

Dedicated to Professor Dr. Andrei Duma on the occasion of his 70th birthday

HITTING PROBABILITIES FOR RANDOM CONVEX BODIES AND LATTICES OF RECTANGLES WITH TRIANGULAR OBSTACLES

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In this paper, we calculate the probability that a small convex body hits a plane lattice that is a regular tiling with a finite number of in general different rectangles, each containing four triangular obstacles.

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1. INTRODUCTION

Let \mathcal{R}_i , $i \in \{1, 2, \dots, n\}$, be the rectangle

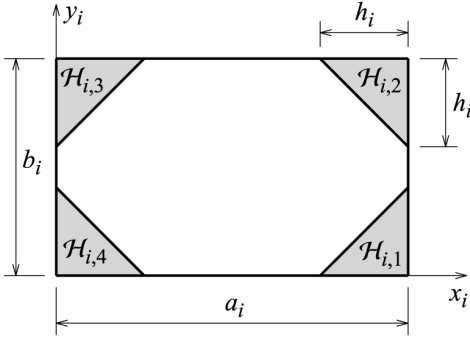
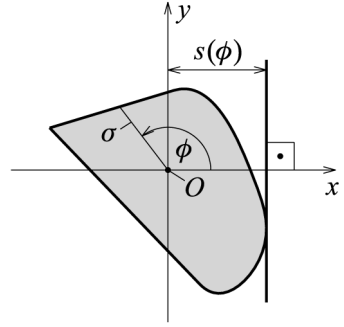
$$\mathcal{R}_i = \{(x_i, y_i) \in \mathbb{R}^2 \mid 0 \leq x_i \leq a_i, 0 \leq y_i \leq b_i\}$$

with area $A_i = a_i b_i > 0$ (see Fig. 1). In every corner of \mathcal{R}_i there is an *obstacle* $\mathcal{H}_{i,k}$ that is an isosceles right triangle with legs of length $h_i < \min(a_i, b_i)/2$. One easily finds that

$$\begin{aligned}\mathcal{H}_{i,1} &:= \{(x_i, y_i) \in \mathbb{R}^2 \mid a_i - h_i \leq x_i \leq a_i, 0 \leq y_i \leq x_i - a_i + h_i\}, \\ \mathcal{H}_{i,2} &:= \{(x_i, y_i) \in \mathbb{R}^2 \mid a_i - h_i \leq x_i \leq a_i, a_i + b_i - h_i - x_i \leq y_i \leq b_i\}, \\ \mathcal{H}_{i,3} &:= \{(x_i, y_i) \in \mathbb{R}^2 \mid x_i \geq 0, x_i + b_i - h_i \leq y_i \leq b_i\}, \\ \mathcal{H}_{i,4} &:= \{(x_i, y_i) \in \mathbb{R}^2 \mid x_i \geq 0, 0 \leq y_i \leq h_i - x_i\}.\end{aligned}$$

We say that $\mathcal{K} = \bigcup_{i=1}^n \mathcal{R}_i$ is a *conglomerate* of $\mathcal{R}_1, \dots, \mathcal{R}_n$ if:

- $\mathcal{R}_i \cap \mathcal{R}_j$, $i \neq j$, is either the empty set or a set of measure zero (point or line segment).
- \mathcal{K} is simply connected.
- There exists at least one regular plane tiling with \mathcal{K} .

Fig. 1 – Rectangle \mathcal{R}_i with obstacles.Fig. 2 – Convex body \mathcal{C} .

Note that \mathcal{K} is a convex or non convex polygon with area $A = \sum_{i=1}^n A_i$. In the following, a regular tiling with \mathcal{K} is called *lattice \mathcal{R} of rectangles* (in short: *lattice \mathcal{R}*). We denote by $\partial\mathcal{R}_i$ the boundary of \mathcal{R}_i , and put

$$\mathcal{H}_i := \bigcup_{k=1}^4 \mathcal{H}_{i,k}, \quad \mathcal{H} := \bigcup_{i=1}^n \mathcal{H}_i, \quad \tilde{\mathcal{R}} := \bigcup_{i=1}^n \partial\mathcal{R}_i,$$

$$\mathcal{S}_i := \partial\mathcal{R}_i \cup \mathcal{H}_i, \quad \mathcal{S} := \tilde{\mathcal{R}} \cup \mathcal{H} = \bigcup_{i=1}^n \mathcal{S}_i.$$

It is possible to cover the whole plane gaplessly with congruent rectangles $\bar{\mathcal{K}}$ so that every $\bar{\mathcal{K}} \cap \mathcal{R}$ (with inside line segments and obstacles) is a congruent copy of any other. Let \bar{a} and \bar{b} the side lengths of $\bar{\mathcal{K}}$. We define a Cartesian \bar{x}, \bar{y} -coordinate system for $\bar{\mathcal{K}}$ such that

$$\bar{\mathcal{K}} = \{(\bar{x}, \bar{y}) \in \mathbb{R}^2 \mid 0 \leq \bar{x} \leq \bar{a}, 0 \leq \bar{y} \leq \bar{b}\}.$$

A planar convex body \mathcal{C} is randomly thrown onto \mathcal{R} . We are asking for the probability that $\mathcal{C} \cap \mathcal{S} \neq \emptyset$. In this case, we say that \mathcal{C} *hits* \mathcal{S} . Let \mathcal{C} be provided with a fixed reference point O inside \mathcal{C} and a fixed oriented line segment σ starting in O (see Fig. 2).

The *random throw of \mathcal{C} onto \mathcal{R}* is defined as follows: The coordinates \bar{x}, \bar{y} of the reference point O are random variables uniformly distributed in $[0, \bar{a}]$, $[0, \bar{b}]$, respectively; the angle ϕ between the \bar{x} -axis and the line segment σ is a random variable uniformly distributed in $[0, 2\pi]$. All three random variables are stochastically independent.

Let u denote the perimeter of \mathcal{C} , $A_{\mathcal{C}}$ the area of \mathcal{C} , and

$$s : \mathbb{R} \rightarrow \mathbb{R}, \quad \phi \mapsto s(\phi)$$

the support function of \mathcal{C} with reference to the point O . We use s in the following sense (see Fig. 2): \mathcal{C} rotates about the origin of a Cartesian x, y -coordinate

system with rotation angle ϕ between the x -axis and segment σ , whereby O coincides with the origin. The support line, touching \mathcal{C} , is perpendicular to the x -axis. Now, the support function s is the distance between the origin and the support line. In [6, pp. 2–3], the support function, say \tilde{s} , is defined for fixed \mathcal{C} and moving support line. Clearly, the relation between these two definitions is given by $s(\phi) = \tilde{s}(-\phi)$ if the fixed body \mathcal{C} is in the position with $\phi = 0$, and O coinciding with the origin. The width of \mathcal{C} in the direction ϕ is given by

$$w : \mathbb{R} \rightarrow \mathbb{R}, \quad \phi \mapsto w(\phi) = s(\phi) + s(\phi + \pi).$$

In the following, we assume \mathcal{C} to be *small* with respect to \mathcal{S} . The criterion of the smallness of \mathcal{C} (see Corollary 1) will be obtained later on.

Since Laplace calculated the hitting probability for a line segment (needle) and a lattice of rectangles (see [5, pp. 17–19]), problems of this kind are often called *Laplace type problems*. For recent results on Laplace type problems we refer to [1] and [2]. Results for triangular lattices with triangular obstacles are to be found in [3].

2. HITTING PROBABILITIES

2.1. One rectangle

In this subsection we consider only one rectangle \mathcal{R}_i , and assume that the coordinates x_i, y_i of O are random variables uniformly distributed in $[0, a_i], [0, b_i]$, respectively. We calculate the probability of the event $\mathcal{C} \cap \mathcal{S}_i \neq \emptyset$ (“ \mathcal{C} hits \mathcal{S}_i ”). Obviously,

$$\begin{aligned} P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset) &= P(\mathcal{C} \cap \partial \mathcal{R}_i \neq \emptyset) + P((\mathcal{C} \cap \mathcal{H}_i \neq \emptyset) \wedge (\mathcal{C} \cap \partial \mathcal{R}_i = \emptyset)) \\ &= P(\mathcal{C} \cap \partial \mathcal{R}_i \neq \emptyset) + \sum_{k=1}^4 P((\mathcal{C} \cap \mathcal{H}_{i,k} \neq \emptyset) \wedge (\mathcal{C} \cap \partial \mathcal{R}_i = \emptyset)). \end{aligned}$$

For abbreviation we denote the event $(\mathcal{C} \cap \mathcal{H}_{i,k} \neq \emptyset) \wedge (\mathcal{C} \cap \partial \mathcal{R}_i = \emptyset)$ by $H_{i,k}$. It is clear that $P(H_{i,1}) = P(H_{i,2}) = P(H_{i,3}) = P(H_{i,4})$. We already know [1, Theorem 1] that

$$P(\mathcal{C} \cap \partial \mathcal{R}_i \neq \emptyset) = \frac{u}{\pi a_i} + \frac{u}{\pi b_i} - \frac{1}{\pi a_i b_i} I\left(\frac{\pi}{2}\right) = \frac{1}{\pi A_i} \left[(a_i + b_i)u - I\left(\frac{\pi}{2}\right) \right]$$

with

$$(1) \quad I(x) := \int_0^\pi w(\phi)w(\phi + x) d\phi$$

if

$$\max_{\phi \in [0, \pi)} w(\phi) \leq \min(a_i, b_i).$$

Using the law of total probability in the integral form (see [4, p. 282]), we have the Stieltjes integral

$$P(H_{i,k}) = \int_{-\infty}^{\infty} P(H_{i,k} | \phi) dF(\phi)$$

for the probability of the event $H_{i,k}$, where F is the distribution function of the angle ϕ between the x_i -axis and the line segment σ ,

$$F(\phi) = \begin{cases} 0, & -\infty < \phi < 0, \\ \phi/(2\pi), & 0 \leq \phi < 2\pi, \\ 1, & 2\pi \leq \phi < \infty, \end{cases}$$

and $P(H_{i,k} | \phi)$ is the conditional probability of $H_{i,k}$ for fixed value of ϕ .

We calculate $P(H_{i,k})$ with the help of Fig. 3. For fixed angle ϕ , the event $H_{i,1}$ occurs if

$$O \in \mathcal{H}_{i,1}^*(\phi) := \left\{ (x_i, y_i) \in \mathbb{R}^2 \mid a_i - s(\phi) - \delta_i(\phi) \leq x_i < a_i - s(\phi), \right. \\ \left. s\left(\phi + \frac{\pi}{2}\right) < y_i \leq x_i - a_i + h_i + \sqrt{2}s\left(\phi + \frac{\pi}{4}\right) \right\}.$$

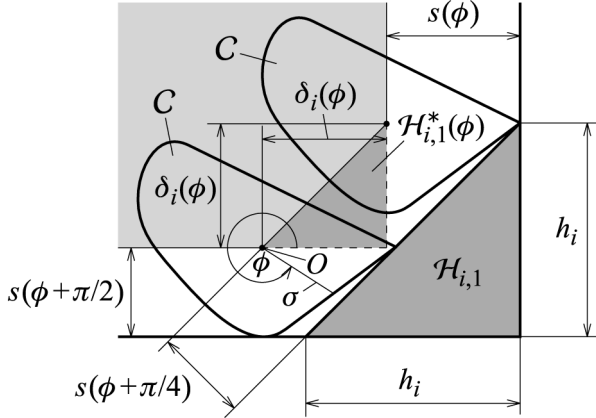


Fig. 3 – Set $\mathcal{H}_{i,1}^*(\phi)$.

($\mathcal{H}_{i,1}^*(\phi)$ is an isosceles right triangle with legs of length $\delta_i(\phi)$.) We assume that $\delta_i(\phi) \geq 0$ for every $\phi \in [0, 2\pi)$. The area of $\mathcal{H}_{i,1}^*(\phi)$ is equal to $\delta_i^2(\phi)/2$, hence

$$P(H_{i,1} | \phi) = \frac{\delta_i^2(\phi)}{2A_i}.$$

Therefore

$$P(H_{i,1}) = \frac{1}{2\pi} \int_0^{2\pi} P(H_{i,1} | \phi) d\phi = \frac{1}{4\pi A_i} \int_0^{2\pi} \delta_i^2(\phi) d\phi$$

and

$$\begin{aligned} P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset) &= P(\mathcal{C} \cap \partial \mathcal{R}_i \neq \emptyset) + 4P(H_{i,1}) \\ &= \frac{1}{\pi A_i} \left[(a_i + b_i)u - I\left(\frac{\pi}{2}\right) \right] + 4 \frac{1}{4\pi A_i} \int_0^{2\pi} \delta_i^2(\phi) \, d\phi, \end{aligned}$$

hence

$$(2) \quad P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset) = \frac{1}{\pi A_i} \left[(a_i + b_i)u - I\left(\frac{\pi}{2}\right) + \int_0^{2\pi} \delta_i^2(\phi) \, d\phi \right].$$

Now, we determine the function δ_i . The line containing the hypotenuse of $\mathcal{H}_{i,1}^*(\phi)$ intersects the line $y_i = s(\phi + \pi/2)$ in the point whose x_i -coordinate is

$$s\left(\phi + \frac{\pi}{2}\right) + a_i - h_i - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right).$$

Hence

$$\begin{aligned} \delta_i(\phi) &= a_i - s(\phi) - \left[s\left(\phi + \frac{\pi}{2}\right) + a_i - h_i - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right) \right] \\ &= h_i - \left[s(\phi) - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right]. \end{aligned}$$

From the above-mentioned assumption $\delta_i(\phi) \geq 0$, it follows that

$$\sqrt{2} \max_{\phi \in [0, 2\pi)} \left[s(\phi) - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right] \leq \sqrt{2} h_i,$$

where $\sqrt{2} h_i$ is the length of the hypotenuse of $\mathcal{H}_{i,k}$. This gives rise to the definition that \mathcal{C} is *small with respect to \mathcal{S}_i* if

$$\begin{aligned} (3) \quad & \sqrt{2} \max_{\phi \in [0, 2\pi)} \left[s(\phi) - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right] \\ & \leq \min(\sqrt{2} h_i, a_i - 2h_i, b_i - 2h_i). \end{aligned}$$

We have

$$\begin{aligned} \delta_i^2(\phi) &= s^2(\phi) + 2s^2\left(\phi + \frac{\pi}{4}\right) + s^2\left(\phi + \frac{\pi}{2}\right) - 2\sqrt{2} s(\phi) s\left(\phi + \frac{\pi}{4}\right) \\ &\quad + 2s(\phi) s\left(\phi + \frac{\pi}{2}\right) - 2\sqrt{2} s\left(\phi + \frac{\pi}{4}\right) s\left(\phi + \frac{\pi}{2}\right) \\ &\quad - 2h_i \left[s(\phi) - \sqrt{2} s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right] + h_i^2. \end{aligned}$$

Using the relations

$$\begin{aligned} \int_0^{2\pi} s^2\left(\phi + \frac{\pi}{4}\right) d\phi &= \int_0^{2\pi} s^2\left(\phi + \frac{\pi}{2}\right) d\phi = \int_0^{2\pi} s^2(\phi) d\phi, \\ \int_0^{2\pi} s\left(\phi + \frac{\pi}{4}\right) s\left(\phi + \frac{\pi}{2}\right) d\phi &= \int_0^{2\pi} s(\phi) s\left(\phi + \frac{\pi}{4}\right) d\phi, \end{aligned}$$

$$\int_0^{2\pi} s\left(\phi + \frac{\pi}{4}\right) d\phi = \int_0^{2\pi} s\left(\phi + \frac{\pi}{2}\right) d\phi = \int_0^{2\pi} s(\phi) d\phi,$$

that result from the 2π -periodicity of s , and

$$u = \int_0^{2\pi} s(\phi) d\phi$$

(see [6, p. 3]), it follows that

$$\begin{aligned} \int_0^{2\pi} \delta_i^2(\phi) d\phi &= 4 \int_0^{2\pi} s^2(\phi) d\phi - 4\sqrt{2} \int_0^{2\pi} s(\phi) s\left(\phi + \frac{\pi}{4}\right) d\phi \\ &\quad + 2 \int_0^{2\pi} s(\phi) s\left(\phi + \frac{\pi}{2}\right) d\phi - 2(2 - \sqrt{2}) h_i \int_0^{2\pi} s(\phi) d\phi \\ &\quad + h_i^2 \int_0^{2\pi} d\phi \\ &= 4J(0) - 4\sqrt{2}J\left(\frac{\pi}{4}\right) + 2J\left(\frac{\pi}{2}\right) - 2(2 - \sqrt{2}) h_i u + 2\pi h_i^2 \end{aligned}$$

with

$$(4) \quad J(x) := \int_0^{2\pi} s(\phi) s(\phi + x) d\phi.$$

With (2), we have proved the following theorem.

THEOREM 1. *If O is chosen uniformly at random from \mathcal{R}_i , and \mathcal{C} is small with respect to \mathcal{S}_i according to (3), then, with (1) and (4),*

$$(5) \quad \begin{aligned} P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset) &= \frac{1}{\pi A_i} \left[(a_i + b_i)u - I\left(\frac{\pi}{2}\right) + 4J(0) - 4\sqrt{2}J\left(\frac{\pi}{4}\right) \right. \\ &\quad \left. + 2J\left(\frac{\pi}{2}\right) - 2(2 - \sqrt{2}) h_i u + 2\pi h_i^2 \right]. \end{aligned}$$

Remark 1. For all convex bodies \mathcal{C} where O may be chosen such that $w(\phi) = 2s(\phi)$ for every $\phi \in [0, 2\pi)$, we have $I(x) = 2J(x)$, and therefore

$$P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset) = \frac{1}{\pi A_i} \left[(a_i + b_i)u + 2I(0) - 2\sqrt{2}I\left(\frac{\pi}{4}\right) - 2(2 - \sqrt{2}) h_i u + 2\pi h_i^2 \right].$$

2.2. Lattice \mathcal{R}

Now we consider the random throw of \mathcal{C} onto a lattice \mathcal{R} that is a regular tiling with a conglomerate $\mathcal{K} = \bigcup_{i=1}^n \mathcal{R}_i$ of rectangles $\mathcal{R}_1, \dots, \mathcal{R}_n$ as defined in Section 1, and calculate the probability of the event $\mathcal{C} \cap \mathcal{S} \neq \emptyset$ (“ \mathcal{C} hits \mathcal{S} ”). Using the law of total probability, we have

$$P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) = \sum_{i=1}^n P(\mathcal{C} \cap \mathcal{S} \neq \emptyset \mid O \in \mathcal{R}_i) P(O \in \mathcal{R}_i).$$

Clearly,

$$P(\mathcal{C} \cap \mathcal{S} \neq \emptyset \mid O \in \mathcal{R}_i) = P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset \mid O \in \mathcal{R}_i), \quad i \in \{1, \dots, n\}.$$

Due to the assumption $O \in \mathcal{R}_i$ in Theorem 1, the conditional probabilities $P(\mathcal{C} \cap \mathcal{S}_i \neq \emptyset \mid O \in \mathcal{R}_i)$ are given by formula (5). Obviously,

$$P(O \in \mathcal{R}_i) = \frac{A_i}{A}, \quad i \in \{1, \dots, n\}.$$

It follows that

$$\begin{aligned} P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) &= P(\mathcal{C} \cap (\tilde{\mathcal{R}} \cup \mathcal{H}) \neq \emptyset) = P((\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) \vee (\mathcal{C} \cap \mathcal{H} \neq \emptyset)) \\ &= \sum_{i=1}^n \frac{1}{\pi A_i} \left[(a_i + b_i)u - 2(2 - \sqrt{2})h_i u + 2\pi h_i^2 \right. \\ &\quad \left. - I\left(\frac{\pi}{2}\right) + 4J(0) - 4\sqrt{2}J\left(\frac{\pi}{4}\right) + 2J\left(\frac{\pi}{2}\right) \right] \frac{A_i}{A}, \end{aligned}$$

hence

$$\begin{aligned} (6) \quad P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) &= \frac{1}{\pi A} \left\{ u \left[\sum_{i=1}^n (a_i + b_i) - 2(2 - \sqrt{2}) \sum_{i=1}^n h_i \right] + 2\pi \sum_{i=1}^n h_i^2 \right. \\ &\quad \left. - n \left[I\left(\frac{\pi}{2}\right) - 4J(0) + 4\sqrt{2}J\left(\frac{\pi}{4}\right) - 2J\left(\frac{\pi}{2}\right) \right] \right\}. \end{aligned}$$

Taking into account that every $\mathcal{S}_i, i \in \{1, \dots, n\}$, has to be considered checking the smallness of \mathcal{C} according to inequality (3), we have found the following corollary.

COROLLARY 1. *\mathcal{C} is randomly thrown onto a lattice \mathcal{R} with conglomerate $\mathcal{K} = \bigcup_{i=1}^n \mathcal{R}_i$. If inequality*

$$\begin{aligned} &\sqrt{2} \max_{\phi \in [0, 2\pi)} \left[s(\phi) - \sqrt{2}s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right] \\ &\leq \min_{i \in \{1, \dots, n\}} \left(\sqrt{2}h_i, a_i - 2h_i, b_i - 2h_i \right) \end{aligned}$$

holds, then the probability that \mathcal{C} hits \mathcal{S} is given by (6) with (1) and (4).

Remark 2. If $I(x) = 2J(x)$, then

$$\begin{aligned} P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) &= \frac{1}{\pi A} \left\{ u \left[\sum_{i=1}^n (a_i + b_i) - 2(2 - \sqrt{2}) \sum_{i=1}^n h_i \right] \right. \\ &\quad \left. + 2\pi \sum_{i=1}^n h_i^2 + 2n \left[I(0) - \sqrt{2}I\left(\frac{\pi}{4}\right) \right] \right\}. \end{aligned}$$

3. SPECIAL CASES

3.1. \mathcal{C} is a rectangle

Let \mathcal{C} be a rectangle with side lengths \tilde{m} and \tilde{n} . Clearly, \mathcal{C} is small with respect to \mathcal{S} if

$$\max(\tilde{m}, \tilde{n}) \leq \min_{i \in \{1, \dots, n\}} \left(\sqrt{2} h_i, a_i - 2h_i, b_i - 2h_i \right).$$

We already know, see [1], that

$$I(\alpha) = \frac{[(\pi - 2\alpha)(\tilde{m}^2 + \tilde{n}^2) + 4\tilde{m}\tilde{n}] \cos \alpha + 2(\tilde{m}^2 + \tilde{n}^2 + 2\alpha\tilde{m}\tilde{n}) \sin \alpha}{2}.$$

For $\alpha = \pi/4$, one finds

$$I\left(\frac{\pi}{4}\right) = \frac{(\pi + 4)(\tilde{m} + \tilde{n})^2}{4\sqrt{2}}.$$

The formula for $I(\alpha)$ is valid for $\alpha = 0$, too, and gives

$$I(0) = \frac{1}{2} [\pi(\tilde{m}^2 + \tilde{n}^2) + 4\tilde{m}\tilde{n}].$$

Therefore, we have

$$\begin{aligned} I(0) - \sqrt{2} I\left(\frac{\pi}{4}\right) &= \frac{1}{4} [(\pi - 4)(\tilde{m}^2 + \tilde{n}^2) - 2\pi\tilde{m}\tilde{n}] \\ &= \frac{\pi}{4} (\tilde{m} - \tilde{n})^2 - (\tilde{m}^2 + \tilde{n}^2), \end{aligned}$$

and

$$\begin{aligned} P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) &= \frac{1}{\pi A} \left\{ 2(\tilde{m} + \tilde{n}) \left[\sum_{i=1}^n (a_i + b_i) - 2(2 - \sqrt{2}) \sum_{i=1}^n h_i \right] \right. \\ &\quad \left. + 2\pi \sum_{i=1}^n h_i^2 + n \left[\frac{\pi}{2} (\tilde{m} - \tilde{n})^2 - 2(\tilde{m}^2 + \tilde{n}^2) \right] \right\}. \end{aligned}$$

3.2. A special lattice \mathcal{R}

Now, we consider the special lattice shown in Fig. 4. Four obstacles $\mathcal{H}_{1,1}$, $\mathcal{H}_{1,2}$, $\mathcal{H}_{1,3}$, $\mathcal{H}_{1,4}$ form a square $\tilde{\mathcal{H}}_1$ with side length $\sqrt{2}h_1$. At first, we calculate the probability that the convex body \mathcal{C} hits \mathcal{H} under the condition

$$(7) \quad \max_{\phi \in [0, \pi)} w(\phi) \leq \min(a_1 - 2h_1, b_1 - 2h_1).$$

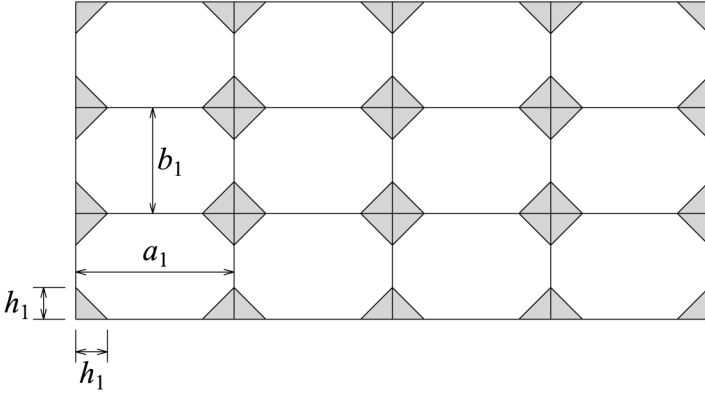


Fig. 4 – Lattice \mathcal{R} consisting of rectangles \mathcal{R}_1 .

Due to this condition, the probability that \mathcal{C} hits more than one square $\tilde{\mathcal{H}}_1$ is equal to zero. Using a formula from [6, p. 140], we easily find

$$P(\mathcal{C} \cap \mathcal{H} \neq \emptyset) = P(\mathcal{C} \cap \tilde{\mathcal{H}}_1 \neq \emptyset) = \frac{\pi(2h_1^2 + A_{\mathcal{C}}) + 2\sqrt{2}h_1u}{\pi a_1 b_1}.$$

Next, if (7) and

$$\sqrt{2} \max_{\phi \in [0, 2\pi)} \left[s(\phi) - \sqrt{2}s\left(\phi + \frac{\pi}{4}\right) + s\left(\phi + \frac{\pi}{2}\right) \right] \leq \sqrt{2}h_1$$

hold, we get the probability that \mathcal{C} hits $\tilde{\mathcal{R}}$ and \mathcal{H} at the same time:

$$\begin{aligned} P(\mathcal{C} \cap \tilde{\mathcal{R}} \cap \mathcal{H} \neq \emptyset) &= P((\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) \wedge (\mathcal{C} \cap \mathcal{H} \neq \emptyset)) \\ &= P(\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) + P(\mathcal{C} \cap \mathcal{H} \neq \emptyset) - P((\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) \vee (\mathcal{C} \cap \mathcal{H} \neq \emptyset)) \\ &= P(\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) + P(\mathcal{C} \cap \mathcal{H} \neq \emptyset) - P(\mathcal{C} \cap (\tilde{\mathcal{R}} \cup \mathcal{H}) \neq \emptyset) \\ &= P(\mathcal{C} \cap \tilde{\mathcal{R}} \neq \emptyset) + P(\mathcal{C} \cap \mathcal{H} \neq \emptyset) - P(\mathcal{C} \cap \mathcal{S} \neq \emptyset) \\ &= \frac{1}{\pi a_1 b_1} \left\{ (a_1 + b_1)u - I\left(\frac{\pi}{2}\right) + 2\pi h_1^2 + \pi A_{\mathcal{C}} + 2\sqrt{2}h_1u \right. \\ &\quad \left. - \left[(a_1 + b_1)u - I\left(\frac{\pi}{2}\right) + 4J(0) - 4\sqrt{2}J\left(\frac{\pi}{4}\right) + 2J\left(\frac{\pi}{2}\right) \right. \right. \\ &\quad \left. \left. - 4h_1u + 2\sqrt{2}h_1u + 2\pi h_1^2 \right] \right\} \\ &= \frac{1}{\pi a_1 b_1} \left[\pi A_{\mathcal{C}} + 4h_1u - 4J(0) + 4\sqrt{2}J\left(\frac{\pi}{4}\right) - 2J\left(\frac{\pi}{2}\right) \right]. \end{aligned}$$

If \mathcal{C} is a rectangle whose side lengths \tilde{m} and \tilde{n} satisfy the inequalities

$$\max(\tilde{m}, \tilde{n}) \leq \sqrt{2}h_1 \quad \text{and} \quad \sqrt{\tilde{m}^2 + \tilde{n}^2} \leq \min(a_1 - 2h_1, b_1 - 2h_1),$$

then, with

$$2J(x) = I(x), \quad I(0) = 2\tilde{m}\tilde{n} + \frac{\pi}{2}(\tilde{m}^2 + \tilde{n}^2), \quad I\left(\frac{\pi}{2}\right) = \tilde{m}^2 + \tilde{n}^2 + \pi\tilde{m}\tilde{n},$$

$$2\sqrt{2}I\left(\frac{\pi}{4}\right) - I\left(\frac{\pi}{2}\right) = 4\tilde{m}\tilde{n} + \frac{1}{2}(\pi + 2)(\tilde{m}^2 + \tilde{n}^2),$$

one finds

$$P(\mathcal{C} \cap \tilde{\mathcal{R}} \cap \mathcal{H} \neq \emptyset) = \frac{2\pi\tilde{m}\tilde{n} + 16h_1(\tilde{m} + \tilde{n}) - (\pi - 2)(\tilde{m}^2 + \tilde{n}^2)}{2\pi a_1 b_1}.$$

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