# The subindependence of coordinate slabs in $l_{p}^{n}$ balls. 

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#### Abstract

It is proved that if the probability $P$ is normalised Lebesgue measure on one of the $l_{p}^{n}$ balls in $\mathbf{R}^{n}$, then for any sequence $t_{1}, t_{2}, \ldots, t_{n}$ of positive numbers, the coordinate slabs $\left\{\left|x_{i}\right| \leq t_{i}\right\}$ are subindependent, namely, $$
P\left(\cap_{1}^{n}\left\{\left|x_{i}\right| \leq t_{i}\right\}\right) \leq \prod_{1}^{n} P\left(\left\{\left|x_{i}\right| \leq t_{i}\right\}\right)
$$

A consequence of this result is that the proportion of the volume of the $l_{1}^{n}$ ball which is inside the cube $[-t, t]^{n}$ is less than or equal to $f_{n}(t)=\left(1-(1-t)^{n}\right)^{n}$

It turns out that this estimate is remarkably accurate over most of the range of values of $t$. A reverse inequality, demonstrating this, is the second major result of the article.


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## 1 Introduction

Schechtman and Zinn, in [1], proved that the proportion of the volume left in the $l_{p}^{n}$ ball after removing a $t$-multiple of the $l_{q}^{n}$ ball is of order $\exp \left(-c n t^{p}\right)$ when $p<q$. Recall that the unit $l_{p}^{n}$ ball which is denoted $B_{p}^{n}$ is the set $\left\{x=\left(x_{1}, \ldots, x_{n}\right) \in \mathbf{R}^{n}: \sum_{i=1}^{n}\left|x_{i}\right|^{p} \leq 1\right\}$. Taking limits as $q \longrightarrow \infty$, they also mention some results about the proportion of the volume of the $l_{p}^{n}$ ball which is outside the cube $[-t, t]^{n}$. If $P$ is as in the abstract, their results in this particular case are;

If $t \geq \tau\left(\frac{\log n}{n}\right)^{1 / p}$, then $P\left(\left\{\|x\|_{\infty} \geq t\right\}\right) \leq \exp \left(-\gamma n t^{p} / p\right)$
and if $\frac{2}{n^{1 / p}} \leq t \leq \frac{1}{2}$, then $P\left(\left\{\|x\|_{\infty} \geq t\right\}\right) \geq \exp \left(-\Gamma n t^{p} / p\right)$
where $\gamma, \Gamma$ and $\tau$ are universal constants.
We consider only the case $q=\infty$ here, but our results are much stronger. For simplicity we shall illustrate this only in the case $p=1$ although the most important result will be described for all $p$. This result is the subindependence of coordinate slabs, stated below as Theorem 1.

Theorem 1 (Subindependence of coordinate slabs) If the probability $P$ is normalised Lebesgue measure on one of the $l_{p}^{n}$ balls in $\mathbf{R}^{n}$, then for any sequence $t_{1}, \ldots, t_{n}$ of positive numbers,

$$
P\left(\cap_{1}^{n}\left\{\left|x_{i}\right| \leq t_{i}\right\}\right) \leq \prod_{1}^{n} P\left(\left\{\left|x_{i}\right| \leq t_{i}\right\}\right)
$$

The particular case $p=1, t_{1}=\ldots=t_{n}$ of Theorem 1 gives an upper bound for the proportion of the volume of the $l_{1}^{n}$ ball which is inside the cube $[-t, t]^{n}$. Since the proportion of the volume of the $l_{1}^{n}$ ball which is inside a coordinate slab of width $2 t$ is $1-(1-t)^{n}$ when $t \leq 1$, the result in this case is given by the following Corollary.

Corollary 1 If $F_{n}(t)$ is the proportion of the volume of the $l_{1}^{n}$ ball inside the cube $[-t, t]^{n}$ then

$$
F_{n}(t) \leq f_{n}(t)=\left(1-(1-t)^{n}\right)^{n}
$$

Although $F_{n}(t)$ is the function $\sum_{0}^{[1 / t]}(-1)^{j}\binom{n}{j}(1-j t)^{n}$, which is a spline with many knots, we prove in Theorem 2 that the polynomial $f_{n}(t)=\left(1-(1-t)^{n}\right)^{n}$ is an astonishingly good approximation to $F_{n}(t)$, at least when $F_{n}(t)$ is not too small.

Theorem 2 (An estimate in the reverse direction) With $F_{n}(t)$ as above,

$$
\frac{1-F_{n}(t)}{1-f_{n}(t)}=1+O\left(\frac{(\log n)^{3}}{n}\right)
$$

as $n \rightarrow \infty$ uniformly in $t$.

Theorem 2 enables us to describe the threshold behaviour of $F_{n}(t)$ much more precisely than Schechtman and Zinn. For example, if $t=\frac{\log n-\log c}{n}$ then the information we get from Theorem 2 is that $F_{n}(t)$ should be something like $f_{n}(t)$, which in turn is something like $(1-\exp (-\log n+\log c))^{n}=\left(1-\frac{c}{n}\right)^{n} \simeq \exp (-c)$.

## 2 Method

In this section we will briefly explain the crucial points of the proofs of these two Theorems for the simplest case when $p=1$ and $t_{1}=\ldots=t_{n}=t$.

The proof of Theorem 1, (the upper bound for $F_{n}$ ) depends on a very convenient interaction between two different equations expressing $F_{n}$ and its derivative in terms of $F_{n-1}$. Each of these equations is proved using a simple geometric argument: they can
readily be combined to give a differential inequality for $F_{n}$ which integrates up to the stated result.

These equations are;

$$
\begin{gathered}
F_{n}(t)=n \int_{0}^{t}(1-u)^{n-1} F_{n-1}\left(\frac{t}{1-u}\right) d u \\
\frac{d}{d t} F_{n}(t)=n^{2}(1-t)^{n-1} F_{n-1}\left(\frac{t}{1-t}\right)
\end{gathered}
$$

The upper bound is extremely precise as long as $F_{n}(t)$ is not too small. The easiest way to state this is to write it as an estimate for the volume outside the cube, namely for $1-F_{n}(t)$. This is what we do in Theorem 2.

The proof of Theorem 2, (a lower bound for $F_{n}$ ) is technically more complicated although it is much less delicate. The crucial point is to show that at its maximum, the function $\frac{1-F_{n}}{1-f_{n}}$ is dominated by the value of a related function, which in turn can be shown to be small by means of the (rather precise) upper bound already proved.

In fact, this related function, say $G_{n}(t)$, is not as small as we would like it to be in the whole interval $(0,1)$, but it behaves nicely in a smaller interval $\left[t_{n}, 1 / 2\right]$, for some value of $t_{n}$ which is roughly like $\frac{\log n-\log \log n}{n}$. It is in this range that $\frac{1-F_{n}}{1-f_{n}}$ actually attains its maximum. However, for technical reasons, it is simpler to show directly that $\frac{1-F_{n}}{1-f_{n}}$ is small outside this interval.

## 3 The upper bound.

In this section we shall give a detailed proof for the simplest case of Theorem $1, p=1$. The other cases are simple generalizations of this one, so only a brief sketch of the proof will be given then.

Theorem 1 (Subindependence of coordinate slabs) If the probability $P$ is normalised Lebesgue measure on one of the $l_{p}^{n}$ balls in $\mathbf{R}^{n}$, then for any sequence $t_{1}, \ldots, t_{n}$ of positive numbers,

$$
P\left(\cap_{1}^{n}\left\{\left|x_{i}\right| \leq t_{i}\right\}\right) \leq \prod_{1}^{n} P\left(\left\{\left|x_{i}\right| \leq t_{i}\right\}\right)
$$

- Proof of Theorem 1 for the case $p=1, t_{1}=\ldots=t_{n}=t$;

Except in the trivial case $t \geq 1$ the problem is to show that the proportion of the volume of the unit $l_{1}^{n}$ ball which is inside the cube $Q_{n}(t)=[-t, t]^{n}$ is bounded from above by the function $f_{n}(t)=\left(1-(1-t)^{n}\right)^{n}$. This proportion will be denoted by $F_{n}(t)$.

The proof uses the following two equations;

$$
\begin{align*}
F_{n}(t) & =n \int_{0}^{t}(1-u)^{n-1} F_{n-1}\left(\frac{t}{1-u}\right) d u  \tag{3.1}\\
\frac{d}{d t} F_{n}(t) & =n^{2}(1-t)^{n-1} F_{n-1}\left(\frac{t}{1-t}\right) \tag{3.2}
\end{align*}
$$

Since $F_{n-1}$ is an increasing function, $F_{n-1}\left(\frac{t}{1-u}\right)$ is increasing in $u$. So from (3.1) we get:

$$
F_{n}(t) \leq n F_{n-1}\left(\frac{t}{1-t}\right) \int_{0}^{t}(1-u)^{n-1} d u
$$

For convenience, we shall abbreviate the integral $\int_{0}^{t}(1-u)^{n-1} d u=\frac{1-(1-t)^{n}}{n}$ by $Y_{n}(t)$. Then (3.2) and the inequality can be written,

$$
\begin{align*}
F_{n}(t) & \leq n F_{n-1}\left(\frac{t}{1-t}\right) Y_{n}(t)  \tag{3.3}\\
\frac{d}{d t} F_{n}(t) & =n^{2} F_{n-1}\left(\frac{t}{1-t}\right) \frac{d}{d t} Y_{n}(t) \tag{3.4}
\end{align*}
$$

If we eliminate the factor $n F_{n-1}\left(\frac{t}{1-t}\right)$ we get;

$$
\begin{equation*}
\frac{\frac{d}{d t} F_{n}(t)}{F_{n}(t)} \geq n \frac{\frac{d}{d t} Y_{n}(t)}{Y_{n}(t)} \tag{3.5}
\end{equation*}
$$

and, by integrating from $t$ to 1 we get the desired result;

$$
F_{n}(t) \leq\left(\frac{Y_{n}(t)}{Y_{n}(1)}\right)^{n}=\left(1-(1-t)^{n}\right)^{n}
$$

It remains to prove the relations (3.1) and (3.2).

For the first one, let $H_{u}=\left\{x \in \mathbf{R}^{n}: x_{1}=u\right\}$.Then,

$$
\begin{aligned}
F_{n}(t) & =\frac{\operatorname{Vol}_{n}\left(Q_{n}(t) \cap B_{1}^{n}\right)}{\operatorname{Vol}\left(B_{1}^{n}\right)} \\
& =\frac{n!}{2^{n}} 2 \int_{0}^{t} \operatorname{Vol}_{n-1}\left(Q_{n}(t) \cap B_{1}^{n} \cap H_{u}\right) d u \\
& =\frac{n!}{2^{n-1}} \int_{0}^{t} V_{0} l_{n-1}\left(Q_{n-1}(t) \cap B_{1}^{n-1}(1-u)\right) d u \\
& =n \int_{0}^{t}(1-u)^{n-1} \frac{V o l_{n-1}\left(Q_{n-1}(t) \cap B_{1}^{n-1}(1-u)\right)}{\operatorname{Vol}_{n-1}\left(B_{1}^{n-1}(1-u)\right)} d u \\
& =n \int_{0}^{t}(1-u)^{n-1} F_{n-1}\left(\frac{t}{1-u}\right) d u
\end{aligned}
$$

For the second one, put $H_{n}(t)=\operatorname{Vol}_{n}\left(Q_{n}(t) \cap B_{1}^{n}\right)$. Since $F_{n}(t)=\frac{H_{n}(t)}{\operatorname{Vol}_{n}\left(B_{n}^{1}\right)}=$ $\frac{n!}{2^{n}} H_{n}(t)$, to find $\frac{d}{d t} F_{n}(t)$ it suffices to find $\frac{d}{d t} H_{n}(t)$, which is;

$$
\begin{aligned}
\frac{d}{d t} H_{n}(t) & =\lim _{h \rightarrow 0} \frac{H_{n}(t+h)-H_{n}(t)}{h} \\
& =2 n V o l_{n-1}\left(Q_{n-1}(t) \cap B_{1}^{n-1}(1-t)\right)
\end{aligned}
$$

and thus,

$$
\frac{d}{d t} F_{n}(t)=n^{2} \frac{\operatorname{Vol}_{n-1}\left(Q_{n-1}(t) \cap B_{1}^{n-1}(1-t)\right)}{\operatorname{Vol}_{n-1}\left(B_{1}^{n-1}\right)}
$$

$$
\begin{aligned}
& =n^{2}(1-t)^{n-1} \frac{{V o l_{n-1}\left(Q_{n-1}(t) \cap B_{1}^{n-1}(1-t)\right)}_{V o l_{n-1}\left(B_{1}^{n-1}(1-t)\right)}}{=n^{2}(1-t)^{n-1} F_{n-1}\left(\frac{t}{1-t}\right)}
\end{aligned}
$$

- Proof of Theorem 1 for the case $p=1$;

For convenience, let $F_{n}\left(t_{1}, \ldots, t_{n}\right)$ denote the proportion of the volume of the unit $l_{1}^{n}$ ball which is inside the cuboid $Q_{n}\left(t_{1}, \ldots, t_{n}\right)=\left[-t_{1}, t_{1}\right] \times \ldots \times\left[-t_{n}, t_{n}\right]$. The Theorem states that

$$
F_{n}\left(t_{1}, \ldots, t_{n}\right) \leq \frac{Y_{n}\left(t_{1}\right)}{Y_{n}(1)} \cdots \frac{Y_{n}\left(t_{n}\right)}{Y_{n}(1)}
$$

where $Y_{n}(t)$ is the integral $\int_{0}^{\min \{1, t\}}(1-u)^{n-1} d u$

Of course, if one of the $t_{i}$ 's is zero, then $F_{k}\left(t_{1}, \ldots, t_{k}\right)=0$ and the inequality is trivial. It is also trivial when all the $t_{i}$ 's are greater than 1.

If neither of these trivial cases applies, we prove that as long as for some $i$ the $t_{i}$ is less than 1 , the value of the function $F_{n}$ at point $\left(t_{1}, \ldots, t_{n}\right)$ is dominated by an appropriate multiple of the value of $F_{n}$, at the point with the $i$ th coordinate replaced by 1 and the rest remaining the same, i.e.

$$
\begin{equation*}
F_{n}\left(t_{1}, \ldots, t_{n}\right) \leq \frac{Y_{n}\left(t_{i}\right)}{Y_{n}(1)} F_{n}\left(t_{1} \ldots, t_{i-1}, 1, t_{i+1} \ldots, t_{n}\right) \tag{3.6}
\end{equation*}
$$

So, if we suppose, without loss of generality, that $0<t_{i}<1$ for $i=1 \ldots k$, $(1<k \leq n)$ and $t_{i} \geq 1$ for $i=k+1, \ldots, n$, then we will have in turn the following inequalities;

$$
\begin{aligned}
F_{n}\left(t_{1}, \ldots, t_{n}\right) \leq & \frac{Y_{n}\left(t_{1}\right)}{Y_{n}(1)} F_{n}\left(1, t_{2} \ldots, t_{n}\right) \\
\leq & \frac{Y_{n}\left(t_{1}\right)}{Y_{n}(1)} \frac{Y_{n}\left(t_{2}\right)}{Y_{n}(1)} F_{n}\left(1,1, t_{3} \ldots, t_{n}\right) \\
& \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \\
\leq & \frac{Y_{n}\left(t_{1}\right)}{Y_{n}(1)} \cdots \frac{Y_{n}\left(t_{k}\right)}{Y_{n}(1)} F_{n}\left(1, \ldots, 1, t_{k+1}, \ldots, t_{n}\right)
\end{aligned}
$$

Since $F_{n}\left(1, \ldots, 1, t_{k+1} \ldots, t_{n}\right)=1$ the proof is complete.

Thus, the crucial point is to prove (3.6). Without loss of generality, we will prove this for $i=1$, namely the relation;

$$
\begin{equation*}
F_{n}\left(t_{1}, \ldots, t_{n}\right) \leq \frac{Y_{n}\left(t_{1}\right)}{Y_{n}(1)} F_{n}\left(1, t_{2} \ldots, t_{n}\right) \tag{3.7}
\end{equation*}
$$

when $0<t_{1}<1$.

To do this, we again combine two equations. The first one relates $F_{n}$ and $F_{n-1}$, and the second one relates $F_{n-1}$ and the partial derivative of $F_{n}$ with respect to the first coordinate, at point $t_{1}$. These are;

$$
\begin{align*}
F_{n}\left(t_{1}, \ldots, t_{n}\right) & =n \int_{0}^{t}(1-u)^{n-1} F_{n-1}\left(\frac{t_{2}}{1-u}, \ldots, \frac{t_{n}}{1-u}\right) d u  \tag{3.8}\\
& \leq n F_{n-1}\left(\frac{t_{2}}{1-t_{1}}, \ldots, \frac{t_{n}}{1-t_{1}}\right) \int_{0}^{t}(1-u)^{n-1} d u \\
& =n F_{n-1}\left(\frac{t_{2}}{1-t_{1}}, \ldots, \frac{t_{n}}{1-t_{1}}\right) Y_{n}\left(t_{1}\right)
\end{align*}
$$

and

$$
\begin{align*}
\frac{\partial}{\partial t_{1}} F_{n}\left(t_{1}, \ldots, t_{n}\right) & =n\left(1-t_{1}\right)^{n-1} F_{n-1}\left(\frac{t_{2}}{1-t_{1}}, \ldots, \frac{t_{n}}{1-t_{1}}\right)  \tag{3.9}\\
& =F_{n-1}\left(\frac{t_{2}}{1-t_{1}}, \ldots, \frac{t_{n}}{1-t_{1}}\right) \frac{d}{d t_{1}} Y_{n}\left(t_{1}\right)
\end{align*}
$$

Eliminating $F_{n-1}\left(\frac{t_{2}}{1-t_{1}}, \ldots, \frac{t_{n}}{1-t_{1}}\right)$, we get

$$
\begin{equation*}
\frac{\frac{\partial}{\partial t_{1}} F_{n}\left(t_{1}, \ldots, t_{n}\right)}{F_{n}\left(t_{1}, \ldots, t_{n}\right)} \geq \frac{\frac{d}{d t_{1}} Y_{n}\left(t_{1}\right)}{Y_{n}\left(t_{1}\right)} \tag{3.10}
\end{equation*}
$$

which integrates to (3.7).

The proofs of (3.8) and (3.9) are very similar to the proofs of (3.1) and (3.2).

- Sketch of the proof of Theorem 1 for the case $p>1, t_{1}=\ldots=t_{n}=t$

Since the proof of this case does not differ too much from the one given for the first case, we shall only write the two basic equations that are used in place of (3.1) and (3.2). A slightly different notation is used here. $Y_{n}^{p}(t)$ stands for $\int_{0}^{\min \{1, t\}}(1-$ $\left.u^{p}\right)^{\frac{n-1}{p}} d u, v_{n}^{p}$ for the volume of the $B_{p}^{n}$ ball, and $F_{n}^{p}(t)$ for the proportion of the $B_{p}^{n}$ ball , which is inside the cube $Q_{n}(t)$.

The relations are as follows;

$$
\begin{align*}
F_{n}^{p}(t) & =\frac{2 v_{n-1}^{p}}{v_{n}^{p}} \int_{0}^{t}\left(1-u^{p}\right)^{\frac{n-1}{p}} F_{n-1}^{p}\left(\left(\frac{t^{p}}{1-u^{p}}\right)^{\frac{1}{p}}\right) d u  \tag{3.11}\\
& \leq \frac{2 v_{n-1}^{p}}{v_{n}^{p}} F_{n-1}^{p}\left(\left(\frac{t^{p}}{1-t^{p}}\right)^{\frac{1}{p}}\right) Y_{n}^{p}(t)
\end{align*}
$$

$$
\begin{align*}
\frac{d}{d t} F_{n}^{p}(t) & =\frac{2 n v_{n-1}^{p}}{v_{n}^{p}}\left(1-t^{p}\right)^{\frac{n-1}{p}} F_{n-1}^{p}\left(\left(\frac{t^{p}}{1-t^{p}}\right)^{\frac{1}{p}}\right)  \tag{3.12}\\
& =\frac{2 n v_{n-1}^{p}}{v_{n}^{p}} F_{n-1}^{p}\left(\left(\frac{t^{p}}{1-t^{p}}\right)^{\frac{1}{p}}\right) \frac{d}{d t} Y_{n}^{p}(t)
\end{align*}
$$

## Remarks

1. (3.5) and (3.10) actually state that the functions $\frac{F_{n}(t)}{\left(Y_{n}(t)\right)^{n}}$ and $\frac{F_{n}\left(t, t_{2}, \ldots, t_{n}\right)}{Y_{n}(t)}$, are increasing in t .

A consequence of this, is that the function $\frac{F_{n}\left(t_{1}, \ldots, t_{n}\right)}{Y_{n}\left(t_{1}\right) \ldots Y_{n}\left(t_{n}\right)}$ is increasing in each coordinate.
2. If $0<t_{i}<1$ for $i=1 \ldots k,(1<k \leq n)$ and $t_{i} \geq 1$ for $i=k+1, \ldots, n$, then Theorem 1 states that $F_{n}\left(t_{1}, \ldots, t_{n}\right) \leq\left(1-\left(1-t_{1}\right)^{n}\right) \ldots\left(1-\left(1-t_{k}\right)^{n}\right)$

## 4 The lower bound

Using the notation introduced in the previous section, we shall prove that the function $f_{n}(t)$ is not only an upper bound (see Theorem 1), but it is also a very good approximation to $F_{n}(t)$, within the interesting range of $t$. More precisely, we prove that the function $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ converges to 1 uniformly in $t$, as stated in the next Theorem;

## Theorem 2 (An estimate in the reverse direction)

$$
\frac{1-F_{n}(t)}{1-f_{n}(t)}=1+O\left(\frac{(\log n)^{3}}{n}\right)
$$

uniformly in $t$.

We focus our attention on the point $t_{\text {max }}$, where $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ attains its maximum value. In the first Lemma below, we find a function $G_{n}(t)$ which dominates $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ at $t_{\max }$. This related function, is proved to be small in a particular range, where $t_{\max }$ actually occurs. Outside this range $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ is small for very simple reasons. To avoid technical difficulties, we don't actually prove that $t_{\max }$ is in this particular range.

Lemma 1 At its maximum point, the function $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ is dominated by the value of the function $G_{n}(t)= \begin{cases}{\left[\frac{1-\left(1-\frac{t}{1-t}\right)^{n-1}}{1-(1-t)^{n}}\right]^{n-1}} & , 0<t \leq 1 / 2 \\ {\left[1-(1-t)^{n}\right]^{-(n-1)}} & , 1 / 2<t<1\end{cases}$

Proof of Lemma 1: Before embarking upon the proof it is perhaps worth mentioning that it depends critically upon Theorem 1 (the upper bound for $F_{n}$ ) already proved.

It is easy to check that $\frac{1-F_{n}(t)}{1-f_{n}(t)} \rightarrow 1$ as $t \rightarrow 0$ or $t \rightarrow 1$. So $\frac{1-F_{n}}{1-f_{n}}$ attains its maximum in $(0,1)$.

So

$$
\left[\frac{d}{d t} \log \left(\frac{1-F_{n}(t)}{1-f_{n}(t)}\right)\right]_{t_{\max }}=0
$$

i.e.

$$
\frac{1-F_{n}\left(t_{\max }\right)}{1-f_{n}\left(t_{\max }\right)}=\frac{\frac{d}{d t} F_{n}\left(t_{\max }\right)}{\frac{d}{d t} f_{n}\left(t_{\max }\right)}
$$

But $\frac{d}{d t} F_{n}(t)$ has already been calculated in (3.2). Substituting this in the above relation, as well as $\frac{d}{d t} f_{n}\left(t_{\max }\right)$ we get that

$$
\frac{1-F_{n}\left(t_{\max }\right)}{1-f_{n}\left(t_{\max }\right)}=\frac{F_{n-1}\left(\frac{t_{\max }}{1-t_{\max }}\right)}{\left(1-\left(1-t_{\max }\right)^{n}\right)^{n-1}}
$$

Of course, $F_{n-1}\left(\frac{t_{\max }}{1-t_{\max }}\right)=1$ if $1 / 2<t_{\max }<1$.

To prove the required inequality for $0<t_{\max } \leq 1 / 2$, it is sufficient to apply Theorem 1 in order to dominate $F_{n-1}\left(\frac{t_{\max }}{1-t_{\max }}\right)$. Thus we get:

$$
\frac{1-F_{n}\left(t_{\max }\right)}{1-f_{n}\left(t_{\max }\right)} \leq\left[\frac{1-\left(1-\frac{t_{\max }}{1-t_{\max }}\right)^{n-1}}{1-\left(1-t_{\max }\right)^{n}}\right]^{n-1}=G_{n}\left(t_{\max }\right)
$$

Proof of Theorem 2: As we have already mentioned, for technical reasons, we shall divide the interval $(0,1)$ into three parts, and we will examine separately the possibilities that $t_{\text {max }}$ occurs in each of these parts.

More precisely, choose $t_{n}$ such that $\left(1-t_{n}\right)^{n}=\frac{\log n}{n}$ and consider the intervals $\left(0, t_{n}\right)$, $\left[t_{n}, \frac{1}{2}\right]$ and $\left(\frac{1}{2}, 1\right)$.
$t_{n}$ is something like $\frac{\log n-\log \log n}{n}$ and is certainly less than $\frac{\log n}{n}$
Numerical evidence indicates that $t_{\max }$ is about $\frac{\log n}{n}$ but we eliminate the other intervals directly.

- We shall prove that for $t \in\left(\frac{1}{2}, 1\right)$,

$$
\frac{1-F_{n}(t)}{1-f_{n}(t)} \leq 1+\frac{1}{n}
$$

It is quite easy to calculate that $F_{n}(t)=1-n(1-t)^{n}$ when $t \in\left(\frac{1}{2}, 1\right)$ by integrating (3.2) where $F_{n-1}\left(\frac{t}{1-t}\right)=1$.

So, the inequality we want to prove, becomes;

$$
\frac{n(1-t)^{n}}{1-\left(1-(1-t)^{n}\right)^{n}} \leq 1+\frac{1}{n}
$$

If we put $s=(1-t)^{n}$, (so that $s \leq 1 / 2^{n}$ ), the problem is to check that

$$
\frac{n s}{1-(1-s)^{n}} \leq 1+\frac{1}{n}
$$

i.e. that

$$
(1-s)^{n} \leq 1-\frac{n^{2}}{n+1} s
$$

which is certainly true if $s \leq 1 / 2^{n}$

- We shall prove that for all $t$ in $\left(0, t_{n}\right)$ not only is the function $\frac{1-F_{n}(t)}{1-f_{n}(t)}$ close to 1 , but so is the function $\left(1-f_{n}(t)\right)^{-1}$.

Since $f_{n}$ is increasing,

$$
\begin{aligned}
f_{n}(t) & =\left(1-(1-t)^{n}\right)^{n} \\
& \leq\left(1-\left(1-t_{n}\right)^{n}\right)^{n} \\
& =\left(1-\frac{\log n}{n}\right)^{n} \\
& \leq \exp (-\log n)=\frac{1}{n}
\end{aligned}
$$

Hence,

$$
\frac{1}{1-f_{n}}=1+O\left(\frac{1}{n}\right)
$$

- Finally we study $F_{n}(t)$ for $t \in\left[t_{n}, \frac{1}{2}\right]$

By Lemma 1,

$$
\frac{1-F_{n}\left(t_{\max }\right)}{1-f_{n}\left(t_{\max }\right)} \leq G_{n}\left(t_{\max }\right)
$$

We shall prove that $G_{n}(t)$ is as small as required in the range $t \in\left[t_{n}, \frac{1}{2}\right]$, namely that

$$
G_{n}(t) \leq 1+O\left(\frac{(\log n)^{3}}{n}\right)
$$

By the first estimate in Lemma 1, $G_{n}$ in this range is:

$$
G_{n}(t)=\left[1+\frac{(1-t)^{n}-\left(1-\frac{t}{1-t}\right)^{n-1}}{1-(1-t)^{n}}\right]^{n-1}
$$

Thus, it is enough to prove that

$$
\frac{(1-t)^{n}-\left(1-\frac{t}{1-t}\right)^{n-1}}{1-(1-t)^{n}} \leq O\left(\frac{(\log n)^{3}}{n^{2}}\right)
$$

Indeed, since the factor $1-(1-t)^{n}$ is like a constant in this interval, it suffices to show that $(1-t)^{n}-\left(1-\frac{t}{1-t}\right)^{n-1}$ is dominated by the decreasing function $n(1-t)^{n-2} t^{2}$ (decreasing for $t \geq 2 / n$ ) which at $t_{n}$ is as small as required.

But

$$
\begin{aligned}
(1-t)^{n}-\left(1-\frac{t}{1-t}\right)^{n-1} & \leq(1-t)^{n}-\left(1-\frac{t}{1-t}\right)^{n} \\
& =\int_{1-\frac{t}{1-t}}^{1-t} n u^{n-1} d u \\
& \leq \frac{t^{2}}{1-t} n(1-t)^{n-1} \\
& =n(1-t)^{n-2} t^{2} \\
& \leq n\left(1-t_{n}\right)^{n-2} t_{n}^{2} \\
& \leq 2 n\left(1-t_{n}\right)^{n} t_{n}^{2} \\
& \leq 2 n \frac{\log n}{n} \frac{(\log n)^{2}}{n^{2}} \\
& =O\left(\frac{(\log n)^{3}}{n^{2}}\right)
\end{aligned}
$$

Which completes the proof.

This work will form part of a Ph.D. thesis written by the second-named author.

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