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On the variance of the volume of random polytopes

We prove an asymptotic upper bound on the variance of the weighted volume of random polytopes which are generated by n independent random points selected from a d -dimensional convex body K according to a certain prescribed probability distribution. We only require K to have relatively weak smoothness properties. Using polar duality we convert these results into asymptotic upper bounds on the variance of the mean width of circumscribed random polyhedral sets about K . Joint work with Ferenc Fodor (University of Szeged, Hungary).

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