

# Facets of high-dimensional Gaussian polytopes

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## Abstract

We study the number of facets of the convex hull of  $n$  independent standard Gaussian points in  $\mathbb{R}^d$ . In particular, we are interested in the expected number of facets when the dimension is allowed to grow with the sample size. We establish an explicit asymptotic formula that is valid whenever  $d/n \rightarrow 0$ . We also obtain the asymptotic value when  $d$  is close to  $n$ .

## 1 Introduction

The convex hull  $[X_1, \dots, X_n]$  of  $n$  independent standard Gaussian samples  $X_1, \dots, X_n$  from  $\mathbb{R}^d$  is the Gaussian polytope  $P_n^{(d)}$ . For fixed dimension  $d$ , the face numbers and intrinsic volumes of  $P_n^{(d)}$  as  $n$  tends to infinity are well understood by now. For  $i = 0 \dots, d$  and polytope  $Q$ , let  $f_i(Q)$  denote the number of  $i$ -faces of  $Q$  and let  $V_i(Q)$  denote the  $i$ th intrinsic volume of  $Q$ . The asymptotic behavior of the expected value of the number of facets

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$f_{d-1}(P_n^{(d)})$  as  $n \rightarrow \infty$  was provided by Rényi, Sulanke [22] if  $d = 2$ , and by Raynaud [21] if  $d \geq 3$ . Namely, they proved that, for any fixed  $d$ ,

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = 2^d \pi^{\frac{d-1}{2}} d^{-\frac{1}{2}} (\ln n)^{\frac{d-1}{2}} (1 + o(1)) \quad (1)$$

as  $n \rightarrow \infty$ . For  $i = 0, \dots, d$ , expected value of  $V_i(P_n^{(d)})$  as  $n \rightarrow \infty$  was computed by Affentranger [1], and that of  $f_i(P_n^{(d)})$  was determined Affentranger, Schneider [2] and Baryshnikov, Vitale [3], see Hug, Munsonius, Reitzner [15] and Fleury [12] for a different approach. More recently, Kabluchko and Zaporozhets [18, 19] proved explicit expressions for the expected value of  $V_d(P_n^{(d)})$  and the number of  $k$ -faces  $f_k(P_n^{(d)})$ . Yet these formulas are complicated and it is not immediate how to deduce asymptotic results for large  $n$  high dimensions  $d$ .

After various partial results, including the variance estimates of Calka, Yukich [6] and Hug, Reitzner [16], central limit theorems were proved for  $f_i(P_n^{(d)})$  and  $V_d(P_n^{(d)})$  by Bárány and Vu [4], and for  $V_i(P_n^{(d)})$  by Bárány and Thäle [5]. These results have been strengthened considerably by Grote and Thäle [14]. The interesting question whether  $\mathbb{E}f_{d-1}(P_n^{(d)})$  is an increasing function in  $n$  was answered in the positive by Kabluchko and Thäle [17]. It would be interesting to investigate the monotonicity behavior of the facet number if  $n$  and  $d$  increases simultaneously.

The “high-dimensional” regime, that is, when  $d$  is allowed to grow with  $n$ , is of interest in numerous applications in statistics, signal processing, and information theory. The combinatorial structure of  $P_n^{(d)}$ , when  $d$  tends to infinity and  $n$  grows proportionally with  $d$ , was first investigated by Vershik and Sporyshev [23], and later Donoho and Tanner [11] provided a satisfactory description. For any  $t > 1$ , Donoho, Tanner [11] determined the optimal  $\varrho(t) \in (0, 1)$  such that if  $n/d$  tends to  $t$ , then  $P_n^{(d)}$  is essentially  $\varrho(t)d$ -neighbourly (if  $0 < \eta < \varrho(t)$  and  $0 \leq k \leq \eta d$ , then  $f_k(P_n^{(d)})$  is asymptotically  $\binom{n}{k+1}$ ). See Donoho [10], Candés, Romberg, and Tao [7], Candés and Tao [8, 9], Mendoza-Smith, Tanner, and Wechsung [20].

In this note, we consider  $f_{d-1}(P_n^{(d)})$ , the number of facets, when both  $d$  and  $n$  tend to infinity. Our main result is the following estimate for the expected number of facets of the Gaussian polytope. The implied constant in  $O(\cdot)$  is always some absolute constant. We write  $\ln x$  for  $\ln(\ln x)$ .

**Theorem 1.1.** *Assume  $P_n^{(d)}$  is a Gaussian polytope. Then for  $d \geq 78$  and  $n \geq e^d$ , we have*

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = 2^d \pi^{\frac{d-1}{2}} d^{-\frac{1}{2}} e^{\frac{d-1}{2} \ln \frac{n}{d} - \frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} + (d-1) \frac{\theta}{\ln \frac{n}{d}}} + O(\sqrt{d} e^{-\frac{1}{10}d})$$

with  $\theta = \theta(n, d) \in [-34, 2]$ .

When  $n/d$  tends to infinity as  $d \rightarrow \infty$ , Theorem 1.1 provides the asymptotic formula

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = \left( (4\pi + o(1)) \ln \frac{n}{d} \right)^{\frac{d-1}{2}} .$$

If  $n/(de^d) \rightarrow \infty$ , then we have  $\frac{d}{\ln \frac{n}{d}} \rightarrow 0$  and hence

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = 2^d \pi^{\frac{d-1}{2}} d^{-\frac{1}{2}} e^{\frac{d-1}{2} \ln \frac{n}{d} - \frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} + o(1)}$$

as  $d \rightarrow \infty$ . In the case when  $n$  grows even faster such that  $(\ln n)/(d \ln d) \rightarrow \infty$ , the asymptotic formula simplifies to the result (1) of Rényi, Sulanke [22] and Raynaud [21] for fixed dimension.

**Corollary 1.2.** *Assume  $P_n^{(d)}$  is a Gaussian polytope. If  $(\ln n)/(d \ln d) \rightarrow \infty$ , we have*

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = 2^d \pi^{\frac{d-1}{2}} d^{-\frac{1}{2}} (\ln n)^{\frac{d-1}{2}} (1 + o(1)) .$$

There is a (simpler) counterpart of our main results stating the asymptotic behavior of the expected number of facets of  $P_n^{(d)}$ , if  $n - d$  is *small* compared to  $d$ , that is, if  $n/d$  tends to one.

**Theorem 1.3.** *Assume  $P_n^{(d)}$  is a Gaussian polytope. Then for  $n - d = o(d)$ , we have*

$$\mathbb{E}f_{d-1}(P_n^{(d)}) = \binom{n}{d} 2^{-(n-d)+1} e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O\left(\frac{(n-d)^3}{d^2}\right) + o(1)}$$

as  $d \rightarrow \infty$ .

This complements a result of Affentranger and Schneider [2] stating the number of  $k$ -dimensional faces for  $k \leq n - d$  and  $n - d$  fixed,

$$\mathbb{E}f_k(P_n^{(d)}) = \binom{n}{k+1} (1 + o(1)) ,$$

as  $d \rightarrow \infty$ .

In the next section we sketch the basic idea of our approach, leaving the technical details to later sections. In Section 3 we provide asymptotic approximations for the tail of the normal distribution. In Section 4 concentration inequalities are derived for the  $\beta$ -distribution. Finally, in Sections 5 and 6, Corollary 1.2 and Theorem 1.3 are proven.

## 2 Outline of the argument

For  $z \in \mathbb{R}$ , let

$$\Phi(y) = \frac{1}{\sqrt{\pi}} \int_{-\infty}^y e^{-s^2} ds, \text{ and } \phi(y) = \Phi'(y) = \frac{1}{\sqrt{\pi}} e^{-y^2} .$$

Our proof is based on the approach of Hug, Munsonius, and Reitzner [15]. In particular, [15, Theorem 3.2] states that if  $n \geq d + 1$  and  $X_1, \dots, X_n$  are independent standard Gaussian points in  $\mathbb{R}^d$ , then

$$\mathbb{E}f_{d-1}([X_1, \dots, X_n]) = \binom{n}{d} \mathbb{P}(Y \notin [Y_1, \dots, Y_{n-d}]) ,$$

where  $Y, Y_1, \dots, Y_{n-d}$  are independent real-valued random variables with  $Y \stackrel{d}{=} N(0, \frac{1}{2d})$  and  $Y_i \stackrel{d}{=} N(0, \frac{1}{2})$  for  $i = 1, \dots, n - d$ . This gives

$$\mathbb{E}f_{d-1}([X_1, \dots, X_n]) = 2 \binom{n}{d} \frac{\sqrt{d}}{\sqrt{\pi}} \int_{-\infty}^{\infty} \Phi(y)^{n-d} e^{-dy^2} dy \quad (2)$$

$$= 2 \binom{n}{d} \sqrt{d} \pi^{\frac{d-1}{2}} \int_{-\infty}^{\infty} \Phi(y)^{n-d} \phi(y)^d dy . \quad (3)$$

Note that similar integrals appear in the analysis of the expected number of  $k$ -faces for values of  $k$  in the entire range  $k = 0, \dots, d - 1$ . In our case, the analysis boils down to understanding the integral of  $\Phi(y)^{n-d} \phi(y)^d$  over the real line. By substituting  $(1 - u) = \Phi(y)$ , we obtain

$$\int_{-\infty}^{\infty} \Phi(y)^{n-d} \phi(y)^d dy = \int_0^1 (1 - u)^{n-d} \phi(\Phi^{-1}(1 - u))^{d-1} du .$$

Clearly,  $n \geq d + 2$  is the nontrivial range. When  $n/d \rightarrow \infty$ ,  $(1 - u)^{n-d}$  is dominating, and we need to investigate the asymptotic behavior of  $\phi(\Phi^{-1}(1 - u))$  as  $u \rightarrow 0$ . We show that the essential term is precisely  $2u$ . Hence, it makes sense to rewrite the integral as

$$2^{d-1} \int_0^1 (1 - u)^{n-d} u^{d-1} \underbrace{((2u)^{-1} \phi(\Phi^{-1}(1 - u)))^{d-1}}_{=: g_d(u)} du .$$

For  $x, y > 0$ , the Beta-function is given by  $\mathbf{B}(x, y) = \int_0^1 (1-u)^{x-1} u^{y-1} du$ . It is well known that for  $k, l \in \mathbb{N}$  we have  $\mathbf{B}(k, l) = \frac{(k-1)!(l-1)!}{(k+l-1)!}$ . A random variable  $U$  is  $\mathbf{B}(x, y)$  distributed if its density is given by  $\mathbf{B}(x, y)^{-1} (1-u)^{x-1} u^{y-1}$ . With this, we have established the following identity:

**Proposition 2.1.**

$$\mathbb{E}f_{d-1}([X_1, \dots, X_n]) = 2^d \pi^{\frac{d-1}{2}} d^{-\frac{1}{2}} \mathbb{E}g_d(U) \quad (4)$$

where

$$g_d(u) = ((2u)^{-1} \phi(\Phi^{-1}(1-u)))^{d-1}$$

and  $U$  is a  $\mathbf{B}(n-d+1, d)$  random variable.

In Lemma 3.3 below we show that

$$g_d(u) = (\ln u^{-1})^{-\frac{d-1}{2}} e^{-\frac{d-1}{4} \frac{\ln u^{-1}}{\ln u^{-1}} - (d-1) \frac{O(1)}{\ln u^{-1}}}$$

as  $u \rightarrow 0$ . Because the Beta function is concentrated around  $\frac{d}{n}$ , see Lemma 4.1 and Lemma 4.2, this yields

$$\mathbb{E}g_d(U) \approx \left(\ln \frac{n}{d}\right)^{\frac{d-1}{2}} e^{-\frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} - (d-1) \frac{O(1)}{\ln \frac{n}{d}}}$$

which implies our main result.

### 3 Asymptotics of the $\Phi$ -function

To estimate  $\Phi(z)$ , we need a version of Gordon's inequality [13] for the Mill's ratio:

**Lemma 3.1.** *For any  $z > 1$  there exists  $\theta \in (0, 1)$ , such that*

$$\Phi(z) = 1 - \frac{e^{-z^2}}{2\sqrt{\pi}z} \left(1 - \frac{\theta}{2z^2}\right)$$

*Proof.* It follows by partial integration that

$$\int_z^\infty e^{-t^2} dt = \int_z^\infty 2te^{-t^2} \frac{1}{2t} dt = \frac{e^{-z^2}}{2z} - \int_z^\infty \frac{e^{-t^2}}{2t^2} dt = \frac{e^{-z^2}}{2z} - \frac{\theta e^{-z^2}}{4z^3}$$

which yields the lemma. □

**Lemma 3.2.** For any  $u \in (0, e^{-1}]$  there is a  $\delta = \delta(u) \in (0, 16)$  such that

$$\Phi^{-1}(1 - u) = \sqrt{\ln u^{-1} - \frac{1}{2} \ln \ln u^{-1} - \ln(2\sqrt{\pi}) + \frac{1}{4} \frac{\ln \ln u^{-1}}{\ln u^{-1}} + \frac{\delta}{\ln u^{-1}}}. \quad (5)$$

*Proof.* It is useful to prove (5) for the transformed variable  $u = e^{-t}$ . We define

$$z(t) = \sqrt{t - \frac{1}{2} \ln t - \ln(2\sqrt{\pi}) + \frac{1}{4} \frac{\ln t}{t} + \frac{\delta(t)}{t}} \quad (6)$$

which exists for  $t > 0$ . In a first step we prove that this is the asymptotic expansion of  $z = \Phi^{-1}(1 - e^{-t})$  as  $z, t \rightarrow \infty$  with a suitable function  $\delta = \delta(t) = O(1)$ . In a second step we show the bound on  $\delta$ . Observe that  $z \geq 1$  implies  $t \geq \ln \Phi(-1) = -2, 54 \dots$ . By Lemma 3.1, for  $z \geq 1$

$$e^{-t} = 1 - \Phi(z) = \frac{1}{2\sqrt{\pi}z} e^{-z^2} \left(1 - \frac{\theta(z)}{2z^2}\right) \quad (7)$$

as  $z \rightarrow \infty$  with some  $\theta(z) \in (0, 1)$ , which immediately implies that  $z = z(t) \rightarrow \infty$  as  $t \rightarrow \infty$ . Equation (7) shows that  $e^t \geq 2\sqrt{\pi}ze^{z^2}$  and thus

$$t \geq \ln(2\sqrt{\pi}) + \ln z(t) + z(t)^2 \geq z(t)^2$$

for  $z \geq 1$ . The function  $z = z(t)$  is the inverse function we are looking for, if it satisfies

$$4\pi z(t)^2 e^{-2t} = e^{-2z(t)^2} \left(1 - \frac{\theta(z)}{2z^2}\right)^2. \quad (8)$$

We plug (6) into this equation. This leads to

$$\begin{aligned} t - \frac{1}{2} \ln t - \ln(2\sqrt{\pi}) + \frac{1}{4} \frac{\ln t}{t} + \frac{\delta(t)}{t} &= t e^{-\frac{1}{2} \frac{\ln t}{t} - 2 \frac{\delta(t)}{t}} (1 - O(t^{-1})) \\ &= t - \frac{1}{2} \ln t - 2\delta(t) - O(1) \end{aligned}$$

and shows  $-\ln(2\sqrt{\pi}) + o(1) = -2\delta(t) - O(1)$ . Thus the function  $z(t)$  given by (6) in fact satisfies (7) and therefore it is the asymptotic expansion of the inverse function.

The desired estimate for  $\delta$  follows from some more elaborate but elementary calculations. First we prove that  $\delta \geq 0$ . By (8) and because  $e^x \geq 1 + x$ ,

$$\begin{aligned} t - \frac{1}{2} \ln t - \ln(2\sqrt{\pi}) + \frac{1}{4} \frac{\ln t}{t} + \frac{\delta(t)}{t} &\geq t \left(1 - \frac{1}{2} \frac{\ln t}{t} - 2 \frac{\delta(t)}{t}\right) \left(1 - \frac{\theta}{2t}\right)^2 \\ &\geq \left(t - \frac{1}{2} \ln t - 2\delta(t)\right) \left(1 - \frac{\theta}{t}\right) \end{aligned}$$

which is equivalent to

$$\delta(t) \geq \frac{\ln(2\sqrt{\pi}) - \theta - \frac{1-2\theta \ln t}{4t}}{(2 + \frac{1-2\theta}{t})} > 0$$

for  $t \geq 1$ . On the other hand, again by (8),

$$t \geq \left( t - \frac{1}{2} \ln t - \ln(2\sqrt{\pi}) + \frac{1}{4} \frac{\ln t}{t} + \frac{\delta(t)}{t} \right) e^{\frac{1}{2} \frac{\ln t}{t} + 2 \frac{\delta(t)}{t}}$$

and using  $e^x \geq 1 + x$  implies

$$\delta(t) \leq \frac{\ln(2\sqrt{\pi}) + \frac{2\ln(2\sqrt{\pi})-1}{4} \frac{\ln t}{t} + \frac{1}{4} \frac{(\ln t)^2}{t} + \frac{1}{8} \frac{(\ln t)^2}{t^2}}{2 - (2\ln(2\sqrt{\pi}) - 1) \frac{1}{t} - \frac{\ln t}{t}} \leq 16.$$

□

An asymptotic expansion for  $\phi(\Phi^{-1}(1-u))$  follows immediately:

**Lemma 3.3.** *For any  $u \in (0, e^{-1}]$  there is a  $\delta = \delta(u) \in (0, 16)$  such that*

$$g_d(u) = ((2u)^{-1} \phi(\Phi^{-1}(1-u)))^{d-1} = (\ln u^{-1})^{\frac{d-1}{2}} e^{-\frac{d-1}{4} \frac{\ln u^{-1}}{\ln u^{-1}} - (d-1) \frac{\delta}{\ln u^{-1}}}.$$

## 4 Concentration of the $\beta$ -distribution

A basic integral for us is the Beta-integral

$$\mathbf{B}(\alpha, \beta) = \int_0^1 (1-x)^{\alpha-1} x^{\beta-1} dx = \frac{(\alpha-1)!(\beta-1)!}{(\alpha+\beta-1)!}. \quad (9)$$

Let  $U \sim \mathbf{B}(\alpha, \beta)$  distributed. Then  $\mathbb{E}U = \frac{\beta}{\alpha+\beta}$  and  $\text{var}(U) = \frac{\alpha\beta}{(\alpha+\beta)^2(\alpha+\beta+1)}$ . Next we establish concentration inequalities for a Beta-distributed random variable around its mean. Observe that if  $U \sim \mathbf{B}(\alpha, \beta)$ , then  $1-U \sim \mathbf{B}(\beta, \alpha)$ . Hence we may concentrate on the case  $\alpha \geq \beta$ .

**Lemma 4.1.** *Let  $U \sim \mathbf{B}(a+1, b+1)$  distributed with  $a \geq b$  and set  $n = a+b$ . Then*

$$\mathbb{P} \left( U \leq \frac{b}{n} - s \frac{a^{\frac{1}{2}} b^{\frac{1}{2}}}{n^{\frac{3}{2}}} \right) \leq \frac{3e^3}{\pi} \frac{1}{s} \left( e^{-\frac{1}{6}s^2} - e^{-\frac{1}{6} \frac{nb}{a}} \right)_+.$$

*Proof.* We have to estimate the integral

$$\frac{1}{\mathbf{B}(a+1, b+1)} \int_0^{\frac{b-s\sqrt{\frac{ab}{n}}}{n}} (1-x)^a x^b dx$$

For an estimate from above we substitute  $x = \frac{b}{n} - \frac{y}{n}\sqrt{\frac{ab}{n}}$ .

$$\begin{aligned} J_- &= \int_0^{\frac{b-s\sqrt{\frac{ab}{n}}}{n}} (1-x)^a x^b dx \\ &= \frac{a^{a+\frac{1}{2}} b^{b+\frac{1}{2}}}{n^{n+\frac{3}{2}}} \int_s^{\sqrt{\frac{nb}{a}}} \left(1 + y\sqrt{\frac{b}{an}}\right)^a \left(1 - y\sqrt{\frac{a}{bn}}\right)^b dy \end{aligned}$$

It is well known that

$$\ln(1+x) = \sum_{k=1}^{\infty} (-1)^{k-1} \frac{x^k}{k} \leq x - \frac{x^2}{6}, \quad (10)$$

for  $x \in (-1, 1]$ . Since  $a \geq b$ , we have

$$\left(1 + y\sqrt{\frac{b}{an}}\right)^a \left(1 - y\sqrt{\frac{a}{bn}}\right)^b \leq e^{-\frac{1}{6}y^2},$$

which implies

$$\begin{aligned} J_- &\leq \frac{a^{a+\frac{1}{2}} b^{b+\frac{1}{2}}}{n^{n+\frac{3}{2}}} \int_s^{\sqrt{\frac{nb}{a}}} e^{-\frac{1}{6}y^2} dy \\ &\leq \frac{3a^{a+\frac{1}{2}} b^{b+\frac{1}{2}}}{n^{n+\frac{3}{2}}} \frac{1}{s} \left( e^{-\frac{1}{6}s^2} - e^{-\frac{1}{6}\frac{nb}{a}} \right). \end{aligned}$$

In the last step we use Stirling's formula,

$$\sqrt{2\pi} n^{n+\frac{1}{2}} e^{-n} \leq n! \leq e n^{n+\frac{1}{2}} e^{-n},$$

to see that

$$\frac{a^{a+\frac{1}{2}} b^{b+\frac{1}{2}}}{n^{n+\frac{3}{2}}} \leq \frac{e^3}{\pi} \mathbf{B}(a+1, b+1). \quad (11)$$

□



**Lemma 4.2.** Let  $U \sim \mathbf{B}(a+1, b+1)$  distributed with  $a \geq b$  and set  $n = a+b$ . Then for  $\lambda \geq 2$ ,

$$\mathbb{P}(U \geq \lambda \frac{b}{n}) \leq \frac{e^3}{\pi} \lambda^b b^{\frac{1}{2}} e^{b+\frac{3}{2}} e^{-\lambda \frac{ab}{n}}.$$

*Proof.* We assume that  $a \geq b$  and thus  $a \geq \frac{n}{2}$ . We have to estimate the probability

$$\mathbb{P}(U \geq \lambda \frac{b}{n}) \leq \frac{1}{\mathbf{B}(a+1, b+1)} \int_{\lambda \frac{b}{n}}^1 (1-x)^a x^b dx$$

We substitute  $x \rightarrow \frac{1}{a}x + \lambda \frac{b}{n}$  and obtain

$$\begin{aligned} \int_{\lambda \frac{b}{n}}^1 (1-x)^a x^b dx &\leq \int_0^{\infty} e^{-x-\lambda \frac{ab}{n}} \left(\frac{1}{a}x + \lambda \frac{b}{n}\right)^b \frac{1}{a} dx \\ &\leq a^{-(b+1)} e^{-\lambda \frac{ab}{n}} \int_0^{\infty} e^{-x} \left(x + \lambda \frac{ab}{n}\right)^b dx. \end{aligned}$$

The use of the binomial formula and the Gamma functions yields

$$\begin{aligned} \int_0^{\infty} e^{-x} \left(x + \lambda \frac{ab}{n}\right)^b dx &= \sum_{k=0}^b \binom{b}{k} \int_0^{\infty} e^{-x} x^{b-k} \left(\lambda \frac{ab}{n}\right)^k dx \\ &= \sum_{k=0}^b \binom{b}{k} (b-k)! \left(\lambda \frac{ab}{n}\right)^k \\ &\leq b \left(\lambda \frac{ab}{n}\right)^b \end{aligned}$$

because  $b \leq \lambda \frac{ab}{n}$  for  $a \geq \frac{n}{2} \geq b$  and  $\lambda \geq 2$ , and  $\frac{1}{k!} \left(\lambda \frac{ab}{n}\right)^k$  is increasing for  $k \leq \left(\lambda \frac{ab}{n}\right)$ . Using (11) this gives

$$\mathbb{P}(U \geq \lambda \frac{b}{n}) \leq \frac{e^3}{\pi} \left(1 + \frac{b}{a}\right)^{a+\frac{3}{2}} b^{\frac{1}{2}} \lambda^b e^{-\lambda \frac{ab}{n}}$$

and with  $(1+x) \leq e^x$  the lemma. □

## 5 The case $n - d$ large

In this section we combine Lemma 3.3 which gives the asymptotic behavior of  $g_d(u)$  as  $u \rightarrow 0$ , with the concentration properties of the Beta function just obtained. We split our proof in two Lemmata.

**Lemma 5.1.** *For  $d \geq d_0 = 78$  and  $n \geq e^e d$  we have*

$$\mathbb{E}g_d(U) \leq e^{\frac{d-1}{2} \ln(\frac{n}{d}) - \frac{d-1}{4} \frac{\ln(\frac{n}{d})}{\ln(\frac{n}{d})} + (d-1) \frac{2}{\ln(\frac{n}{d})}} e^{\frac{e^6}{\pi} \sqrt{d} e^{-\frac{1}{10}d}}.$$

**Lemma 5.2.** *For  $d \geq d_0 = 78$  and  $n \geq e^e d$  we have*

$$\mathbb{E}g_d(U) \geq e^{\frac{d-1}{2} \ln(\frac{n}{d}) - \frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} - (d-1) \frac{34}{\ln \frac{n}{d}}} e^{-\frac{2e^6}{\pi} \sqrt{d} e^{-\frac{1}{10}d}}.$$

These two bounds prove Theorem 1.1. The idea is to split the expectation into the main term close to  $\frac{d}{n}$  and two error terms,

$$\begin{aligned} \mathbb{E}g_d(U) &= \mathbb{E}g_d(U) \mathbf{1} \left( U \leq e^{-2} \frac{d}{n} \right) \\ &\quad + \mathbb{E}g_d(U) \mathbf{1} \left( U \in \left[ e^{-2} \frac{d}{n}, 2 \frac{d}{n} \right] \right) \\ &\quad + \mathbb{E}g_d(U) \mathbf{1} \left( U \geq 2 \frac{d}{n} \right). \end{aligned}$$

*Proof of Lemma 5.2.* Recall that  $U$  is  $\mathbf{B}(n - d + 1, d)$ -distributed. Lemma 4.2 with  $a = n - d$  and  $b = d - 1$  shows that

$$\mathbb{P} \left( U \geq \lambda \frac{d}{n} \right) \leq \mathbb{P} \left( U \geq \lambda \frac{d-1}{n-1} \right) \leq \frac{e^3}{\pi} \lambda^{d-1} (d-1)^{\frac{1}{2}} e^{(d-1) + \frac{3}{2}} e^{-\lambda \frac{(n-d)(d-1)}{n-1}}$$

because  $\frac{d-1}{n-1} < \frac{d}{n}$ . For  $\lambda = 2$  this gives

$$\mathbb{P} \left( U \geq 2 \frac{d}{n} \right) \leq \frac{e^6}{2\pi} \sqrt{d} e^{(\ln 2^{-1} + 2 \frac{d}{n})d} \leq \frac{e^6}{2\pi} \sqrt{d} e^{-\frac{1}{10}d} \quad (12)$$

for  $n \geq 10d$ . The probability that  $U$  is small is estimated by Lemma 4.1 with  $s = (1 - e^{-2}) \sqrt{\frac{(d-1)(n-1)}{n-d}}$ ,

$$\begin{aligned} \mathbb{P} \left( U \leq e^{-2} \frac{d-1}{n-1} \right) &\leq \frac{3e^3}{\pi} (1 - e^{-2})^{-1} \sqrt{\frac{n-d}{(d-1)(n-1)}} e^{-\frac{1}{6}(1-e^{-2})^2 \frac{(d-1)(n-1)}{n-d}} \\ &\leq \frac{e^6}{2\pi} e^{-\frac{1}{10}d} \end{aligned}$$

for  $d \geq 6$ . Combining both estimates and using

$$\ln(1+x) \geq +2x \quad (13)$$

for  $x \in [0, \frac{1}{2}]$ , we have

$$\mathbb{P}\left(U \in \left[\frac{1}{2}\frac{d}{n}, 2\frac{d}{n}\right]\right) \geq 1 - \frac{e^6}{2\pi}\sqrt{de}^{-\frac{1}{10}d} - \frac{e^6}{2\pi}e^{-\frac{1}{10}d} \geq e^{-\frac{2e^6}{\pi}\sqrt{de}^{-\frac{1}{10}d}} \quad (14)$$

for  $d \geq d_0 = 78$ . (Observe that  $\frac{2e^6}{\pi}\sqrt{d_0}e^{-\frac{1}{10}d_0} \leq \frac{1}{2}$ .) In the last step we compute

$$\begin{aligned} \min_{u \in [e^{-2\frac{d}{n}}, 2\frac{d}{n}]} g_d(u) &= \min_{u \in [e^{-2\frac{d}{n}}, 2\frac{d}{n}]} e^{\frac{d-1}{2} \ln u^{-1} - \frac{d-1}{4} \frac{\ln \ln u^{-1}}{\ln u^{-1}} - (d-1) \frac{\delta}{\ln u^{-1}}} \\ &\geq e^{\frac{d-1}{2} \ln(\frac{1}{2}\frac{n}{d}) - \frac{d-1}{4} \frac{\ln(\frac{1}{2}\frac{n}{d})}{\ln(\frac{1}{2}\frac{n}{d})} - (d-1) \frac{\max \delta}{\ln(\frac{1}{2}\frac{n}{d})}} \end{aligned}$$

for  $n \geq e^e d$ . Here, note that  $\frac{\ln x}{\ln x}$  is decreasing for  $x \geq e^e$ . Now using

$$\ln\left(\frac{n}{d}\right) \geq \ln\left(\frac{1}{2}\frac{n}{d}\right) = \ln\left(\frac{n}{d}\right) + \ln\left(1 - \frac{\ln 2}{\ln(\frac{n}{d})}\right) \geq \ln\left(\frac{n}{d}\right) - \frac{2 \ln 2}{\ln(\frac{n}{d})},$$

and

$$\frac{1}{\ln(\frac{1}{2}\frac{n}{d})} = \frac{1}{\ln(\frac{n}{d}) - \ln 2} \leq \frac{1}{\ln(\frac{n}{d})} \left(1 + 2 \frac{\ln 2}{\ln(\frac{n}{d})}\right) \leq 2 \frac{1}{\ln(\frac{n}{d})}$$

for  $n \geq e^e d$ , we have

$$\min_{u \in [e^{-2\frac{d}{n}}, 2\frac{d}{n}]} g_d(u) \geq e^{\frac{d-1}{2} \ln \frac{n}{d} - \frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} - (d-1) \frac{\delta'}{\ln \frac{n}{d}}}$$

with  $\delta' = \frac{3 \ln 2}{2} + 2 \max \delta \in [0, 34]$ . Combining this estimate with (14) we obtain

$$\begin{aligned} \mathbb{E}g_d(U) &\geq \min_{u \in [e^{-2\frac{d}{n}}, 2\frac{d}{n}]} g_d(u) \mathbb{E}\mathbf{1}\left(U \in \left[e^{-2\frac{d}{n}}, 2\frac{d}{n}\right]\right) \\ &\geq e^{\frac{d-1}{2} \ln \frac{n}{d} - \frac{d-1}{4} \frac{\ln \frac{n}{d}}{\ln \frac{n}{d}} - (d-1) \frac{\delta'}{\ln \frac{n}{d}}} e^{-\frac{2e^6}{\pi}\sqrt{de}^{-\frac{1}{10}d}} \end{aligned}$$

for  $d \geq d_0$  and  $n \geq e^e d$ . □

*Proof of Lemma 5.1.* As an upper bound we have

$$\begin{aligned}
\mathbb{E}g_d(U) &\leq \mathbb{E}g_d(U)\mathbb{1}\left(U \leq e^{-2}\frac{d}{n}\right) \\
&\quad + \max_{u \in [e^{-2}\frac{d}{n}, 2\frac{d}{n}]} g_d(u) \mathbb{P}\left(U \in \left[e^{-2}\frac{d}{n}, 2\frac{d}{n}\right]\right) \\
&\quad + \underbrace{\max_{u \in [2\frac{d}{n}, 1]} g_d(u)}_{\leq \max_{u \in [\frac{d}{n}, 1]} g_d(u)} \mathbb{P}\left(U \geq 2\frac{d}{n}\right) \\
&\leq \mathbb{E}g_d(U)\mathbb{1}\left(U \leq e^{-2}\frac{d}{n}\right) \\
&\quad + e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \\
&\quad + e^{\frac{d-1}{2} \ln(\frac{n}{d}) - \frac{d-1}{4} \frac{\ln(\frac{n}{d})}{\ln(\frac{n}{d})}} \frac{e^6}{2\pi} \sqrt{d} e^{-\frac{1}{10}d}
\end{aligned}$$

since  $\delta \geq 0$ , and where the last term follows from (12). For the first term we use that  $\phi(\Phi^{-1}(\cdot))$  is a symmetric and concave function and thus increasing on  $[0, e^{-2}\frac{d}{n}]$ , and that  $\delta \geq 0$ .

$$\begin{aligned}
&\mathbb{E}g_d(U)\mathbb{1}\left(U \leq e^{-2}\frac{d}{n}\right) \\
&\leq \frac{1}{\mathbf{B}(n-d+1, d)} \int_0^{e^{-2}\frac{d}{n}} e^{\frac{d-1}{2} \ln x^{-1} - \frac{d-1}{4} \frac{\ln x^{-1}}{\ln x^{-1}}} (1-x)^{n-d} x^{d-1} dx \\
&\leq \frac{1}{\mathbf{B}(n-d+1, d)} e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \left(e^{-2}\frac{d}{n}\right)^{d-1} \int_0^\infty e^{-(n-d)x} dx
\end{aligned}$$

Now the remaining integration is trivial. We use Stirling's formula (11) to estimate the Beta-function and obtain

$$\begin{aligned}
&\mathbb{E}g_d(U)\mathbb{1}\left(U \leq e^{-2}\frac{d}{n}\right) \\
&\leq \frac{e^3}{\pi} \frac{(n-1)^{n+\frac{1}{2}}}{(n-d)^{n-d+\frac{3}{2}} (d-1)^{d-\frac{1}{2}}} e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \left(e^{-2}\frac{d}{n}\right)^{d-1} \\
&\leq e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \frac{e^5}{\pi} e^{(d-1) + \frac{(d-1)}{(n-d)}(\frac{3}{2}) + 1 + \frac{1}{(d-1)}\frac{1}{2} - 2d} \\
&\leq e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \frac{e^5}{\pi} e^{-\frac{1}{10}d}
\end{aligned}$$

e.g. for  $n \geq e^e d$  and  $d \geq 78$ . Combining our results gives

$$\begin{aligned} \mathbb{E}g_d(U) &\leq e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \frac{e^5}{\pi} e^{-\frac{1}{10}d} \\ &\quad + e^{\frac{d-1}{2} \ln(e^2 \frac{n}{d}) - \frac{d-1}{4} \frac{\ln(e^2 \frac{n}{d})}{\ln(e^2 \frac{n}{d})}} \\ &\quad + e^{\frac{d-1}{2} \ln(\frac{n}{d}) - \frac{d-1}{4} \frac{\ln(\frac{n}{d})}{\ln(\frac{n}{d})}} \frac{e^6}{2\pi} \sqrt{d} e^{-\frac{1}{10}d} \end{aligned}$$

In a similar way as above, we get rid of the involved constant  $e^2$  by using

$$\ln\left(\frac{n}{d}\right) \leq \ln\left(e^2 \frac{n}{d}\right) = \ln\left(\frac{n}{d}\right) + \ln\left(1 + \frac{2}{\ln(\frac{n}{d})}\right) \leq \ln\left(\frac{n}{d}\right) + \frac{2}{\ln(\frac{n}{d})},$$

and

$$\frac{1}{\ln(e^2 \frac{n}{d})} = \frac{1}{\ln(\frac{n}{d})} \left(1 + \frac{2}{\ln(\frac{n}{d})}\right)^{-1} \geq \frac{1}{\ln(\frac{n}{d})} \left(1 - \frac{2}{\ln(\frac{n}{d})}\right).$$

This yields

$$\mathbb{E}g_d(U) \leq e^{\frac{d-1}{2} \ln(\frac{n}{d}) - \frac{d-1}{4} \frac{\ln(\frac{n}{d})}{\ln(\frac{n}{d})} + (d-1) \frac{3}{\ln(\frac{n}{d})}} \left(1 + \frac{e^6}{\pi} \sqrt{d} e^{-\frac{1}{10}d}\right) \quad (15)$$

□

## 6 The case $n - d$ small

Finally, it remains to prove Theorem 1.3. The starting point here is again formula (2), together with the substitution  $y \rightarrow \frac{y}{\sqrt{d}}$ .

$$\begin{aligned} \mathbb{E}f_{d-1}([X_1, \dots, X_n]) &= 2 \binom{n}{d} \frac{\sqrt{d}}{\sqrt{\pi}} \int_{-\infty}^{\infty} \Phi(y)^{n-d} e^{-dy^2} dy \\ &= 2 \binom{n}{d} \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} \Phi\left(\frac{y}{\sqrt{d}}\right)^{n-d} e^{-y^2} dy \quad (16) \end{aligned}$$

The Taylor expansion of  $\Phi$  at  $y = 0$  is given by

$$\Phi(y) = \frac{1}{2} + \frac{1}{\sqrt{\pi}} y + \frac{1}{\sqrt{\pi}} (-\theta_1) e^{-\theta_1^2} y^2 = \frac{1}{2} + \frac{1}{\sqrt{\pi}} y (1 - \theta_2 y)$$

with some  $\theta_1, \theta_2 \in \mathbb{R}$  depending on  $y$ . Since  $\Phi(y)$  is above its tangent at 0 for  $y > 0$  and below it for  $y < 0$ , we have  $0 \leq 1 - \theta_2 y \leq 1$ . Further,

$$|\theta_2| \leq \max_{\theta_1} \theta_1 e^{-\theta_1^2} = \frac{1}{\sqrt{2e}}.$$

Hence an expression for  $\ln \Phi$  at  $y = 0$  is given by

$$\ln \Phi(y) = -\ln 2 + \ln \left( 1 + \frac{2}{\sqrt{\pi}} y (1 - \theta_2 y) \right).$$

We need again estimates for the logarithm, namely  $\ln(1+x) = x - \theta_3 x^2 < x$  with some  $\theta_3 = \theta_3(x) \geq 0$ . In addition, there exists  $c_3 \in \mathbb{R}$  such that  $\theta_3 < c_3$  if  $x$  is bounded away from  $-1$ , for example, for  $x \geq 2\Phi(-1) - 1$ . This gives

$$\ln \Phi(y) \leq -\ln 2 + \frac{2}{\sqrt{\pi}} y - \frac{2}{\sqrt{\pi}} \theta_2 y^2$$

and

$$\begin{aligned} \ln \Phi(y) &= -\ln 2 + \frac{2}{\sqrt{\pi}} y (1 - \theta_2 y) - \theta_3 \frac{4}{\pi} y^2 \underbrace{(1 - \theta_2 y)^2}_{\leq 1} \\ &\geq -\ln 2 + \frac{2}{\sqrt{\pi}} y - \frac{2}{\sqrt{\pi}} \theta_2 y^2 - \theta_3 \frac{4}{\pi} y^2 \end{aligned}$$

with  $\theta_3 < c_3$  for  $y \geq -1$ . Thus the Taylor expansion of  $\ln \Phi$  at  $y = 0$  is given by

$$\ln \Phi(y) = -\ln 2 + \frac{2}{\sqrt{\pi}} y - \theta_4 y^2$$

with some  $\theta_4 = \theta_4(y) > -\frac{1}{2}$ , and there exists a  $c_4 \in \mathbb{R}$  with  $\theta_4 \leq c_4$  for  $y \geq -1$ . We plug this into (16) and obtain

$$\int_{-\infty}^{\infty} \Phi\left(\frac{y}{\sqrt{d}}\right)^{n-d} e^{-y^2} dy = e^{-(n-d)\ln 2} \int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - \theta_4 \frac{n-d}{d} y^2 - y^2} dy.$$

Since  $\frac{n-d}{d} \rightarrow 0$  we assume that  $1 + \theta_4 \frac{n-d}{d} \geq 1 - \frac{1}{2} \frac{n-d}{d} > 0$ . As an estimate from above we have

$$\begin{aligned} \int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - (1 + \theta_4 \frac{n-d}{d}) y^2} dy &\leq \int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - (1 - \frac{1}{2} \frac{n-d}{d}) y^2} dy \\ &= e^{\frac{\frac{4}{\pi} (n-d)^2}{4(1 - \frac{1}{2} \frac{n-d}{d})}} \int_{-\infty}^{\infty} e^{-\left( \frac{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}}}{2\sqrt{(1 - \frac{1}{2} \frac{n-d}{d})}} - \sqrt{(1 - \frac{1}{2} \frac{n-d}{d})} y \right)^2} dy \\ &= e^{\frac{1}{\pi} \frac{(n-d)^2}{d} (1 + O(\frac{n-d}{d}))} \frac{\sqrt{\pi}}{\sqrt{(1 - \frac{1}{2} \frac{n-d}{d})}} \\ &= \sqrt{\pi} e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O(\frac{(n-d)^3}{d^2}) + O(\frac{n-d}{d})}. \end{aligned} \tag{17}$$

The estimate from below is slightly more complicated. For  $y \geq -\sqrt{d}$  there is an upper bound  $c_4$  for  $\theta_4$ . Using this we have

$$\begin{aligned} \int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - \theta_4 \frac{n-d}{d} y^2 - y^2} dy &\geq e^{\frac{1}{\pi} \frac{(n-d)^2}{d}} \int_{\frac{1}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} - \sqrt{d}}^{\infty} e^{-\left(\frac{1}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} - y\right)^2 - c_4 \frac{n-d}{d} y^2} dy \\ &\geq e^{\frac{1}{\pi} \frac{(n-d)^2}{d}} \int_{-\infty}^{\sqrt{d}} e^{-y^2 - c_4 \frac{n-d}{d} \left(\frac{1}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} - y\right)^2} dy. \end{aligned}$$

Now we use  $(a - b)^2 \leq 2a^2 + 2b^2$  which shows that

$$\begin{aligned} \int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - \theta_4 \frac{n-d}{d} y^2 - y^2} dy &\geq e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O\left(\frac{(n-d)^3}{d^2}\right)} \int_{-\infty}^{\sqrt{d}} e^{-(1+2c_4 \frac{n-d}{d}) y^2} dy \\ &= e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O\left(\frac{(n-d)^3}{d^2}\right)} \frac{1}{\sqrt{(1+2c_4 \frac{n-d}{d})}} \int_{-\infty}^{\sqrt{d(1+2c_4 \frac{n-d}{d})}} e^{-y^2} dy \\ &\geq e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O\left(\frac{(n-d)^3}{d^2}\right) + O\left(\frac{n-d}{d}\right)} \int_{-\infty}^{\sqrt{d}} e^{-y^2} dy. \end{aligned} \quad (18)$$

Recall the estimate for  $\Phi(z)$  from Lemma 3.1,

$$\int_{-\infty}^{\sqrt{d}} e^{-y^2} dy = \sqrt{\pi} \Phi(\sqrt{d}) \geq \sqrt{\pi}(1 - e^{-d}) = \sqrt{\pi} e^{O(e^{-d})}. \quad (19)$$

We combine equations (17), (18) and (19) and obtain

$$\int_{-\infty}^{\infty} e^{\frac{2}{\sqrt{\pi}} \frac{n-d}{\sqrt{d}} y - \theta_4 \frac{n-d}{d} y^2 - y^2} dy = \sqrt{\pi} e^{\frac{1}{\pi} \frac{(n-d)^2}{d} + O\left(\frac{(n-d)^3}{d^2}\right) + O\left(\frac{n-d}{d}\right) + O(e^{-d})}$$

which yields Theorem 1.3.

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