from these positions (Fig. 2):

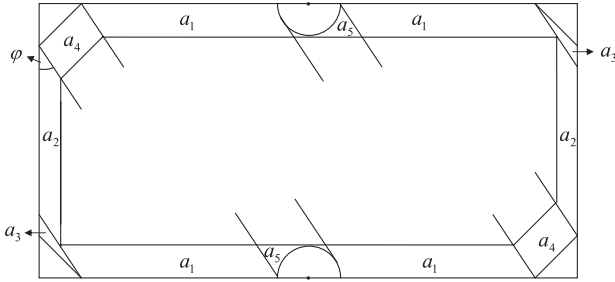


Fig. 2

From this figure we can write:

$$\begin{aligned} \text{area } \widehat{C}_0^{(1)}(\varphi) &= \text{area } C_0^{(1)} \\ &\quad - [4\text{area } a_1(\varphi) + 2\text{area } a_2(\varphi) + 2\text{area } a_3(\varphi) \\ &\quad + 2\text{area } a_4(\varphi) + 2\text{area } a_5(\varphi)]. \end{aligned} \quad (1)$$

Considering some results that we have obtained in a previous paper [1], follow that:

$$\begin{aligned} \text{area } a_1(\varphi) &= \frac{(a-c)l}{2} \cos \varphi, & \text{area}[a_2(\varphi) + a_3(\varphi)] &= \frac{(b-c)l}{2} \sin \varphi, \\ \text{area } a_4(\varphi) &= \frac{cl}{4} (\sin \varphi + \cos \varphi). \end{aligned} \quad (2)$$

But from Fig. 3:

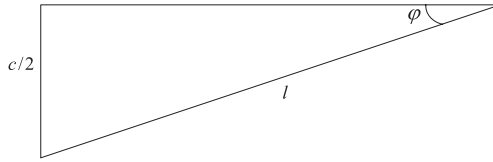


Fig. 3

we have $c = 2l \sin \varphi$, hence

$$\text{area } a_4(\varphi) = \frac{cl}{4}(\sin \varphi + 2 \cos \varphi) - \frac{l^2}{4} \sin 2\varphi.$$

In order to compute area $a_5(\varphi)$, we consider the figure

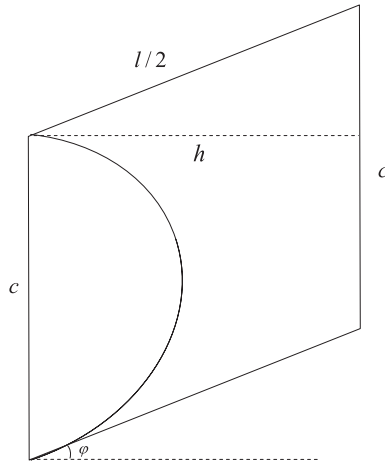


Fig. 4

From here follows $h = \frac{l}{2} \cos \varphi$, hence

$$\text{area } a_5(\varphi) = \frac{cl}{2} \cos \varphi - \frac{\pi c^2}{8} \quad (3)$$

Replacing in the formula (1) the expressions (2), (3) and (4) we obtain

$$\begin{aligned} \text{area } \widehat{C}_0^{(1)}(\varphi) = & \text{area } C_0^{(1)} \\ & - \left[2al \cos \varphi + \left(b - \frac{c}{2}\right) l \sin \varphi - \frac{l^2}{2} \sin 2\varphi - \frac{\pi c^2}{4} \right]. \quad (4) \end{aligned}$$

Denoting with M_1 the set of segments s whose the middle point are in $C_0^{(1)}$ and N_1 the set of segments s completely contained in $C_0^{(1)}$, we have that:

$$P_{\text{int}}^{(1)} = 1 - \frac{\mu(N_1)}{\mu(M_1)}, \quad (5)$$

where μ is the Lebesgue measure in Euclidean plane [3].

In order to compute the measures $\mu(M_1)$ and $\mu(N_1)$ we use the Poincaré kinematic measure [2]

$$dK = dx \wedge dy \wedge d\varphi,$$

where x, y are the coordinates of O and φ the defined angle.

Since $\varphi \in [0, \frac{\pi}{2}]$, we have:

$$\mu(M_1) = \int_0^{\frac{\pi}{2}} d\varphi \iint_{\{(x,y) \in C_0^{(1)}\}} dx dy = \frac{\pi}{2} \text{area } C_0^{(1)} = \frac{\pi}{2} \left[2ab - \frac{(2+\pi)c^2}{4} \right]. \quad (6)$$

and, considering the (5)

$$\begin{aligned} \mu(N_1) &= \int_0^{\frac{\pi}{2}} d\varphi \iint_{\{(x,y) \in \widehat{C}_0^{(1)}(\varphi)\}} dx dy = \int_0^{\frac{\pi}{2}} \text{area } \widehat{C}_0^{(1)}(\varphi) d\varphi \\ &= \frac{\pi}{2} \left[2ab - \frac{(2+\pi)c^2}{4} \right] - \int_0^{\frac{\pi}{2}} \left[2al \cos \varphi + \left(b - \frac{c}{2} \right) l \sin \varphi - \frac{l^2}{2} \sin 2\varphi - \frac{\pi c^2}{4} \right] d\varphi \\ &= \frac{\pi}{2} \left[2ab - \frac{(2+\pi)c^2}{4} \right] - \left[2al \sin \varphi - \left(b - \frac{c}{2} \right) l \cos \varphi + \frac{l^2}{4} \cos 2\varphi - \frac{\pi c^2}{4} \varphi \right] \\ &= \frac{\pi}{2} \left[2ab - \frac{(2+\pi)c^2}{4} \right] - \left[\left(2a + b - \frac{c}{2} \right) l - \frac{l^2}{2} - \frac{\pi^2 c^2}{8} \right]. \end{aligned} \quad (7)$$

The formulas (6), (7) and (8) give us that:

$$P_{\text{int}}^{(1)} = \frac{2(2a + b - \frac{c}{2})l - l^2 - \frac{\pi^2 c^2}{4}}{\pi \left[2ab - \frac{(2+\pi)c^2}{4} \right]}. \quad (8)$$

When $c \rightarrow 0$, the obstacles becomes points and the fundamental cell becomes a rectangle with side $2a$ and b . In this case the probability (9) becomes the Laplace probability:

$$P = \frac{2(2a + b)l - l^2}{2\pi ab}.$$

2. Section

Let $\mathfrak{R}_2(a, b, c, n)$ be the regular lattice with fundamental cell $C_0^{(2)}$ a rectangle with side $(n + 1)a$ e b and with $4(n+1)$ obstacles: $2n$ semi circles with the radius $\frac{c}{2}$, 2 quarter-circles with the same radius, $2n$ semi square and 2 quarter-square with the diagonal c with $c < \min[(n + 1) a, b]$ (Fig. 5):

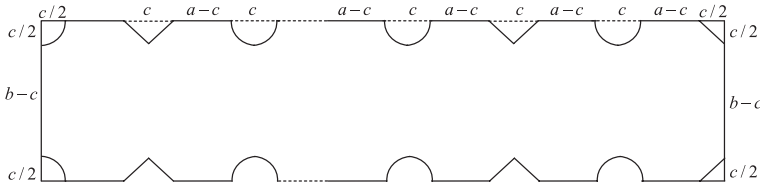


Fig. 5

We have:

$$\text{area } C_0^{(2)} = (n + 1)ab - \frac{c^2}{4} \left(n + 1 - \frac{4n + 1}{4} \pi \right).$$

In the same way of the Section 1, considering a segment s of random position and of constant length l with $c < l < \min[(n + 1) a, b]$.

We want compute the probability that this segment intersects a side of lattice, obviously this probability is equal to probability $P_{\text{int}}^{(2)}$ that the segment s intersects the boundaray of the fundamental cell.

The position of the segment s is determined by the middle point O and by the angle φ that the segment forms with the axis x . We consider the limit positions of the segment s that corresponde at angle φ and let $\widehat{C}_0^{(2)}(\varphi)$ the determined figure from these positions (Fig. 6):

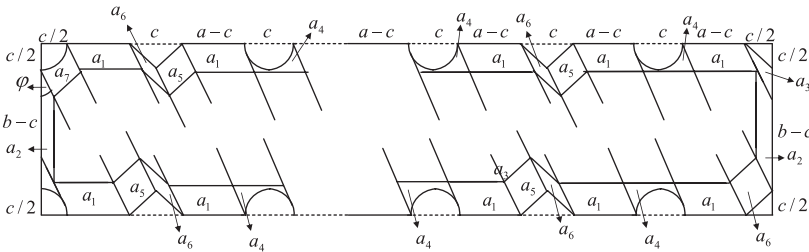


Fig. 6

From this figure we can write:

$$\begin{aligned} \text{area } \widehat{C}_0^{(2)}(\varphi) = & \text{area } C_0^{(2)} - 2(n+1)\text{area } a_1(\varphi) + 2\text{area } a_2(\varphi) \\ & + \text{area } a_3(\varphi) + 2n\text{area } a_4(\varphi) + n\text{area } a_5(\varphi) + n\text{area } a_6(\varphi) \\ & + \text{area } a_7(\varphi) + \text{area } a_8(\varphi) + \text{area } a_9(\varphi). \end{aligned} \quad (9)$$

Considering of some results that we have obtained in a previous paper [1], we have:

$$\begin{aligned} \text{area } a_1(\varphi) = \frac{(a-c)l}{2} \cos \varphi, \quad \text{area } a_2(\varphi) = \left(b - \frac{c}{2} - l \cos \varphi\right) \frac{l}{2} \sin \varphi, \\ \text{area } a_3(\varphi) = \frac{cl}{2} \cos \varphi - \frac{c^2}{8}, \end{aligned}$$

and

$$\begin{aligned} \text{area } a_7(\varphi) = \frac{cl}{4} (\sin \varphi + \cos \varphi) - \frac{\pi c^2}{8} + \frac{c^2}{8}, \\ \text{area } a_8(\varphi) = \frac{cl}{4} \cos \varphi - \frac{\pi c^2}{16}, \quad \text{area } a_9(\varphi) = \frac{cl}{4} (\sin \varphi + \cos \varphi). \end{aligned} \quad (10)$$

In order to compute $\text{area } a_4(\varphi)$ we consider Fig. 7:

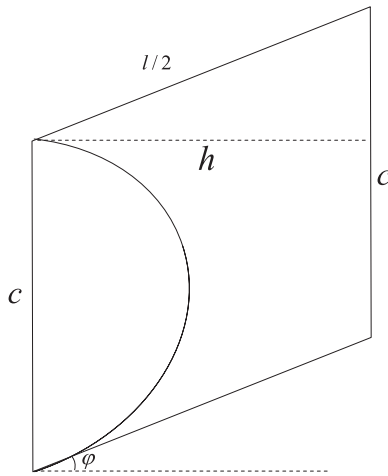


Fig. 7

From here follows $h = \frac{l}{2} \cos \varphi$, hence

$$\text{area } a_4(\varphi) = \frac{cl}{2} \cos \varphi - \frac{\pi c^2}{8} \quad (11)$$

From Fig. 8:

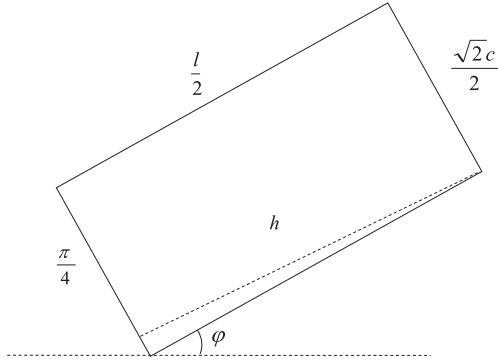


Fig. 8

we have

$$h = \frac{l}{2} \sin\left(\frac{\pi}{4} + \varphi\right) = \frac{l\sqrt{2}}{4} (\sin \varphi + \cos \varphi)$$

then

$$\text{area } a_5(\varphi) = \frac{cl}{4} (\sin \varphi + \cos \varphi) \quad (12)$$

In the end, from Fig. 9:

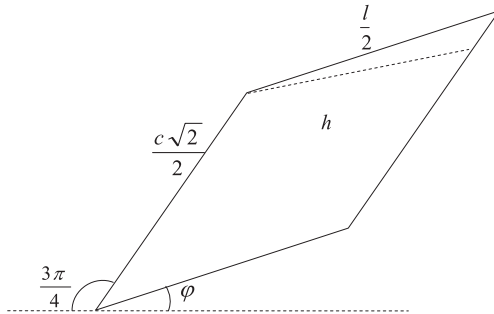


Fig. 9

follows:

$$h = \frac{l}{2} \sin\left(\frac{\pi}{4} - \varphi\right) = \frac{l\sqrt{2}}{4} (\cos \varphi - \sin \varphi)$$

then

$$\text{area } a_6(\varphi) = \frac{cl}{4} (\cos \varphi - \sin \varphi) \quad (13)$$

Replacing in the (10) the expression (11), (12), (13) and (14) we obtain:

$$\begin{aligned} \text{area } \hat{C}_0^{(2)}(\varphi) = \text{area } C_0^{(2)} - \left\{ \left[(n+1)a + \frac{2n+1}{4}c \right] l \cos \varphi + bl \sin \varphi \right. \\ \left. - \frac{l^2}{2} \sin 2\varphi - \frac{(4n+3)\pi c^2}{16} \right\} \quad (14) \end{aligned}$$

Denoting with M_2 the set of segments s whose the middle point are in $C_0^{(2)}$ and N_2 the set of segments s completely contained in $C_0^{(2)}$, we have, as above, that:

$$P_{\text{int}}^{(2)} = 1 - \frac{\mu(N_2)}{\mu(M_2)}. \quad (15)$$

Since $\varphi \in [0, \frac{\pi}{2}]$, we have:

$$\begin{aligned} \mu(M_2) &= \int_0^{\frac{\pi}{2}} d\varphi \int \int_{\{(x,y) \in C_0^{(2)}\}} dx dy = \frac{\pi}{2} \text{area } C_0^{(2)} \\ &= \frac{\pi}{2} \left[(n+1)ab - \frac{c^2}{4} \left(n+1 - \frac{4n+1}{4}\pi \right) \right] \end{aligned}$$

and considering the (15),

$$\begin{aligned}
\mu(N_2) &= \int_0^{\frac{\pi}{2}} d\varphi \iint_{\{(x,y) \in \hat{C}_0^{(2)}(\varphi)\}} dx dy = \int_0^{\frac{\pi}{2}} \text{area } C_0^{(2)}(\varphi) d\varphi \\
&= \frac{\pi}{2} \text{area } C_0^{(2)} - \int_0^{\frac{\pi}{2}} \left\{ \left[(n+1)a + \frac{2n+1}{4}c \right] l \cos\varphi + b l \sin\varphi \right. \\
&\quad \left. - \frac{l^2}{2} \sin 2\varphi - \frac{(4n+3)\pi c^2}{16} \right\} d\varphi \\
&= \text{area } C_0^{(2)} - \left\{ \left[(n+1)a + b + \frac{2n+1}{4}c \right] l - \frac{l^2}{2} - \frac{(4n+3)\pi^2 c^2}{32} \right\}. \quad (16)
\end{aligned}$$

The formulas (16), (17) and (18) give us that:

$$P_{\text{int}}^{(2)} = \frac{2 \left[(n+1)a + b + \frac{2n+1}{4}c \right] l - l^2 - \frac{(4n+3)\pi^2 c^2}{16}}{\pi \left[(n+1)ab - \frac{c^2}{4} \left(n+1 - \frac{4n+1}{4}\pi \right) \right]}. \quad (17)$$

When $c \rightarrow 0$, the obstacles becomes points and the fundamental cell becomes a rectangle with side $(n+1)a$ and b . In this case the probability (18) becomes the Laplace probability:

$$P = \frac{2[(n+1)a + b]l - l^2}{(n+1)\pi ab}.$$

References

- [1] CARISTI G, STOKA M. A Laplace type problem for a regular lattice with obstacles (I), Atti. Acc. Sci. Torino (to appear)
- [2] POINCARÉ H. (1912) Calcul des probabilités, ed. 2, Carré, Paris
- [3] STOKA M. (1975–1976) Probabilités géométriques de type Buffon dans le plan euclidien, Atti. Acc. Sci. Torino, T. 110, pp. 53–59

Author's addresses: G. Caristi, Department SEA, University of Messina, Via dei Verdi n. 75, 98122 Messina, Italy. E-Mail: gcaristi@unime.it; M. Stoka, Accademia delle Scienze di Torino, Via Maria Vittoria 3, 10123 Torino, Italy.