

## CONVEX BODIES IN HIGH DIMENSION

(note that the statement of one exercise may be used for the proof of another).

- (1) (a) Show that there is a one-to-one correspondence between origin-symmetric convex bodies  $K$  in  $\mathbb{R}^n$  (i.e. compact convex subsets with non-empty interior), and normed spaces  $(\mathbb{R}^n, \|\cdot\|_K)$ , given by  $\|x\|_K := \inf \{t > 0; x \in tK\}$ .  
 (b) Show that  $K \subset L$  iff  $\|x\|_K \geq \|x\|_L$  for all  $x \in \mathbb{R}^n$ .
- (2) Recall that the Banach–Mazur distance between two convex bodies  $K, L \subset \mathbb{R}^n$  was defined as:

$$d_{BM}(K, L) := \inf \left\{ ab ; \frac{1}{a}L \subset T(K) \subset bL, T \in \text{Affine}(\mathbb{R}^n) \right\},$$

Where  $\text{Affine}(\mathbb{R}^n)$  denotes all affine transformations of  $\mathbb{R}^n$ . Show that when  $K = -K$  and  $L = -L$ , it is enough to just consider linear maps  $T \in GL(n)$  above.

- (3) Let  $\Delta_n$  denote the regular simplex in  $\mathbb{R}^n$ . Show that  $d_G(\Delta_n, D_n) = n$ , where recall, the geometric distance is defined as:

$$d_G(K, L) := \inf \left\{ ab ; \frac{1}{a}L \subset K \subset bL \right\}.$$

Hint: use the natural embedding of  $\Delta_n \subset \mathbb{R}^{n+1}$  as  $\Delta_n := \text{conv}(e_1, \dots, e_{n+1})$ .

- (4) Recall that  $B_\infty^n$  and  $B_1^n$  denote the unit-balls of  $\ell_\infty^n$  and  $\ell_1^n$ , respectively.
  - (a) Verify that  $d_G(B_1^n, D_n) = \sqrt{n}$ .
  - (b) Verify that  $d_G(B_\infty^n, D_n) = \sqrt{n}$ .
- (5) Let  $H$  denote the hyperplane perpendicular to the diagonal in  $\mathbb{R}^n$ , i.e.  $H := (1/\sqrt{n}, \dots, 1/\sqrt{n})^\perp$ . Using the (local) Central-Limit-Theorem, calculate:

$$\lim_{n \rightarrow \infty} \text{Vol}([-1/2, 1/2]^n \cap H).$$

Verify that indeed this value is  $\leq \sqrt{2}$ . (Here local CLT means that if  $\{X_i\}$  are i.i.d. bounded random-variables with  $E(X_1) = 0$  and  $\text{Var}(X_1) = 1$ , then the density at  $t \in \mathbb{R}$  of  $\frac{1}{\sqrt{n}} \sum_{i=1}^n X_i$  converges to the density of a standard Gaussian random-variable at  $t$ ).

- (6) We have proved the Brunn-Minkowski inequality for two  $n$ -dimensional rectangles with aligned axes. Use this as the basis of an induction, and prove the BM inequality for bodies  $K = \cup_{i=1}^N A_i$  and  $L = \cup_{j=1}^M B_j$ , where  $A_i$  and  $B_j$  are  $n$ -dimensional rectangles (with axes aligned with the principle axes of  $\mathbb{R}^n$ ) having mutually disjoint interiors.  
 Hint: use induction on  $N + M$ . Use the fact that if  $N \geq 2$ , one can always find a hyperplane  $H$  so that each of the collections  $\{A_i \cap H^+\}$  and

$\{A_i \cap H^-\}$  are composed of  $\leq N - 1$  non-degenerate rectangles. Finally, translate the set  $L$  into a favorable position, so that  $L \cap H^+$  and  $L \cap H^-$  have convenient volumes.

- (7) Prove that  $\det^{1/n}$  is concave on the class of  $n \times n$  positive semi-definite matrices:

$$A, B \geq 0 \Rightarrow \det(A + B)^{1/n} \geq \det(A)^{1/n} + \det(B)^{1/n} .$$

- (8) We've seen in class that the 1-D Brunn–Minkowski (BM) inequality implies the 1-D Prékopa–Leindler (PL) inequality. Generalize this implication to arbitrary dimension  $n$  using two different methods:

(a) Method 1. Apply the BM inequality to the level-sets of  $h, f, g$ , and conclude using the 1-D PL inequality.

(b) Method 2. First prove using the BM inequality that if:

$$h(\lambda x + (1 - \lambda)y)^{\frac{1}{k}} \geq \lambda f(x)^{\frac{1}{k}} + (1 - \lambda)g(y)^{\frac{1}{k}} \quad \forall x, y \in \mathbb{R}^n$$

for some natural number  $k$ , then:

$$\left( \int_{\mathbb{R}^n} h \right)^{\frac{1}{n+k}} \geq \lambda \left( \int_{\mathbb{R}^n} f \right)^{\frac{1}{n+k}} + (1 - \lambda) \left( \int_{\mathbb{R}^n} g \right)^{\frac{1}{n+k}} .$$

(this is a particular case of the Borell / Brascamp-Lieb inequalities). Conclude the PL inequality by taking  $k \rightarrow \infty$  and using that for  $a, b > 0$ :

$$\lim_{\varepsilon \rightarrow 0} (\lambda a^\varepsilon + (1 - \lambda)b^\varepsilon)^{1/\varepsilon} \rightarrow a^\lambda b^{1-\lambda} .$$

- (9) We've seen in class that if  $f : \mathbb{R}^n \rightarrow \mathbb{R}_+$  is a log-concave function:

$$\forall \lambda \in [0, 1] \quad \forall x, y \in \mathbb{R}^n \quad f(\lambda x + (1 - \lambda)y) \geq f(x)^\lambda f(y)^{1-\lambda} ,$$

then  $\mu = f(x)dx$  is a log-concave measure:

$$\forall A, B \subset \mathbb{R}^n \quad \mu(\lambda A + (1 - \lambda)B) \geq \mu(A)^\lambda \mu(B)^{1-\lambda} .$$

Show the converse.

- (10) (a) Show that if  $f$  is log-concave and integrable, then so are all of its marginals. In other words, show that if  $f : \mathbb{R}^{n+m} \rightarrow \mathbb{R}_+$  is log-concave and integrable, then so is  $h : \mathbb{R}^n \rightarrow \mathbb{R}_+$ , where  $h(x) := \int_{\mathbb{R}^m} f(x, y)dy$ .

(b) Deduce from part (a) that if  $f, g : \mathbb{R}^n \rightarrow \mathbb{R}_+$  are log-concave and integrable, then so is their convolution  $f * g(x) = \int_{\mathbb{R}^n} f(y)g(x - y)dy$ .

- (11) Let  $f : \mathbb{R} \rightarrow \mathbb{R}_+$ . Show that if  $0 < p < q$ , then the property “ $f^q(t)$  is concave on its support” implies “ $f^p(t)$  is concave on its support”. Passing to the limit  $p \rightarrow 0$ , show that this implies that  $\log f(t) : \mathbb{R} \rightarrow \mathbb{R} \cup \{-\infty\}$  is concave (i.e. that  $f$  is log-concave).

- (12) Show that if  $A$  is compact in  $\mathbb{R}^n$  then so is its Steiner symmetrization  $S_H A$ .

- (13) Let  $A$  be a compact subset of  $\mathbb{R}^n$ . Show that  $S_H A = A$  for all centered hyperplanes  $H$ , if and only if  $A$  is a centered Euclidean ball.
- (14) Let  $K \subset \mathbb{R}^n$  be a convex body, and let  $E$  be an  $m$ -dimensional subspace. Show that the function:

$$E \ni y \mapsto \text{Vol}(K \cap (y + E^\perp))^{\frac{1}{n-m}},$$

is concave on its support.

- (15) Let  $f : \mathbb{R}^n \rightarrow \mathbb{R}_+$  be a function so that  $f^{1/k}$  is concave on its support, for some integer  $k$ . Denoting:

$$g(y) := \int_{y+E^\perp} f(x) dx,$$

show that the function:

$$E \ni y \mapsto g(y)^{\frac{1}{n+k-m}},$$

is concave on its support. Taking  $k \rightarrow \infty$ , deduce that when  $f$  is log-concave, then so is its marginal  $g$ . Compare with Exercise 8(b) and with the previous exercise.

- (16) Show that the isoperimetric inequality on  $\mathbb{R}^n$ :

$$|\partial A| \geq n |D_n|^{1/n} |A|^{(n-1)/n},$$

implies the Brunn-Minkowski inequality when one of the sets is a Euclidean ball  $D$ :

$$\text{Vol}(A + D)^{1/n} \geq \text{Vol}(A)^{1/n} + \text{Vol}(D)^{1/n},$$

(say for sets  $A$  with smooth boundary).

- (17) Let  $K$  be an origin-symmetric convex body in  $\mathbb{R}^n$  and  $E$  a linear subspace of dimension  $k$ . We proved in class the Rogers–Shephard inequality:

$$|K| \leq |K \cap E^\perp| |Proj_E K| \leq \binom{n}{k} |K|.$$

- (a) Provide examples demonstrating the sharpness of each inequality.  
 (b) As a corollary or RS, deduce that if  $K$  is not-necessarily origin-symmetric, then:

$$|K + (-K)| \leq \binom{2n}{n} |K|.$$

Hint: construct an appropriate  $L \subset \mathbb{R}^{2n}$  and use RS with an appropriate  $E$ . Note that for the RHS of the RS inequality, no assumption on origin-symmetric is required.

- (18) Prove that  $\mathbb{R}_+ \ni r \mapsto \text{Vol}(K \cap rD_n)^{1/n}$  is a concave function, for any convex  $K$  in  $\mathbb{R}^n$ .
- (19) Recall the correspondence between origin-symmetric convex bodies  $K$  and norms on  $\mathbb{R}^n$ , described in Exercise 1. Show that:
- (a)  $\|x\|_{K \cap L} = \max(\|x\|_K, \|y\|_L)$ .

- (b)  $\|z\|_{\text{conv}(K \cup L)} = \inf \{\|x\|_K + \|y\|_L; z = x + y\}$ .  
 (c)  $\|z\|_{K+L} = \inf \{\max(\|x\|_K, \|y\|_L); z = x + y\}$ .
- (20) Recall the definition of the dual norm:  $\|y\|^* := \sup_{\|x\| \leq 1} |\langle x, y \rangle|$ . Show that:  
 (a)  $\|\cdot\|^*$  is indeed a norm.  
 (b)  $(\|\cdot\|^*)^* = \|\cdot\|$ . Hint: prove that if  $x \notin K$  then there exists a separating hyperplane.  
 (c)  $\|\cdot\|_1 \leq \|\cdot\|_2$  implies  $\|\cdot\|_1^* \geq \|\cdot\|_2^*$ .
- (21) Let  $K$  be an origin-symmetric convex body in  $\mathbb{R}^n$ , and recall that the unit-ball of  $\|\cdot\|_K^*$  is polar-set  $K^\circ$ . Show that:  
 (a)  $(K_1 \cap K_2)^\circ = \text{conv}(K_1^\circ \cup K_2^\circ)$ .  
 (b)  $h_{K_1+K_2} = h_{K_1} + h_{K_2}$ , where  $h_L = \|\cdot\|_L^*$  is the support function of  $L$ .  
 (c) If  $K = [-a\theta, a\theta]$ ,  $\theta \in S^{n-1}$ , then  $K^\circ = \{x \in \mathbb{R}^n; |\langle x, \theta \rangle| \leq 1/a\}$ .  
 (d)  $K \subset L$  implies  $L^\circ \subset K^\circ$ .  
 (e) If  $T \in GL(n)$  then  $(TK)^\circ = T^{-*}(K^\circ)$ , where  $T^{-*} = (T^{-1})^*$ . In particular,  $(\lambda K)^\circ = \lambda^{-1}K^\circ$ .  
 (f) Conclude that  $d_{BM}(K, L) = d_{BM}(K^\circ, L^\circ)$ .
- (22) Show that  $M^*(S_H K) \leq M^*(K)$ , where  $S_H K$  denotes the Steiner symmetral of  $K$  with respect to an arbitrary linear hyperplane  $H$ . As a corollary, deduce Urysohn's inequality:  $|K| = |D_n|$  implies  $M^*(K) \geq M^*(D_n) = 1$ .
- (23) Let  $X$  be a  $G$ -homogeneous space, where  $G$  is a compact Hausdorff topological group. Recall that the Haar measure  $\mu_X$  on  $X$  is defined by:  $\int_X f(x) d\mu_X(x) = \int_G f(gx_0) d\mu_G(g)$ , for any fixed  $x_0 \in X$ . Show that  $\mu_X$  is the unique (up to positive multiple)  $G$ -left-invariant measure on  $X$ .
- (24) (a) Let  $\theta_0 \in S^{n-1}$ , and let  $G_{n,k}$  denote the Grassmanian of all  $k$ -dimensional linear subspaces of  $\mathbb{R}^n$ . Show that the space  $G_{n,k}^{\theta_0} := \{E \in G_{n,k}; \theta_0 \in E\}$  is  $O_{\theta_0}$ -homogeneous for an appropriate compact group  $O_{\theta_0}$ .  
 (b) Using uniqueness of the Haar measure, show that for any continuous function  $f$  on  $G_{n,k}$ :

$$\int_{S^{n-1}} \int_{G_{n,k}^\theta} f(E) d\mu_{G_{n,k}^\theta}(E) d\mu_{S^{n-1}}(\theta) = \int_{G_{n,k}} f(E) d\mu_{G_{n,k}}(E),$$

where  $\mu_X$  denotes the Haar **probability** measure on the compact space  $X$ .

- (c) Similarly, show that for any continuous function  $f$  on  $S^{n-1}$ :

$$\int_{G_{n,k}} \int_{S(E^k)} f(\theta) d\mu_{S(E^k)}(\theta) d\mu_{G_{n,k}}(E^k) = \int_{S^{n-1}} f(\theta) d\mu_{S^{n-1}}(\theta),$$

where  $E^k \in G_{n,k}$  and  $S(E^k) := E^k \cap S^{n-1}$ .

- (25) Recall that Steiner's formula states that:

$$\text{Vol}(K + tD_n) = \sum_{i=0}^n \binom{n}{i} W_{n-i}(K) t^i.$$

Let  $K$  be a smooth convex body. Prove using Steiner's formula and integration in polar coordinates that  $W_1(K) = Vol(D_n)M^*(K)$ , where recall:

$$M^*(K) := \int_{S^{n-1}} h_K(\theta) d\sigma(\theta) .$$

Here  $\sigma$  is the Haar probability measure on  $S^{n-1}$  and  $h_K$  is the support function of  $K$ .

- (26) Using  $Vol((K + tD_n) + rD_n) = Vol(K + (t + r)D_n)$  and Steiner's formula, deduce that:

$$W_j(K + rD_n) = \sum_{i=0}^j \binom{j}{i} W_{j-i}(K) r^i .$$

- (27) Recall that the Alexandrov–Fenchel inequality states that:

$$V(K_1, K_2, L_3, \dots, L_n)^2 \geq V(K_1, K_1, L_3, \dots, L_n) V(K_2, K_2, L_3, \dots, L_n) ,$$

where  $V$  denotes mixed-volume. We use the notation  $V(K; i, L; n - i)$  to denote the mixed volume of the tuple where  $K$  appears  $i$  times and  $L$  appears  $n - i$  times. Using only this, deduce:

- (a)  $V(K; i, L; n - i) \geq Vol(K)^{i/n} Vol(L)^{(n-i)/n}$ .  
 (b) More generally, deduce Minkowski's inequality:

$$V(K_1, \dots, K_n) \geq (\prod_{i=1}^n Vol(K_i))^{1/n} .$$

- (c) Specializing (a) to the case  $i = n - 1$ , we have Minkowski's inequality:

$$V(K; n - 1, L; 1) \geq Vol(K)^{(n-1)/n} Vol(L)^{1/n} .$$

Note and explain why the case of  $L = D_n$  corresponds to the Euclidean isoperimetric inequality (for convex bodies).

- (d) Use the inequality in (c) above and the multi-linearity of the mixed-volumes  $V$  to deduce the Brunn–Minkowski inequality:

$$Vol(K + L)^{1/n} \geq Vol(K)^{1/n} + Vol(L)^{1/n} .$$

- (e) Generalize all of the above to show that:

$$W_i(K + L)^{1/i} \geq W_i(K)^{1/i} + W_i(L)^{1/i} , \quad \forall i = 1, \dots, n ,$$

where recall  $W_i(K) = V(K; i, D_n; n - i)$ .

- (28) Calculate the isotropic constant of the Euclidean ball  $D_n$  and the cross-polytope  $B_1^n$  having volume 1 in  $\mathbb{R}^n$ . Find their asymptotic values as  $n \rightarrow \infty$ .
- (29) Complete the proof of John's theorem, stating that if  $D_n \subset K$  is the maximal volume ellipsoid inside an origin-symmetric convex body  $K$  in  $\mathbb{R}^n$ , then  $K \subset \sqrt{n}D_n$ . Do this by directly arguing that otherwise, there would exist a point  $x_0 \notin K$  with  $|x_0| > \sqrt{n}$ , and hence by convexity  $K \supset C := conv(D_n \cup \{\pm x_0\})$ ; a contradiction will follow if an ellipsoid is found inside  $C$  having even larger volume than  $D_n$ .

- (30) (a) Show that  $K = \sqrt{n}B_1^n$  is in John's position (can use the characterization we learned in class via the isotropic measure supported on contact points of  $\partial D_n$  and  $\partial K$ ).
- (b) Deduce by duality that the minimal-volume ellipsoid containing  $B_\infty^n$  is  $\sqrt{n}D_n$ .
- (c) Deduce from (a) and (b) that  $d_{BM}(B_\infty^n, D_n) = \sqrt{n}$ .
- (31) Show that when  $k$  divides  $n$ , the estimate of K. Ball  $Vol([-1/2, 1/2]^n \cap E) \leq (n/k)^{k/2}$  for a subspace  $E$  of dimension  $k$  is sharp.
- (32) Derive using the Brascamp-Lieb Theorem the sharp constant in Young's inequality on  $\mathbb{R}$ :

$$\|f * g\|_{L^s} \leq C_{p,q,s} \|f\|_{L^p} \|g\|_{L^q} \quad \frac{1}{p} + \frac{1}{q} = 1 + \frac{1}{s}, \quad p, q, s \geq 1.$$

- (33) (a) Calculate the volume of  $B_p^n$ , the unit-ball of  $\ell_p^n$ , by integrating the measure  $\exp(-\|x\|_{\ell_p^n}^p) dx$  on  $\mathbb{R}^n$ .
- (b) Deduce that when  $p \in [1, 2]$ , the volume-ratio of  $B_p^n$  is bounded by a numeric constant, independent of dimension.
- (34) Consider the metric-measure space  $(S^n, d, \mu_{S^n})$ , where  $\mu = \mu_{S^n}$  is the corresponding Haar probability measure, and  $d$  is the geodesic distance on  $S^n$ . Let  $f : S^n \rightarrow \mathbb{R}$  be a 1-Lipschitz function, let  $m(f)$  denote its median, and define  $E(f) = \int f d\mu$ .
- (a) Show that  $|E(f) - m(f)| \leq \frac{C}{\sqrt{n}}$  for some constant  $C > 0$ .
- (b) Show that  $0 \leq \sqrt{E(f^2)} - E(|f|) \leq \frac{C}{\sqrt{n}}$  for some constant  $C > 0$ .
- (c) Deduce concentration around  $E(f)$ , and if  $f \geq 0$ , also around  $\sqrt{E(f^2)}$ . In other words, show that:

$$\mu(x \in S^n ; |f(x) - A_f| \geq r) \leq C \exp\left(-\frac{n-1}{2}r^2\right),$$

where  $A_f$  is either  $E(f)$ , and when  $f \geq 0$ , also  $\sqrt{E(f^2)}$ , for some constant  $C > 0$ .

- (d) Show that if  $f$  is  $L$ -Lipschitz, then:

$$\mu(x \in S^n ; f(x) - m(f) \geq r) \leq \sqrt{\pi}2 \exp\left(-\frac{n-1}{2L^2}r^2\right).$$

- (e) More generally, show that:

$$\mu(x \in S^n ; f(x) - m(f) \geq \omega_f(r)) \leq \sqrt{\pi}2 \exp\left(-\frac{n-1}{2}r^2\right),$$

where  $\omega_f(r) = \sup\{|f(x) - f(y)| ; d(x, y) \leq r\}$  denotes the modulus of continuity of  $f$ .

- (35) Show that  $\mu_{S^n}(B_\theta(x_0)) \geq c\sqrt{n-1} \theta \sin^{n-1}(\theta)$ , where  $B_\theta(x_0)$  is a geodesic ball of radius  $\theta$  on  $S^n$ ,  $x_0 \in S^n$  is any point, and  $c > 0$  is a constant.

- (36) Show that the Gaussian isoperimetric inequality on  $(\mathbb{R}^n, |\cdot|, \gamma_n)$ , where  $\gamma_n$  denotes the standard Gaussian measure on  $\mathbb{R}^n$ , namely:

$$\gamma_n(A) = \gamma_n(H) \quad \Rightarrow \quad \gamma_n^+(A) \geq \gamma_n^+(H) ,$$

implies:

$$\gamma_n(A) = \gamma_n(H) \quad \Rightarrow \quad \gamma_n(A_r) \geq \gamma_n(H_r) , \quad \forall r > 0 .$$

Here  $H$  is (any) half-plane,  $\gamma_n^+(C)$  denote the Gaussian boundary measure of a Borel set  $C \subset \mathbb{R}^n$ , and  $C_r$  denote the  $r$ -extension of  $C$ .

Guidance: mimic the proof we saw in class for the Sphere.

- (37) Let  $A$  denote a  $k \times n$  random matrix with i.i.d. standard Gaussian entries. Show that with very high-probability (quantify this!), the map  $T : \mathbb{R}^n \rightarrow \mathbb{R}^k$  given by  $T(x) := \frac{1}{\sqrt{k}}Ax$  is a good ‘‘Johnson-Lindenstrauss’’ map, i.e.:

$$(1 - \varepsilon)|z|_{\mathbb{R}^n} \leq |T(z)|_{\mathbb{R}^k} \leq (1 + \varepsilon)|z|_{\mathbb{R}^n}$$

with very high-probability for a fixed  $z \in \mathbb{R}^n$ .

- (38) Assume that on a metric-measure (probability) space  $(\Omega, d, \mu)$  we know that:

$$\forall A \subset \Omega \quad \mu(A) \geq 1/2 \quad \Rightarrow \quad \mu(\Omega \setminus A_r) < K(r) \quad \forall r > 0 .$$

Show that:

$$\forall A \subset \Omega \quad \mu(A) \geq K(\varepsilon_0) \quad \Rightarrow \quad \mu(\Omega \setminus A_{r+\varepsilon_0}) < K(r) \quad \forall r > 0 .$$

Deduce that on  $S^n$ , we have the following concentration property:

$$\mu(A) \geq \sqrt{\pi/8} \exp(-\frac{n-1}{2}\varepsilon_0^2) \quad \Rightarrow \quad \mu(S^n \setminus A_{2\varepsilon_0}) \leq \sqrt{\pi/8} \exp(-\frac{n-1}{2}\varepsilon_0^2) .$$

- (39) Let  $k = k(n-1, \varepsilon)$  as defined in class, namely a value of  $k$  which guarantees that for any continuous function on  $S^{n-1}$ :

$$\mu_{G_{n,k}} \left\{ E^k \in G_{n,k} ; \forall x \in S(E^k) \quad |f(x) - m(f)| \leq \omega_f(\varepsilon) \right\} \geq 1 - \exp(-\frac{n-2}{4}\varepsilon^2) .$$

Assume that  $A \subset S^{n-1}$  is such that for every  $E^k \in G_{n,k}$ ,  $A \cap E^k \neq \emptyset$ . Then there exists a  $E_0^k \in G_{n,k}$  so that  $E_0^k \cap S^{n-1} \subset A_{2\varepsilon}$ .

Guidance: define the right Lipschitz function  $f$  and use a similar argument to the one in the previous exercise.

- (40) Recall that:

$$M_p(K) := \left( \int_{S^{n-1}} \|x\|_K^p d\mu_{S^{n-1}}(x) \right)^{1/p} , \quad \Gamma_p(K) := \left( \int_{\mathbb{R}^n} \|x\|_K^p d\gamma_n(x) \right)^{1/p} ,$$

and that we showed in class that  $\Gamma_2(K) = \sqrt{n}M_2(K)$  for any (say origin-symmetric) convex  $K$ .

- (a) Show by direct calculation that  $\Gamma_1(K) \simeq \sqrt{(n)}M_1(K)$ . Here  $A \simeq B$  means that the ratio of  $A$  and  $B$  is bounded from above and from below by two numerical constants, independent of the dimension.

(b) Show the “reverse Jensen inequality”:  $M_p(K) \leq C\sqrt{p}M_1(K)$ .

Guidance: we showed that:

$$\mu_{S^{n-1}}(\|x\|_K - M_1(K) \geq tM_1(K)) \leq C \exp(-cnt^2(M_1(K)/b(K))^2) \leq C \exp(-c't^2);$$

now repeat the proof of the reverse Holder inequality we gave in class for semi-norms on log-concave distributions (corollary of Borell’s Lemma).

(c) Deduce (a) again without performing any calculations.

(41) Prove the following estimates:

$$\frac{1}{\sqrt{2\pi}} \frac{t}{t^2 + 1} \exp(-t^2/2) \leq \text{Prob}(\gamma_1 > t) \leq \frac{1}{\sqrt{2\pi}} \frac{1}{t} \exp(-t^2/2) \quad \forall t > 0 .$$

Hint for the left-hand inequality - try to take derivatives.

(42) Show that for any  $E \in G_{n,k}$ ,  $\Gamma_2(K) \geq \Gamma_2(K \cap E)$ , and hence  $M_2(K \cap E) \leq \sqrt{n/k}M_2(K)$ . Using  $k = 1$ , deduce that  $b(K) \leq \sqrt{n}M_2(K)$ .

Guidance: repeat the proof of the proposition where we showed that in John’s position,  $M(K)/b(K) \geq c\sqrt{\log n}/\sqrt{n}$ .

(43) Show that  $\text{Med}(\|\cdot\|)\text{Med}(\|\cdot\|^*) \geq 1$ . Here  $\text{Med} = m$  denotes a median of its argument on  $S^{n-1}$ .

(44) Show that for any convex set  $K$  and Euclidean ball  $D$ ,  $N(K, D) = \bar{N}(K, D)$ , where  $N$  is the covering number, and  $\bar{N}$  is the covering number where the points are required to all lie inside  $K$ .

(45) Show that if  $K, T, D$  are three origin-symmetric convex bodies, then for any  $z \in \mathbb{R}^n$ :

$$|(K \cap (z + D)) + T| \leq |(K \cap D) + T| .$$

Hint: use Brunn’s concavity principle and the origin-symmetry.

(46) Show that the following two statements are equivalent for an origin-symmetric convex body  $K$  in  $\mathbb{R}^n$  with  $|K| = |D_n|$ .

(a) There exists a constant  $C_1 > 0$  so that  $N(K, D_n) \leq \exp(C_1n)$ .

(b) There exists a constant  $C_2 > 0$  so that  $|K \cap D_n| \geq \exp(-C_2n)|D_n|$ .

The equivalence is in the sense that  $C_1$  depends solely on  $C_2$ , and vice-versa.

Hint: use the covering estimates we learned in class.

(47) Recall that the volume-ratio of a convex body  $T$  is defined as:

$$v.r.(T) := \inf_{\mathcal{E} \subset T} (|T|/|\mathcal{E}|)^{1/n} ,$$

where the infimum runs over all ellipsoids  $\mathcal{E}$  contained in  $T$ .

Assume that  $K$  satisfies  $|K| = |D_n|$  and  $N(K, D_n) \leq \exp(C_1n)$ . Setting  $T := \text{conv}(K^\circ \cup D_n)$ , show that  $v.r.(T) \leq C_3$ , where  $C_3 > 1$  is some fixed constant.

Hint: use the previous exercise and the Blaschke–Santaló inequality for origin-symmetric convex bodies  $|T||T^\circ| \leq |D_n|^2$ .



- (48) Assume that  $K$  satisfies  $|K| = |D_n|$  and  $N(K, D_n) \leq \exp(C_1 n)$ . Show that  $N(K^\circ, D_n) \leq \exp(C_4 n)$ .

Hint: use the previous exercise.