

## Stochastic and Integral Geometry I (WS 06/07)

### Exercise Sheet 9

Please, hand in your solutions at the end of the **lecture on Monday, Jan 22nd!**

1. Show that for arbitrary convex sets  $K$  and  $M$  in  $\mathbb{R}^d$  the following relations hold:

(a)  $\text{relint}(K \times M) = \text{relint}K \times \text{relint}M$

(b)  $\text{relint}(K + M) = \text{relint}K + \text{relint}M$

Here  $\text{relint}A$  denotes the *relative interior* of the set  $A$ , i.e. the interior of  $A$  relative to its affine hull.

2. Let  $L$  and  $M$  be linear subspaces of  $\mathbb{R}^d$ . Set  $l := \dim L$ ,  $m := \dim M$  and  $j := \dim(L \cap M)$ . Assume that  $l + m \geq d$ . In the lecture  $[L, M]$  was defined as the volume of the parallelepiped spanned by a base  $b_L \cup b_M$  of  $\mathbb{R}^d$  given by two orthonormal bases  $b_L$  of  $L$  and  $b_M$  of  $M$  which are constructed by extending an orthonormal base of  $L \cap M$  to  $L$  and  $M$ , respectively. Show that

$$[L, M] = \frac{1}{\kappa_l \kappa_{d+j-l}} \int_{\mathbb{R}^d} V_j(B_L \cap (B_M + x)) d\lambda_d(x),$$

where  $B_L$  and  $B_M$  are the unit balls in  $L$  and  $M$ , respectively.

3\*. Let  $L$  and  $M$  be linear subspaces of  $\mathbb{R}^d$  such that  $\dim L + \dim M < d$ . Show that

$$\nu(\{\vartheta \in SO_d : \dim(L \cap \vartheta M) \neq 0\}) = 0,$$

where  $\nu$  denotes the normalized invariant measure on  $SO_d$ .