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Buffon's Problem with a Star of Needles and a Lattice of Rectangles II

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Abstract

In this paper we study Buffon type problems with multiple intersections for lattices of rectangles and a star consisting of four or six needles as test body.

Keywords: Geometric probability, stochastic geometry, random sets and random convex sets.

1. Introduction.

Stars $S_{n,\ell}$ with *n* needles and plane lattices of parallel lines are considered in [1]. Stars $S_{3,\ell}$ and $S_{5,\ell}$ and the lattice of rectangles are considered in [2]. Among other test elements stars $S_{3,\ell}$ and lattices with obstacles are considered in [3].



Fig. 1. Stars $S_{4,\ell}$, $S_{6,\ell}$ and lattice $\mathcal{R}_{a,b} = \mathcal{R}_a \cup \mathcal{R}_b$

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We denote by $\mathcal{R}_{a,b}$ the lattice of rectangles of sides a and b, $\lambda := \ell/a$ and $\mu := \ell/b$, where ℓ is the length of the needles of the star (see figure 1). $\mathcal{R}_{a,b}$ can be considered as union of the lattice \mathcal{R}_a of vertical lines distance a apart and the lattice \mathcal{R}_b of horizontal lines distance b apart.

The coordinates of the center point (x, y) of the star are random variables uniformly distributed in $\left[-\frac{a}{2}, \frac{a}{2}\right] \times \left[-\frac{b}{2}, \frac{b}{2}\right]$. The angle ϕ between one needle of the star and the *x*-axis is a random variable uniformly distributed in $[0, 2\pi]$ (see figure 2). All random variables are stochastically independent.

We assume $2\ell \leq \min(a, b)$, so that the stars can intersect only one line of \mathcal{R}_a and one of \mathcal{R}_b (except sets of stars with measure zero).

2. Stars with four needles

Theorem 2.1. A star $S_{4,\ell}$ is thrown at random onto the lattice $\mathcal{R}_{a,b}$. If $2\ell \leq \min(a,b), S_{4,\ell}$ intersects at most one of the vertical lines and at most one of the horizontal lines of $\mathcal{R}_{a,b}$. The maximum number of intersections is 4. The probabilities $p(i, 4, \lambda, \mu)$ of exactly *i* intersections are given by

$$p(0,4,\lambda,\mu) = 1 - \frac{4\sqrt{2}}{\pi}(\lambda+\mu) + \left(2+\frac{4}{\pi}\right)\lambda\mu,$$

$$p(1,4,\lambda,\mu) = \frac{8}{\pi}\left(\sqrt{2}-1\right)(\lambda+\mu) - 4\lambda\mu,$$

$$p(2,4,\lambda,\mu) = \frac{4}{\pi}\left(2-\sqrt{2}\right)(\lambda+\mu) + 4\left(1-\frac{4}{\pi}\right)\lambda\mu,$$

$$p(3,4,\lambda,\mu) = 4\left(\frac{4}{\pi}-1\right)\lambda\mu, \quad p(4,4,\lambda,\mu) = 2\left(1-\frac{2}{\pi}\right)\lambda\mu.$$

Proof. There are *i* intersections between $S_{4,\ell}$ and $\mathcal{R}_{a,b}$ $(i \in \{0, 1, 2, 3, 4\})$, if $S_{4,\ell}$ intersects \mathcal{R}_a in *j* points and at the same time \mathcal{R}_b in *k* points with j + k = i $(j, k \in \{0, 1, 2\})$. E. g. there are 2 intersections between $S_{4,\ell}$ and $\mathcal{R}_{a,b}$, if

1)
$$j + k = 2 + 0$$
, 2) $j + k = 1 + 1$, 3) $j + k = 0 + 2$.

We consider the situation for fixed angle ϕ (see figure 2). $S_{4,\ell}$ intersects \mathcal{R}_a in j points and at the same time \mathcal{R}_b in k points, if the center point (x, y) of $S_{4,\ell}$ lies in a rectangle with side lengths a_j and b_k . We denote by $p(i, 4, \lambda, \mu | \phi)$ the conditional probability of exactly i intersections of $S_{4,\ell}$ and $\mathcal{R}_{a,b}$ for fixed angle ϕ . The probability $p(i, 4, \lambda, \mu)$, that $S_{4,\ell}$ intersects the sides of the lattice $\mathcal{R}_{a,b}$ i-times, is computed with the formula

$$p(i,4,\lambda,\mu) = \int_{\phi=0}^{2\pi} p(i,4,\lambda,\mu \mid \phi) f(\phi) \,\mathrm{d}\phi$$

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Fig. 2. Star $\mathcal{S}_{4,\ell}$ and numbers of intersections

where $f(\phi)$ is the density function of the random variable ϕ . Since ϕ is uniformly distributed in $[0, 2\pi]$, we have

$$f(\phi) = \begin{cases} \frac{1}{2\pi} \text{ for } & 0 \le \phi \le 2\pi \,, \\ 0 & \text{elsewhere} \end{cases}$$

and

$$p(i, 4, \lambda, \mu) = \frac{1}{2\pi} \int_{\phi=0}^{2\pi} p(i, 4, \lambda, \mu | \phi) \,\mathrm{d}\phi.$$

Due to the symmetry of $S_{4,\ell}$ it is sufficient to consider only ϕ with $0 \leq \phi \leq \pi/4$ and coordinates of the center point (x, y) with $0 \leq x \leq a/2$ and $0 \leq y \leq b/2$. The conditional probabilities $p(i, 4, \lambda, \mu | \phi)$ are given by

$$p(i, 4, \lambda, \mu | \phi) = \frac{F_i(\phi)}{F} \text{ for } i \in \{0, 1, 2, 3, 4\}$$

with $F = \frac{1}{4}ab$ and

$$\begin{split} F_0(\phi) &= a_0 b_0 \,, \\ F_1(\phi) &= a_0 b_1 + a_1 b_0 \,, \\ F_2(\phi) &= a_0 b_2 + a_1 b_1 + a_2 b_0 \\ F_3(\phi) &= a_1 b_2 + a_2 b_1 \,, \\ F_4(\phi) &= a_2 b_2 \,, \end{split}$$

where

$$a_0 = a_0(\phi) = \frac{a}{2} - \ell \cos \phi, \ a_1 = a_1(\phi) = \ell(\cos \phi - \sin \phi), \ a_2 = a_2(\phi) = \ell \sin \phi,$$

$$b_0 = b_0(\phi) = \frac{b}{2} - \ell \cos \phi, \ b_1 = b_1(\phi) = a_1(\phi), \qquad b_2 = b_2(\phi) = a_2(\phi)$$

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(see figure 2). Calculating

$$p(i,4,\lambda,\mu) = \frac{16}{\pi ab} \int_{\phi=0}^{\pi/4} F_i(\phi) \,\mathrm{d}\phi$$

for $i \in \{0, 1, 2, 3, 4\}$ we obtain the desired formulas.

From the formulas in theorem 2.1 one gets the following approximate expression:

$$\begin{split} p(0,4,\lambda,\mu) &\approx 1 - 1,80063 \,(\lambda + \mu) + 3,27324 \,\lambda \,\mu \,, \\ p(1,4,\lambda,\mu) &\approx 1,05479 \,(\lambda + \mu) - 4 \,\lambda \,\mu \,, \\ p(2,4,\lambda,\mu) &\approx 0,745846 \,(\lambda + \mu) - 1,09296 \,\lambda \,\mu \,, \\ p(3,4,\lambda,\mu) &\approx 1,09296 \,\lambda \,\mu \,, \\ p(4,4,\lambda,\mu) &\approx 0,72676 \,\lambda \,\mu \,. \end{split}$$

3. Stars with six needles

Theorem 3.1. A star $S_{6,\ell}$ is thrown at random onto the lattice $\mathcal{R}_{a,b}$. If $2\ell \leq \min(a,b), S_{6,\ell}$ intersects at most one of the vertical lines and at most one of the horizontal lines of $\mathcal{R}_{a,b}$. The maximum number of intersections is 6. The probabilities $p(i, 6, \lambda, \mu)$ of exactly *i* intersections are given by

$$p(0,6,\lambda,\mu) = 1 - \frac{6}{\pi}(\lambda+\mu) + \left(\frac{6}{\pi}+\sqrt{3}\right)\lambda\mu,$$

$$p(1,6,\lambda,\mu) = \left(\frac{12-6\sqrt{3}}{\pi}\right)(\lambda+\mu) - \frac{6}{\pi}\lambda\mu,$$

$$p(2,6,\lambda,\mu) = \left(\frac{12\sqrt{3}-18}{\pi}\right)(\lambda+\mu) + \left(\frac{6}{\pi}-3\sqrt{3}\right)\lambda\mu,$$

$$p(3,6,\lambda,\mu) = \frac{6}{\pi}\left(2-\sqrt{3}\right)(\lambda+\mu) - 4\left(\frac{6}{\pi}-\sqrt{3}\right)\lambda\mu,$$

$$p(4,6,\lambda,\mu) = 5\left(\frac{6}{\pi}-\sqrt{3}\right)\lambda\mu, \quad p(5,6,\lambda,\mu) = 2\left(2\sqrt{3}-\frac{9}{\pi}\right)\lambda\mu$$

$$p(6,6,\lambda,\mu) = \left(\frac{6}{\pi}-\sqrt{3}\right)\lambda\mu.$$

Proof. We denote by $p(i, 6, \lambda, \mu | \phi)$ the conditional probability of exactly *i* intersections of $S_{6,\ell}$ and $\mathcal{R}_{a,b}$ for fixed angle ϕ . The probability, that the

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Fig. 3. Star $\mathcal{S}_{6,\ell}$ and numbers of intersections

test body intersects the sides of the lattice $\mathcal{R}_{a,b}$ *i*-times, is computed with the formula

$$p(i, 6, \lambda, \mu) = \frac{1}{2\pi} \int_{\phi=0}^{2\pi} p(i, 6, \lambda, \mu | \phi) \,\mathrm{d}\phi.$$

Due to the symmetry of $S_{6,\ell}$ it is sufficient to consider only ϕ with $0 \le \phi \le \frac{\pi}{6}$ and coordinates of the center point (x, y) with $0 \le x \le a/2$ and $0 \le y \le b/2$. The conditional probabilities $p(i, 6, \lambda, \mu | \phi)$ are given by

$$p(i, 6, \lambda, \mu | \phi) = \frac{F_i(\phi)}{F} \text{ for } i \in \{0, 1, \dots, 6\}$$

with $F = \frac{1}{4}ab$ and

$$\begin{split} F_0(\phi) &= a_0 b_0 \,, \\ F_1(\phi) &= a_0 b_1 + a_1 b_0 \,, \\ F_2(\phi) &= a_0 b_2 + a_1 b_1 + a_2 b_0 \,, \\ F_3(\phi) &= a_0 b_3 + a_1 b_2 + a_2 b_1 + a_3 b_0 \,, \\ F_4(\phi) &= a_1 b_3 + a_2 b_2 + a_3 b_1 \,, \\ F_5(\phi) &= a_2 b_3 + a_3 b_2 \,, \\ F_6(\phi) &= a_3 b_3 , \end{split}$$

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where

$$a_{0} = a_{0}(\phi) = \frac{a}{2} - \ell \cos \phi, \qquad a_{1} = a_{1}(\phi) = \frac{1}{2} \ell(\cos \phi - \sqrt{3} \sin \phi),$$

$$a_{2} = a_{2}(\phi) = \sqrt{3} \ell \sin \phi, \qquad a_{3} = a_{3}(\phi) = a_{1}(\phi),$$

$$b_{0} = b_{0}(\phi) = \frac{b}{2} - \frac{\ell}{2}(\sin \phi + \sqrt{3} \cos \phi), \quad b_{1} = b_{1}(\phi) = \ell \sin \phi,$$

$$b_{2} = b_{2}(\phi) = \frac{\ell}{2}(\sqrt{3} \cos \phi - 3 \sin \phi), \qquad b_{3} = b_{3}(\phi) = b_{1}(\phi)$$

(see figure 3). Calculating

$$p(i, 6, \lambda, \mu) = \frac{24}{\pi ab} \int_{\phi=0}^{\pi/6} F_i(\phi) \,\mathrm{d}\phi$$

for $i \in \{0, 1, \dots, 6\}$ we obtain the desired formulas.

From the formulas in theorem 3.1 one gets the following approximate expression:

$$\begin{split} p(0,6,\lambda,\mu) &\approx 1-1,90986\,(\lambda+\mu)+3,64191\,\lambda\,\mu\,,\\ p(1,6,\lambda,\mu) &\approx 0,511745\,(\lambda+\mu)-1,90986\,\lambda\,\mu\,,\\ p(2,6,\lambda,\mu) &\approx 0,886369\,(\lambda+\mu)-3,28629\,\lambda\,\mu\,,\\ p(3,6,\lambda,\mu) &\approx 0,511745\,(\lambda+\mu)-0,711234\,\lambda\,\mu\,,\\ p(4,6,\lambda,\mu) &\approx 0,889043\,\lambda\,\mu\,,\\ p(5,6,\lambda,\mu) &\approx 1,19863\,\lambda\,\mu\,,\\ p(6,6,\lambda,\mu) &\approx 0,177809\,\lambda\,\mu\,. \end{split}$$

Corrections to [2]

Page 2: The correct denominators in the formulas of $p(2,3,\lambda,\mu)$ and $p(4,3,\lambda,\mu)$ are 2π and 4π resp. instead of π .

Page 3: In line 8 the formulas of the cases a and b must be exchanged.

In line 18 the correct text for case d is "..., needle 3 does'nt cut any line." In line 20 "d)" must be replaced by "e)".

In line 25 the formulas of the cases d and e must be exchanged.

The right number of expressions in line 26 is "six" instead of "five".

Page 5: The correct formula for $p(6, 5, \lambda, \mu)$ is

$$p(6,5,\lambda,\mu) = \frac{10(\sqrt{5}-1) - \sqrt{2(5+\sqrt{5})\pi}}{8\pi} \lambda \mu.$$

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