ALEXANDER LITVAK,

On the minimum of Gaussian variables.

Let $X = (\xi_1, ..., \xi_m)$ be a centered Gaussian random vector, such that the variances of each ξ_i equals to 1. Under what assumptions on the covariance matrix is the expectation of $\min_i |\xi_i|$ minimized? We discuss known results and conjectures related to this question.