Gerard Letac

Universite Paul Sabatier, Toulouse, France

Mean length of some random plane convex sets generated by the Brownian motion.

Denote by C(1) the convex hull of the Brownian motion in the complex plane watched from time 0 to time 1. Let w be a primitive n th root of the unity. Denote by C(n) the convex hull of the union of all $w^k C(1)$ for k = 1, 2, ...n. For instance, C(2) is the symmetric convex hull of the above Brownian curve. The lecture will explain how to compute the mean perimeter of C(n) for n = 1, 2, 3, 4, 6, and will consider also three other convex sets built with C(1).