Search Games and Optimal Kakeya Sets

Yuval Peres¹

Based on joint work with

Y. Babichenko, R. Peretz, P. Sousi and P. Winkler

¹Microsoft Research

Yuval Peres

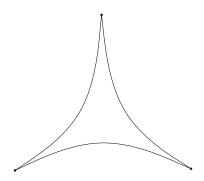
Kakeya sets – History

A subset $S \subseteq \mathbb{R}^2$ is called a **Kakeya** set if it contains a unit segment in every direction.

Kakeya sets – History

A subset $S \subseteq \mathbb{R}^2$ is called a **Kakeya** set if it contains a unit segment in every direction.

Kakeya's question (1917): Is the three-pointed deltoid shape a Kakeya set of minimal area?



Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.

Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.

Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.

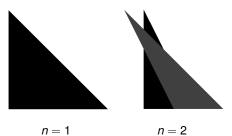
Besicovitch's construction was later simplified by **Perron** and **Schoenberg** who gave a construction of a Kakeya set consisting of 4n triangles of area of order $1/\log n$.



n = 1

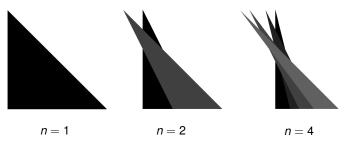
Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.



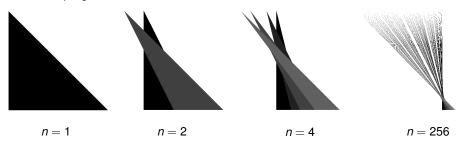
Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.



Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

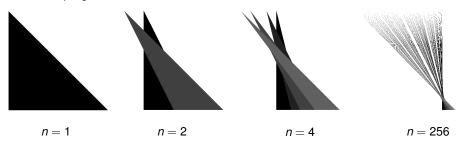
He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.



Besicovitch (1919) gave the first *deterministic* construction of a Kakeya set of **zero** area.

He also constructed sets of arbitrarily small area where we can **rotate** a unit segment.

Besicovitch's construction was later simplified by **Perron** and **Schoenberg** who gave a construction of a Kakeya set consisting of 4n triangles of area of order $1/\log n$.



(Figures due to Terry Tao)

New connection to game theory and probability

In this talk we will see a *probabilistic* construction of an optimal Kakeya set consisting of triangles.

New connection to game theory and probability

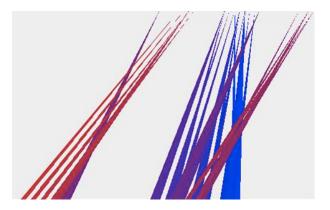
In this talk we will see a *probabilistic* construction of an optimal Kakeya set consisting of triangles.

We do so by relating these sets to a game of pursuit on the cycle \mathbb{Z}_n introduced by Adler et al.

New connection to game theory and probability

In this talk we will see a *probabilistic* construction of an optimal Kakeya set consisting of triangles.

We do so by relating these sets to a game of pursuit on the cycle \mathbb{Z}_n introduced by Adler et al.



A. S. Besicovitch.

On Kakeya's problem and a similar one. *Math. Z.*, 27(1):312–320, 1928.

Roy O. Davies.

Some remarks on the Kakeya problem. Proc. Cambridge Philos. Soc., 69:417–421, 1971.

 Micah Adler, Harald Räcke, Naveen Sivadasan, Christian Sohler, and Berthold Vöcking.
 Randomized pursuit-evasion in graphs. *Combin. Probab. Comput.*, 12(3):225–244, 2003.

 Yakov Babichenko, Yuval Peres, Ron Peretz, Perla Sousi, and Peter Winkler.
 Hunter, Cauchy Rabbit and Optimal Kakeya Sets.
 Transactions AMS, to appear; arXiv:1207.6389

Two players



Two players





Two players



Hunter

Two players





Hunter

Two players





Hunter

Rabbit

Two players



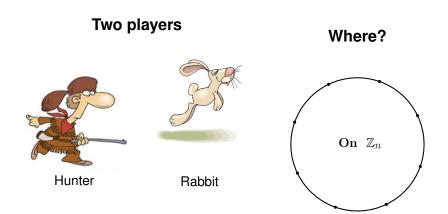


Hunter

Rabbit

Search Games and Optimal Kakeya Sets

Where?



When?

When?



Yuval Peres

When?



At night – they cannot see each other.... YUVAL PERS Search Games and Optimal Kakeya Sets

Rules

Rules

At time 0 both hunter and rabbit choose initial positions.

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

At "capture time", when the hunter and the rabbit occupy the same location in \mathbb{Z}_n at the same time.

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

At "capture time", when the hunter and the rabbit occupy the same location in \mathbb{Z}_n at the same time.



Yuval Peres

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

At "capture time", when the hunter and the rabbit occupy the same location in \mathbb{Z}_n at the same time.

Goals



Yuval Peres

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

At "capture time", when the hunter and the rabbit occupy the same location in \mathbb{Z}_n at the same time.

Goals

Hunter: Minimize "capture time"



Yuval Peres

Rules

At time 0 both hunter and rabbit choose initial positions.

At each subsequent step, the hunter either moves to an adjacent node or stays put. Simultaneously, the rabbit may leap to any node in \mathbb{Z}_n .

When does the game end?

At "capture time", when the hunter and the rabbit occupy the same location in \mathbb{Z}_n at the same time.

Goals

Hunter: Minimize "capture time" Rabbit: Maximize "capture time"



Yuval Peres

Define a **zero sum** game G_n^* with payoff 1 to the hunter if he captures the rabbit in the first *n* steps, and payoff 0 otherwise.

Define a **zero sum** game G_n^* with payoff 1 to the hunter if he captures the rabbit in the first *n* steps, and payoff 0 otherwise.

G_n^{*} is finite ⇒ By the minimax theorem, ∃ optimal randomized strategies for both players.

Define a **zero sum** game G_n^* with payoff 1 to the hunter if he captures the rabbit in the first *n* steps, and payoff 0 otherwise.

- *G*^{*}_n is finite ⇒ By the **minimax theorem**, ∃ optimal randomized strategies for both players.
- The **value** of G_n^* is the probability p_n of capture under optimal play.

Define a **zero sum** game G_n^* with payoff 1 to the hunter if he captures the rabbit in the first *n* steps, and payoff 0 otherwise.

- *G*^{*}_n is finite ⇒ By the **minimax theorem**, ∃ optimal randomized strategies for both players.
- The **value** of G_n^* is the probability p_n of capture under optimal play.
- Mean capture time in G_n under optimal play is between n/p_n and $2n/p_n$.

Define a **zero sum** game G_n^* with payoff 1 to the hunter if he captures the rabbit in the first *n* steps, and payoff 0 otherwise.

- *G*^{*}_n is finite ⇒ By the **minimax theorem**, ∃ optimal randomized strategies for both players.
- The **value** of G_n^* is the probability p_n of capture under optimal play.
- Mean capture time in G_n under optimal play is between n/p_n and $2n/p_n$.
- We will estimate *p_n*, and construct a Kakeya set of area *≍ p_n*, that consists of 4*n* triangles.

 If the rabbit chooses a random node and stays there, the hunter can sweep the cycle, so expected capture time is ≤ n.

- If the rabbit chooses a random node and stays there, the hunter can sweep the cycle, so expected capture time is $\leq n$.
- What if the rabbit jumps to a uniform random node in each step?

Examples of strategies

- If the rabbit chooses a random node and stays there, the hunter can sweep the cycle, so expected capture time is ≤ n.
- What if the rabbit jumps to a uniform random node in each step?
 - Then, for any hunter strategy, he will capture the rabbit with probability 1/n at each step, so expected capture time is n 1.

Examples of strategies

- If the rabbit chooses a random node and stays there, the hunter can sweep the cycle, so expected capture time is $\leq n$.
- What if the rabbit jumps to a uniform random node in each step?

Then, for any hunter strategy, he will capture the rabbit with probability 1/n at each step, so expected capture time is n - 1.

• **Zig-Zag hunter strategy:** He starts in a random direction, then switches direction with probability 1/*n* at each step.

Examples of strategies

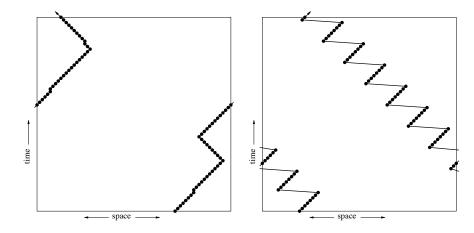
- If the rabbit chooses a random node and stays there, the hunter can sweep the cycle, so expected capture time is ≤ n.
- What if the rabbit jumps to a uniform random node in each step?

Then, for any hunter strategy, he will capture the rabbit with probability 1/n at each step, so expected capture time is n - 1.

• **Zig-Zag hunter strategy:** He starts in a random direction, then switches direction with probability 1/*n* at each step.

Rabbit counter-strategy: From a random starting node, the rabbit walks \sqrt{n} steps to the right, then jumps $2\sqrt{n}$ to the left, and repeats. The probability of capture in *n* steps is $\approx n^{-1/2}$, so mean capture time is $n^{3/2}$.

Zig-Zag hunter strategy



YUVAI PECES Search Games and Optimal Kakeya Sets



YUVAI PETES Search Games and Optimal Kakeya Sets



It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.





It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally





It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a,b** be independent uniform on [0, 1].





It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a**,**b** be independent uniform on [0, 1]. Let **the position of the hunter at time** *t* **be**

 $H_t = \lceil an + bt \rceil \mod n.$



It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a**,**b** be independent uniform on [0, 1]. Let **the position of the hunter at time** *t* **be**

 $H_t = \lceil an + bt \rceil \mod n.$

What capture time does this yield?



It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a**,**b** be independent uniform on [0, 1]. Let **the position of the hunter at time** *t* **be**

 $H_t = \lceil an + bt \rceil \mod n.$

What capture time does this yield? Let R_{ℓ} be the position of the rabbit at time ℓ and K_n the number of **collisions**



It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a**,**b** be independent uniform on [0, 1]. Let **the position of the hunter at time** *t* **be**

 $H_t = \lceil an + bt \rceil \mod n.$

What capture time does this yield? Let R_{ℓ} be the position of the rabbit at time ℓ and K_n the number of **collisions**, i.e.

$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i).$$



It turns out the best the hunter can do is **start at a random point** and **continue at a random speed**.

More formally.... Let **a**,**b** be independent uniform on [0, 1]. Let **the position of the hunter at time** *t* **be**

 $H_t = \lceil an + bt \rceil \mod n.$

What capture time does this yield? Let R_{ℓ} be the position of the rabbit at time ℓ and K_n the number of **collisions**, i.e.

$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i).$$

Use second moment method – calculate first and second moments of K_n .

Search Games and Optimal Kakeya Sets



YUVAI PECES Search Games and Optimal Kakeya Sets

We will show that $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$.





We will show that $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$. Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$





We will show that $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$. Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$ $H_t = \lceil an + bt \rceil \mod n$





We will show that $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$. **Recall** $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$ $H_t = \lceil an + bt \rceil \mod n$ $\mathbb{E}[K_n] = \sum_{i=0}^{n-1} \mathbb{P}(H_i = R_i) = 1$



We will show that $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$. $\begin{aligned} \mathbf{Recall} \ K_n &= \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i) \\ H_t &= \lceil an + bt \rceil \mod n \\ \mathbb{E}[K_n] &= \sum_{i=0}^{n-1} \mathbb{P}(H_i = R_i) = 1 \\ \mathbb{E}\left[K_n^2\right] &= \mathbb{E}[K_n] + \sum_{i \neq \ell} \mathbb{P}(H_i = R_i, H_\ell = R_\ell) \end{aligned}$



We will show that
$$\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$$
.
Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$
 $H_t = \lceil an + bt \rceil \mod n$
 $\mathbb{E}[K_n] = \sum_{i=0}^{n-1} \mathbb{P}(H_i = R_i) = 1$
 $\mathbb{E}[K_n^2] = \mathbb{E}[K_n] + \sum_{i \neq \ell} \mathbb{P}(H_i = R_i, H_\ell = R_\ell)$
Suffices to show $\mathbb{E}[K_n^2] \lesssim \log n$

Search Games and Optimal Kakeya Sets

We will show that
$$\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$$
.
Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$
 $H_t = \lceil an + bt \rceil \mod n$
 $\mathbb{E}[K_n] = \sum_{i=0}^{n-1} \mathbb{P}(H_i = R_i) = 1$
 $\mathbb{E}[K_n^2] = \mathbb{E}[K_n] + \sum_{i \neq \ell} \mathbb{P}(H_i = R_i, H_\ell = R_\ell)$

Suffices to show

$$\mathbb{E}\big[K_n^2\big] \lesssim \log n$$

Then by Cauchy-Schwartz

$$\mathbb{P}(K_n > 0) \geq \frac{\mathbb{E}[K_n]^2}{\mathbb{E}[K_n^2]} \gtrsim \frac{1}{\log n}.$$

We will show that
$$\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}$$
.
Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(R_i = H_i)$
 $H_t = \lceil an + bt \rceil \mod n$
 $\mathbb{E}[K_n] = \sum_{i=0}^{n-1} \mathbb{P}(H_i = R_i) = 1$
 $\mathbb{E}[K_n^2] = \mathbb{E}[K_n] + \sum_{i \neq \ell} \mathbb{P}(H_i = R_i, H_\ell = R_\ell)$

Suffices to show

$$\mathbb{E}\big[K_n^2\big] \lesssim \log n$$

Then by Cauchy-Schwartz

$$\mathbb{P}(K_n > 0) \geq \frac{\mathbb{E}[K_n]^2}{\mathbb{E}[K_n^2]} \gtrsim \frac{1}{\log n}.$$

Enough to prove

$$\left| \mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn} \right|$$

YUVAI PECES Search Games and Optimal Kakeya Sets







Need to prove

$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}.$$





Need to prove

$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}.$$

Recall *a*, *b* ~ *U*[0, 1]

Search Games and Optimal Kakeya Sets



$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}.$$

This is equivalent to showing that for r, s fixed

Recall *a*, *b* ~ *U*[0, 1]



$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}$$

Need to prove

This is equivalent to showing that for r, s fixed

$$\mathbb{P}(an+bi\in(r-1,r],na+b(i+j)\in(s-1,s])\lesssim\frac{1}{jn}.$$



$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}$$

Need to prove

This is equivalent to showing that for r, s fixed Re

$$\mathbb{P}(an+bi\in(r-1,r],na+b(i+j)\in(s-1,s])\lesssim\frac{1}{jn}.$$

Subtract the two constraints to get $bj \in [s - r - 1, s - r + 1]$ – this has measure at most 2/j.



$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}$$

Need to prove

This is equivalent to showing that for r, s fixed Re

ecall
$$a, b \sim U[0, 1]$$

$$\mathbb{P}(an+bi\in(r-1,r],na+b(i+j)\in(s-1,s])\lesssim\frac{1}{jn}.$$

Subtract the two constraints to get $bj \in [s - r - 1, s - r + 1]$ – this has measure at most 2/j.

After fixing *b*, the choices for *a* have measure 1/n.

Search Games and Optimal Kakeya Sets



$$\mathbb{P}(H_i = R_i, H_{i+j} = R_{i+j}) \lesssim \frac{1}{jn}$$

Need to prove

This is equivalent to showing that for r, s fixed **R**

$$\mathbb{P}(an+bi\in(r-1,r],na+b(i+j)\in(s-1,s])\lesssim\frac{1}{jn}.$$

Subtract the two constraints to get $bj \in [s - r - 1, s - r + 1]$ – this has measure at most 2/j.

After fixing *b*, the choices for *a* have measure 1/n.

YUVAI PETES Search Games and Optimal Kakeya Sets

Rabbit's optimal strategy





Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$





With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

YUVAI PECES Search Games and Optimal Kakeya Sets

With the hunter's strategy above



Recall $K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$ $\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}.$



With the hunter's strategy above



Recall
$$\mathcal{K}_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

 $\mathbb{P}(\mathcal{K}_n > 0) \gtrsim \frac{1}{\log n}.$

This gave expected capture time at most $n \log n$.

With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

$$\mathbb{P}(K_n>0)\gtrsim \frac{1}{\log n}.$$

This gave expected capture time at most $n \log n$. What about the **rabbit**?

With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

$$\mathbb{P}(K_n>0)\gtrsim \frac{1}{\log n}.$$

This gave expected capture time at most $n \log n$.

What about the **rabbit**? Can he **escape** for time of order $n \log n$?

With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

$$\mathbb{P}(K_n>0)\gtrsim \frac{1}{\log n}.$$

This gave expected capture time at most $n \log n$.

What about the **rabbit**? Can he **escape** for time of order $n \log n$?

Looking for a rabbit strategy with

$$\mathbb{P}(K_n>0)\lesssim \frac{1}{\log n}.$$

With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

$$\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}.$$

This gave expected capture time at most $n \log n$. What about the **rabbit**? Can he **escape** for time of order $n \log n$? Looking for a **rabbit** strategy with

$$\mathbb{P}(K_n>0)\lesssim \frac{1}{\log n}.$$

Extend the strategies until time 2n and define K_{2n} analogously.

With the hunter's strategy above



Recall
$$K_n = \sum_{i=0}^{n-1} \mathbf{1}(H_i = R_i)$$

$$\mathbb{P}(K_n > 0) \gtrsim \frac{1}{\log n}.$$

This gave expected capture time at most n log n.

What about the **rabbit**? Can he **escape** for time of order $n \log n$?

Looking for a rabbit strategy with

$$\mathbb{P}(K_n>0)\lesssim \frac{1}{\log n}.$$

Extend the strategies until time 2n and define K_{2n} analogously. Obviously

$$\mathbb{P}(K_n > 0) \leq \frac{\mathbb{E}[K_{2n}]}{\mathbb{E}[K_{2n} \mid K_n > 0]}$$



YUVAI PECES Search Games and Optimal Kakeya Sets

If the rabbit starts at a uniform point and the jumps are independent, then





If the rabbit starts at a uniform point and the jumps are independent, then



$$\mathbb{E}[K_{2n}] = 2$$

Recall
$$K_{2n} = \sum_{i=0}^{2n-1} \mathbf{1}(H_i = R_i)$$

If the rabbit starts at a *uniform point* and the jumps are independent, then

$$\mathbb{E}[K_{2n}] = 2 \qquad \qquad \mathbf{Recall} \ K_{2n} = \sum_{i=0}^{2n-1} \mathbf{1}(H_i = R_i)$$

Idea: Need to make $\mathbb{E}[K_{2n} | K_n > 0]$ "big" so $\mathbb{P}(K_n > 0) \le (\log n)^{-1}$.

If the rabbit starts at a *uniform point* and the jumps are independent, then

$$\mathbb{E}[\mathcal{K}_{2n}] = 2 \qquad \qquad \mathbf{Recall} \ \mathcal{K}_{2n} = \sum_{i=0}^{2n-1} \mathbf{1}(\mathcal{H}_i = \mathcal{R}_i)$$

Idea: Need to make $\mathbb{E}[K_{2n} | K_n > 0]$ "big" so $\mathbb{P}(K_n > 0) \le (\log n)^{-1}$.

This means that given the **rabbit and hunter** collided, we want them to collide "a lot". The hunter can only move to neighbours or stay put.

If the rabbit starts at a *uniform point* and the jumps are independent, then

$$\mathbb{E}[\mathcal{K}_{2n}] = 2 \qquad \qquad \mathbf{Recall} \ \mathcal{K}_{2n} = \sum_{i=0}^{2n-1} \mathbf{1}(\mathcal{H}_i = \mathcal{R}_i)$$

Idea: Need to make $\mathbb{E}[K_{2n} | K_n > 0]$ "big" so $\mathbb{P}(K_n > 0) \le (\log n)^{-1}$.

This means that given the **rabbit and hunter** collided, we want them to collide "a lot". The hunter can only move to neighbours or stay put.

So the **rabbit** should also choose a distribution for the jumps that favors short distances, yet grows linearly in time. This suggests a *Cauchy random walk*.



YUV21 Peres Search Games and Optimal Kakeya Sets







$$\mathbb{P}(R_i = \ell) \gtrsim rac{1}{i} \quad ext{ for } \ell \in \{-i ext{ mod } n, \dots, i ext{ mod } n\}.$$



$$\mathbb{P}(\boldsymbol{R}_i = \ell) \gtrsim \frac{1}{i} \quad \text{ for } \ell \in \{-i \text{ mod } n, \dots, i \text{ mod } n\}.$$

Then by the Markov property

$$\mathbb{E}[\mathcal{K}_{2n} \mid \mathcal{K}_n > 0] \geq \sum_{i=0}^{n-1} \mathbb{P}_0(\mathcal{H}_i = \mathcal{R}_i) \gtrsim \log n.$$



$$\mathbb{P}(R_i = \ell) \gtrsim \frac{1}{i} \quad \text{ for } \ell \in \{-i \text{ mod } n, \dots, i \text{ mod } n\}.$$

Then by the Markov property

$$\mathbb{E}[\mathcal{K}_{2n} \mid \mathcal{K}_n > 0] \geq \sum_{i=0}^{n-1} \mathbb{P}_0(\mathcal{H}_i = \mathcal{R}_i) \gtrsim \log n.$$

Intuition: If $X_1, ...$ are i.i.d. Cauchy random variables, i.e. with density $(\pi(1 + x^2))^{-1}$, then $X_1 + ... + X_n$ is spread over (-n, n) and with roughly uniform distribution.



$$\mathbb{P}(\boldsymbol{R}_i = \ell) \gtrsim \frac{1}{i} \quad \text{ for } \ell \in \{-i \text{ mod } n, \dots, i \text{ mod } n\}.$$

Then by the Markov property

$$\mathbb{E}[\mathcal{K}_{2n} \mid \mathcal{K}_n > 0] \geq \sum_{i=0}^{n-1} \mathbb{P}_0(\mathcal{H}_i = \mathcal{R}_i) \gtrsim \log n.$$

Intuition: If $X_1, ...$ are i.i.d. Cauchy random variables, i.e. with density $(\pi(1 + x^2))^{-1}$, then $X_1 + ... + X_n$ is spread over (-n, n) and with roughly uniform distribution.

This is what we want- But in the discrete setting ...

YUVAI PERES Search Games and Optimal Kakeya Sets

The Cauchy distribution can be embedded in planar Brownian motion.

The Cauchy distribution can be embedded in planar Brownian motion.

Let's imitate that in the discrete setting:

The Cauchy distribution can be embedded in planar Brownian motion.

Let's imitate that in the discrete setting:

Let $(X_t, Y_t)_t$ be a simple random walk in \mathbb{Z}^2 . Define hitting times

 $T_i = \inf\{t \ge 0 : Y_t = i\}$

and set $R_i = X_{T_i} \mod n$.

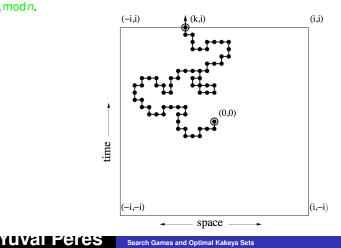
The Cauchy distribution can be embedded in planar Brownian motion.

Let's imitate that in the discrete setting:

Let $(X_t, Y_t)_t$ be a simple random walk in \mathbb{Z}^2 . Define hitting times

 $T_i = \inf\{t \ge 0 : Y_t = i\}$

and set $R_i = X_{T_i} \mod n$.



The Cauchy distribution can be embedded in planar Brownian motion.

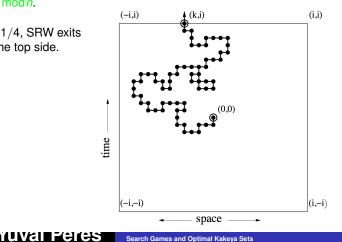
Let's imitate that in the discrete setting:

Let $(X_t, Y_t)_t$ be a simple random walk in \mathbb{Z}^2 . Define hitting times

 $T_i = \inf\{t \ge 0 : Y_t = i\}$

and set $R_i = X_{T_i} \mod n$.

• With probability 1/4, SRW exits the square via the top side.



The Cauchy distribution can be embedded in planar Brownian motion.

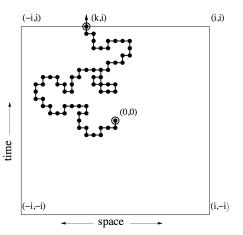
Let's imitate that in the discrete setting:

Let $(X_t, Y_t)_t$ be a simple random walk in \mathbb{Z}^2 . Define hitting times

 $T_i = \inf\{t \ge 0 : Y_t = i\}$

and set $R_i = X_{T_i} \mod n$.

- With probability 1/4, SRW exits the square via the top side.
- Of the 2i + 1 nodes on the top, the middle node is the most likely hitting point: subdivide all edges, and condition on the (even) number of horizontal steps until height i is reached; the horizontal displacement is a shifted binomial, so the mode is the mean.



Yuval Peres

The Cauchy distribution can be embedded in planar Brownian motion.

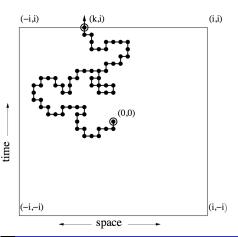
Let's imitate that in the discrete setting:

Let $(X_t, Y_t)_t$ be a simple random walk in \mathbb{Z}^2 . Define hitting times

 $T_i = \inf\{t \ge 0 : Y_t = i\}$

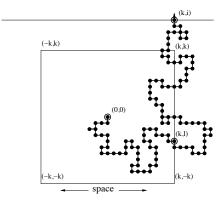
and set $R_i = X_{T_i} \mod n$.

- With probability 1/4, SRW exits the square via the top side.
- Of the 2i + 1 nodes on the top, the middle node is the most likely hitting point: subdivide all edges, and condition on the (even) number of horizontal steps until height i is reached; the horizontal displacement is a shifted binomial, so the mode is the mean.
- Thus the hitting probability at (0, *i*) is at least 1/(8*i* + 4).



Yuval Peres

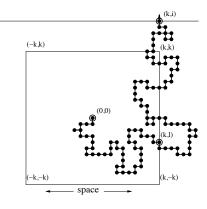
Search Games and Optimal Kakeya Sets



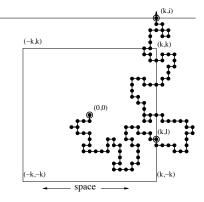
time ____

• Suppose 0 < *k* < *i*.

time _____

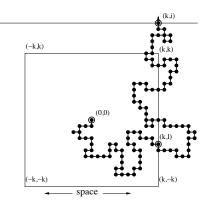


- Suppose 0 < k < i.
- With probability 1/4, SRW exits the square [-k, k]² via the right side.



time

- Suppose 0 < *k* < *i*.
- With probability 1/4, SRW exits the square [-k, k]² via the right side.
- Repeating the previous argument, the hitting probability at (k, i) is at least c/i.



ime

Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function.

Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function. Let *a* be uniform in [-1, 1] and *b* uniform in [0, 1] and $H_t = an + bt$. There is a **collision** at time $t \in [0, n)$ if $R_t = H_t$.

Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function. Let *a* be uniform in [-1, 1] and *b* uniform in [0, 1] and $H_t = an + bt$. There is a **collision** at time $t \in [0, n)$ if $R_t = H_t$.

What is the chance there is a collision in [m, m+1)?



Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function. Let *a* be uniform in [-1, 1] and *b* uniform in [0, 1] and $H_t = an + bt$. There is a **collision** at time $t \in [0, n)$ if $R_t = H_t$.

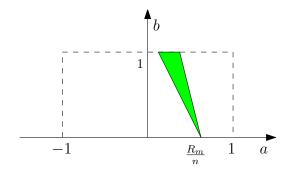
What is the chance there is a collision in [m, m+1)?

It is $\mathbb{P}(an + bm \le R_m < an + b(m + 1))$, which is half the area of the triangle

Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function. Let *a* be uniform in [-1, 1] and *b* uniform in [0, 1] and $H_t = an + bt$. There is a **collision** at time $t \in [0, n)$ if $R_t = H_t$.

What is the chance there is a collision in [m, m+1)?

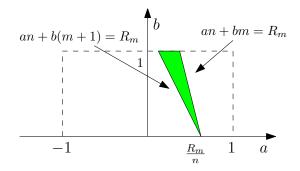
It is $\mathbb{P}(an + bm \le R_m < an + b(m + 1))$, which is half the area of the triangle



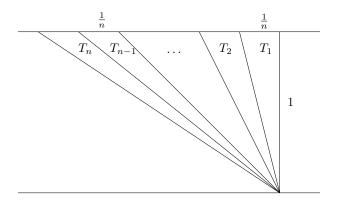
Let $(R_t)_t$ be a **rabbit** strategy. Extend it to real times as a step function. Let *a* be uniform in [-1, 1] and *b* uniform in [0, 1] and $H_t = an + bt$. There is a **collision** at time $t \in [0, n)$ if $R_t = H_t$.

What is the chance there is a collision in [m, m+1)?

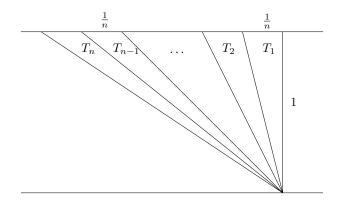
It is $\mathbb{P}(an + bm \le R_m < an + b(m + 1))$, which is half the area of the triangle



Hence the probability of collision in [0, n) is half the area of the union of all such triangles, which are translates of



Hence the probability of collision in [0, n) is half the area of the union of all such triangles, which are translates of



In these triangles we can find a unit segment in all directions that have an angle in $[0,\pi/4]$

Search Games and Optimal Kakeya Sets

If the rabbit employs the Cauchy strategy, then

 $\mathbb{P}(\text{collision in the first } n \text{ steps}) \lesssim \frac{1}{\log n}.$

If the rabbit employs the Cauchy strategy, then

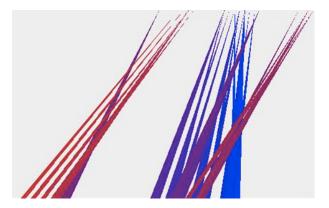
$$\mathbb{P}(\text{collision in the first } n \text{ steps}) \lesssim \frac{1}{\log n}.$$

Hence, this gives a set of triangles with area of order at most $1/\log n$.

If the rabbit employs the Cauchy strategy, then

$$\mathbb{P}(\text{collision in the first } n \text{ steps}) \lesssim \frac{1}{\log n}$$

Hence, this gives a set of triangles with area of order at most $1/\log n$.

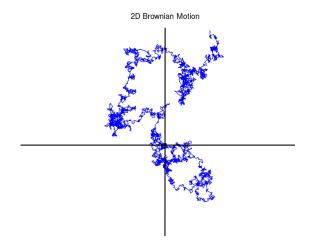


Simulation generated with n = 32

Yuval Peres

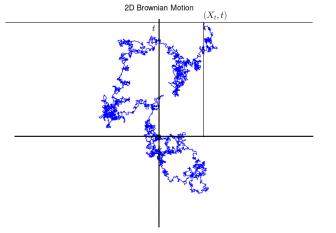
The Cauchy process $\{X_t\}$ can be embedded in planar Brownian motion.

The Cauchy process $\{X_t\}$ can be embedded in planar Brownian motion.



Search Games and Optimal Kakeya Sets

The Cauchy process $\{X_t\}$ can be embedded in planar Brownian motion.



 $X_{t+s} - X_t$ has the same law as tX_1 and X_1 has the Cauchy distribution (*density given by* $(\pi(1 + x^2))^{-1}$).

YUVAI Peres Sear

Motivated by the Cauchy strategy, let's see a **continuum** analog of the probabilistic Kakeya construction of the hunter and rabbit.

Motivated by the Cauchy strategy, let's see a **continuum** analog of the probabilistic Kakeya construction of the hunter and rabbit.

Let $(X_t)_t$ be a **Cauchy process**. Set

$$\Lambda = \{ (a, X_t + at) : a, t \in [0, 1] \}.$$

Motivated by the Cauchy strategy, let's see a **continuum** analog of the probabilistic Kakeya construction of the hunter and rabbit.

Let $(X_t)_t$ be a **Cauchy process**. Set

$$\Lambda = \{ (a, X_t + at) : a, t \in [0, 1] \}.$$

 \land is a quarter of a Kakeya set – it contains all directions from 0 up to 45° degrees. Take four rotated copies of \land to obtain a Kakeya set.

Motivated by the Cauchy strategy, let's see a **continuum** analog of the probabilistic Kakeya construction of the hunter and rabbit.

Let $(X_t)_t$ be a **Cauchy process**. Set

$$\Lambda = \{ (a, X_t + at) : a, t \in [0, 1] \}.$$

 \land is a quarter of a Kakeya set – it contains all directions from 0 up to 45° degrees. Take four rotated copies of \land to obtain a Kakeya set.

∧ is an optimal Kakeya set!

Motivated by the Cauchy strategy, let's see a **continuum** analog of the probabilistic Kakeya construction of the hunter and rabbit.

Let $(X_t)_t$ be a **Cauchy process**. Set

$$\Lambda = \{ (a, X_t + at) : a, t \in [0, 1] \}.$$

 \land is a quarter of a Kakeya set – it contains all directions from 0 up to 45° degrees. Take four rotated copies of \land to obtain a Kakeya set.

∧ is an optimal Kakeya set!

 $Leb(\Lambda) = 0$ and **most importantly** the ε -neighbourhood satisfies almost surely

$$\mathsf{Leb}(\Lambda(arepsilon)) symp rac{1}{|\log arepsilon|}$$

So the random construction is optimal.

So the random construction is optimal.

Davies in 1971 showed that Kakeya sets in the plane have Hausdorff dimension equal to 2.

So the random construction is optimal.

Davies in 1971 showed that Kakeya sets in the plane have Hausdorff dimension equal to 2.

It is a *major open problem* whether Kakeya sets in dimensions d > 2 have Hausdorff dimension equal to d.

So the random construction is optimal.

Davies in 1971 showed that Kakeya sets in the plane have Hausdorff dimension equal to 2.

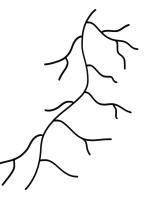
It is a *major open problem* whether Kakeya sets in dimensions d > 2 have Hausdorff dimension equal to d.

• Consider a graph on *n* vertices.

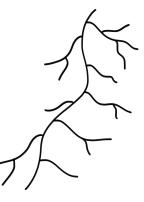


- Consider a graph on *n* vertices.
- Pick a spanning tree.

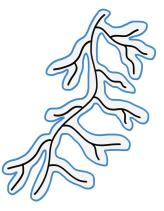
- Consider a graph on *n* vertices.
- Pick a spanning tree.



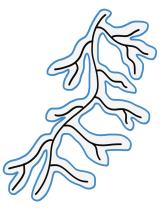
- Consider a graph on *n* vertices.
- Pick a spanning tree.
- Depth first search yields



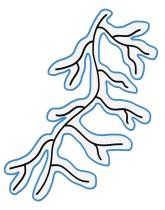
- Consider a graph on *n* vertices.
- Pick a spanning tree.
- Depth first search yields



- Consider a graph on *n* vertices.
- Pick a spanning tree.
- Depth first search yields
- This is a closed path of length 2n – 2.



- Consider a graph on n vertices.
- Pick a spanning tree.
- Depth first search yields
- This is a closed path of length 2n – 2.
- The hunter can now employ his previous strategy on this path. This will give O(n log n) capture time.



On any graph the hunter can catch the rabbit in time $O(n \log n)$.



On any graph the hunter can catch the rabbit in time $O(n \log n)$. Open Question: If the hunter and rabbit both walk on the same graph, is the *expected capture time* O(n)?