

# THE AVERAGE VOLUME OF A RANDOM TETRAHEDRON IN A TETRAHEDRON.

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ABSTRACT. We calculate the average size of the volume of a random tetrahedron inside a mother tetrahedron. The result is not new, but the method is different from that of previous papers.

## 1. INTRODUCTION

Four points are generated at random inside a tetrahedron  $A$ . Let  $T$  be the tetrahedron spanned by the random points. We shall consider the random variable  $X = \text{volume}(T)/\text{volume}(A)$ . It is well known that any affine transformation will preserve the ratio  $X$ . This follows from the fact that the volume scaling is constant for an affine transformation. The scale equals the determinant of the homogeneous part of the transformation. This means that our results hold for any shape of the tetrahedron  $A$ .

Various aspects of our problem have been considered in the field of geometric probability, see e.g. [12]. J. J. Sylvester considered the plane problem of a random triangle  $T$  in an arbitrary bounded convex set  $K$  and posed the following problem: Determine the shape of  $K$  for which the expected value  $\kappa = E(X)$  is maximal and minimal. A first attempt to solve the problem was published by M. W. Crofton in 1885. Wilhelm Blaschke [3] proved in 1917 that  $\frac{35}{48\pi^2} \leq \kappa \leq \frac{1}{12}$ , where the minimum is attained only when  $K$  is an ellipse and the maximum only when  $K$  is a triangle. The upper and lower bounds of  $\kappa$  only differ by about 13%. It has been shown, [2] that  $\kappa = \frac{11}{144}$  for  $K$  a square.

A. Rényi and R. Sulanke, [10] and [11], consider the area ratio when the triangle  $T$  is replaced by the convex hull of  $n$  random points. They obtain asymptotic estimates of  $\kappa$  for large  $n$  and for various convex  $K$ . H. A. Alikoski, [2], has given an expression for  $\kappa$  when  $n = 3$  and  $K$  a regular  $r$ -polygon. We have given the whole probability distribution of  $X$  for  $n = 3$  and  $n = 4$  and  $K$  a parallelogram, [8], and for  $K$  a triangle, [9].

R. E. Miles, [7], generalizes the asymptotic estimates for  $K$  a circle to higher dimensions. Using the formula of Rényi and Sulanke, [11], C. Buchta and M. Reitzner, [4], deduce a formula for  $\kappa$  for  $n \geq 4$  in a tetrahedron  $A$ . It is this  $\kappa$  that we compute for  $n = 4$  by a different

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method in this paper. The same  $\kappa$  was also obtained by D. Mannion, [6]. Our method is most like the one by Mannion. The value for a random tetrahedron in a mother tetrahedron is

$$\kappa = \frac{13}{720} - \frac{\pi^2}{15015} \approx .017398.$$

## 2. NOTATION AND FORMULATION.

As  $A$ , we shall use the tetrahedron that has its vertices in  $(0, 0, 0)$ ,  $(1, 0, 0)$ ,  $(0, 1, 0)$  and  $(0, 0, 1)$ . We use a constant probability density in  $A$  for generating 4 random points in  $A$ . The points will be denoted  $P_k$  and have coordinates  $(x_k, y_k, z_k)$  for  $1 \leq k \leq 4$ . Let  $T$  be the tetrahedron spanned by the 4 points. We shall determine the expectation  $\kappa$  of the random variable  $X = \text{volume}(T)/\text{volume}(A)$ .

The generated  $T$  spans a tetrahedron with sides parallel to the sides of  $A$ . We shall call this spanned tetrahedron  $B$  the 'big' tetrahedron. The random variable  $X$ , that we study will be written as the product of the two random variables

$$U = \text{volume}(T)/\text{volume}(B) \text{ and } V = \text{volume}(B)/\text{volume}(A).$$

Roughly speaking,  $U$  describes the shape of  $T$  and  $V$  its size. We shall show that  $U$  and  $V$  are independent so that we can combine the expectations of  $U$  and  $V$  to get  $E(X) = E(U) \cdot E(V)$ .

## 3. THE FOUR GEOMETRICAL CASES FOR CALCULATING $E(U)$ .

The way  $B$  is spanned by the four points gives rise to four cases:

- (1) One point in a vertex, one on the opposite side and two interior points,
- (2) Two points on 'opposite' edges and two interior,
- (3) One point on an edge, two in 'opposite' sides and one interior,
- (4) One point in each side.

These four cases are pictured in Figures 1 to 4.

In Figure 1, Case 1, we have without loss of generality (WLOG) chosen  $P_1$  to be the point that sits in a vertex of  $B$ , and this vertex is chosen to be the one nearest to the origin. The point  $P_4$  sits on the opposite side and  $P_2$  and  $P_3$  are interior. In the other cases, the point numbering and their positions have, WLOG, been chosen in a similar way.

We shall show that the four cases occur with the probabilities  $p_1 = \frac{4}{55}$ ,  $p_2 = \frac{6}{55}$ ,  $p_3 = \frac{36}{55}$ , and  $p_4 = \frac{9}{55}$ , respectively. Compare table 1.

**3.1. Calculation of  $p_1$ .** This case occurs when  $P_1$  sits in a vertex, chosen to be the origin,  $P_4$  sits on the opposite side, and  $P_2$  and  $P_3$  are

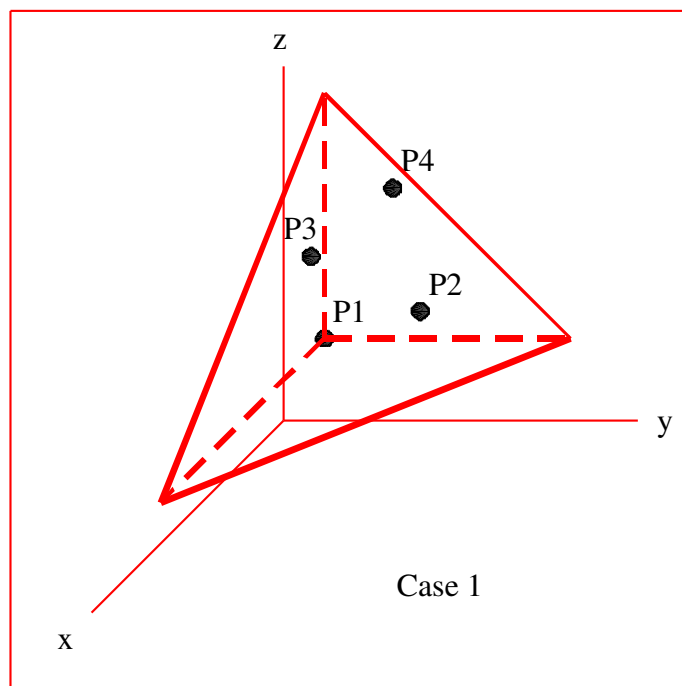


FIGURE 1. The 'big' tetrahedron in Case 1.  $P_1$  in a vertex,  $P_4$  on the opposite side,  $P_2$  and  $P_3$  interior.

interior. This is described by the inequalities

$$\begin{aligned} x_1 \leq x_j, y_1 \leq y_j, z_1 \leq z_j \text{ for } 2 \leq j \leq 4 \text{ and} \\ x_k + y_k + z_k \leq x_4 + y_4 + z_4 \text{ for } 1 \leq k \leq 3 \end{aligned}$$

Start by calculating the conditional probability  $f_{14}$  that  $P_2$  and  $P_3$  sit in the tetrahedron defined by  $P_1$  and  $P_4$ . The factor 36 is  $(1/6)^{-2}$  where  $1/6$  is the volume of the tetrahedron integrated over

$$\begin{aligned} f_{14} = 36 \int_{x_1}^{x_4+y_4+z_4-y_1-z_1} dx_2 \int_{y_1}^{x_4+y_4+z_4-x_2-z_1} dy_2 \int_{z_1}^{x_4+y_4+z_4-x_2-y_2} dz_2 \\ \int_{x_1}^{x_4+y_4+z_4-y_1-z_1} dx_3 \int_{y_1}^{x_4+y_4+z_4-x_3-z_1} dy_3 \int_{z_1}^{x_4+y_4+z_4-x_3-y_3} 1 dz_3 \end{aligned}$$

To get the probability, denoted  $p_1^*$ , that the points sit as described by the inequalities above,  $f_{14}$  shall be integrated over all possible positions of  $P_1$  and  $P_4$

case	$P_1$	$P_2$	$P_3$	$P_4$	$p_j$	$E(U_j)$	$E(U_j^2)$
1	3	0	0	1	$\frac{4}{55}$	$\frac{3}{64}$	$\frac{1}{200}$
2	2	0	0	2	$\frac{6}{55}$	$\frac{7}{144} - \frac{\pi^2}{2310}$	$\frac{1}{225}$
3	2	1	0	1	$\frac{36}{55}$	$\frac{11}{216} - \frac{\pi^2}{3465}$	$\frac{1}{216}$
4	1	1	1	1	$\frac{9}{55}$	$\frac{23}{486} + \frac{2\pi^2}{6237}$	$\frac{1}{216}$

TABLE 1. Giving, for each of the 4 cases, the number of faces determined by each  $P_k$ , their probability to occur, the expectation of  $U_j$  and the second moment of  $U_j$ .

$$p_1^* = 36 \int_0^1 dx_1 \int_0^{1-x_1} dy_1 \int_0^{1-x_1-y_1} dz_1 \int_{x_1}^{1-y_1-z_1} dx_4 \int_{y_1}^{1-x_4-z_1} dy_4 \int_{z_1}^{1-x_4-y_4} f_{14} dz_4 = \frac{1}{660}.$$

To get the probability  $p_1$  for Case 1,  $p_1^*$  shall be multiplied by  $4!$  which is the number of ways the points can be numbered, though divided by  $2!$  because the points  $P_2$  and  $P_3$  enter the calculations in exactly the same way. It shall also be multiplied by 4, which is the number of vertices that  $P_1$  can sit in. We get

$$p_1 = \frac{24}{2} \cdot 4 \cdot \frac{1}{660} = \frac{4}{55}$$

.

**3.2. Calculation of  $p_2$ .** This case occurs when  $P_1$  sits on an edge, which is chosen to be the vertical one,  $P_4$  sits on the opposite edge, and  $P_2$  and  $P_3$  are interior. This is described by the inequalities

$$\begin{aligned} x_1 \leq x_j, y_1 \leq y_j, z_4 \leq z_j \text{ for all } j \text{ and} \\ x_k + y_k + z_k \leq x_4 + y_4 + z_4 \text{ for all } k. \end{aligned}$$

The calculation of  $f_{14}$  is essentially the same as for  $p_1$ , but the lower bound  $z_1$  is replaced by  $z_4$ . The integration of  $f_{14}$  is done in another order

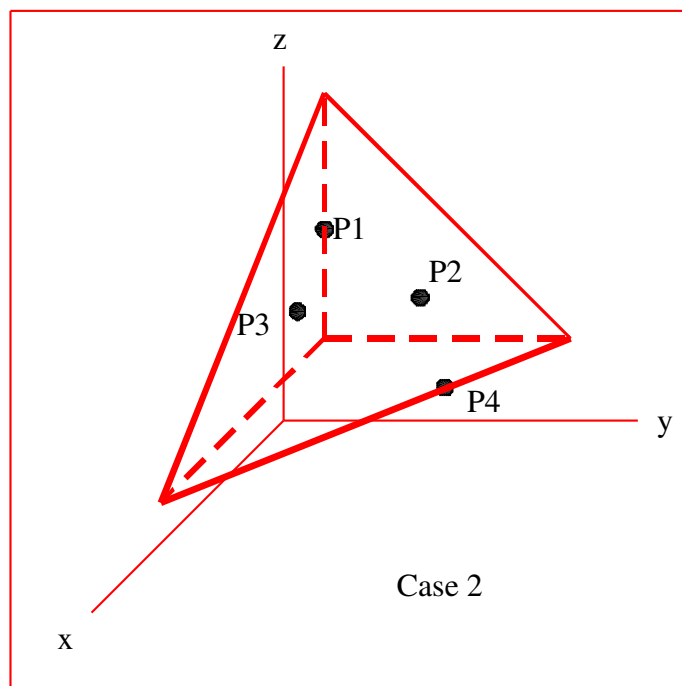


FIGURE 2. The 'big' tetrahedron in Case 2.  $P_1$  on the vertical edge,  $P_4$  on the opposite edge,  $P_2$  and  $P_3$  interior.

$$p_2^* = 36 \int_0^1 dx_1 \int_0^{1-x_1} dy_1 \int_0^{1-x_1-y_1} dz_4 \int_{x_1}^{1-y_1-z_4} dx_4 \int_{y_1}^{1-x_4-z_4} dy_4 \int_{z_4}^{x_4+y_4+z_4-x_1-y_1} f_{14} dz_1 = \frac{1}{330}.$$

Like in the calculation of  $p_1$ , the points  $P_2$  and  $P_3$  enter the calculations in exactly the same way. The two opposite edges on which  $P_1$  and  $P_4$  sit can be chosen in 3 ways. We get

$$p_2 = \frac{24}{2} \cdot 3 \cdot \frac{1}{330} = \frac{6}{55}.$$

**3.3. Calculation of  $p_3$ .** This case occurs when  $P_1$  sits on an edge, which is chosen to be the intersection of the horizontal and the slanting side,  $P_2$  and  $P_4$  sit in the faces not determined by  $P_1$ , and  $P_3$  is interior. This is described by the inequalities

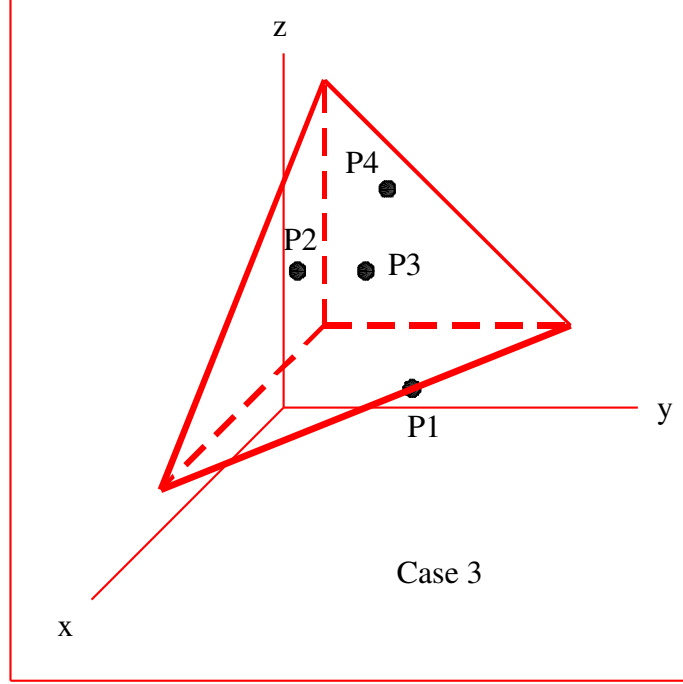


FIGURE 3. The 'big' tetrahedron in Case 3.  $P_1$  on the edge  $x_1 + y_1 = 1$ ,  $P_2$  and  $P_4$  on the non-adjacent sides and  $P_3$  interior.

$$\begin{aligned} x_4 &\leq x_j, y_2 \leq y_j, z_1 \leq z_j \text{ for all } j \text{ and} \\ x_k + y_k + z_k &\leq x_1 + y_1 + z_1 \text{ for all } k. \end{aligned}$$

The integration is not split into two parts as above

$$\begin{aligned} p_3^* &= 36^2 \int_0^1 dx_4 \int_0^{1-x_4} dy_2 \int_0^{1-x_4-y_2} dz_1 \int_{x_4}^{1-y_2-z_1} dx_1 \int_{y_2}^{1-x_1-z_1} dy_1 \\ &\quad \int_{x_4}^{x_1+y_1-y_2} dx_2 \int_{z_1}^{x_1+y_1+z_1-x_2-y_2} dz_2 \int_{y_2}^{x_1+y_1-x_4} dy_4 \\ &\quad \int_{z_1}^{x_1+y_1+z_1-x_4-y_4} dz_4 \int_{x_4}^{x_1+y_1-y_2} dx_3 \\ &\quad \int_{y_2}^{x_1+y_1-x_3} dy_3 \int_{z_1}^{x_1+y_1+z_1-x_3-y_3} dz_3 = \frac{1}{220}. \end{aligned}$$

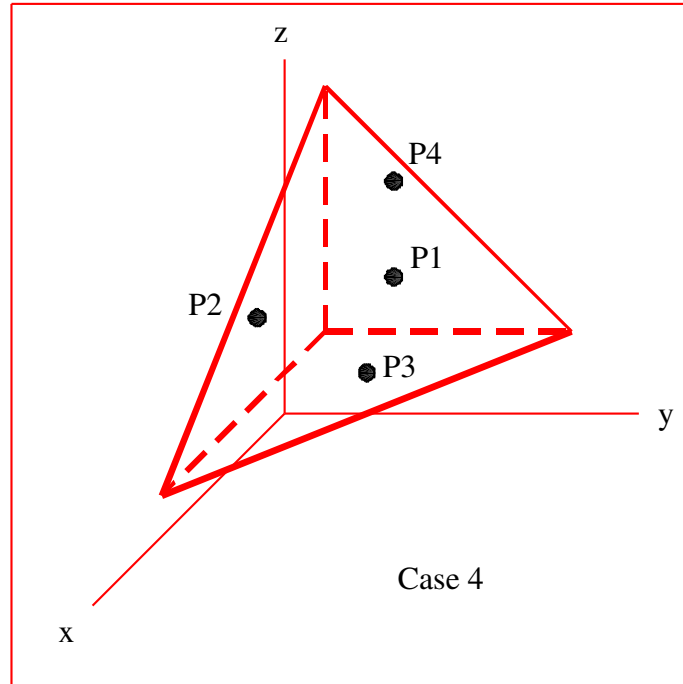


FIGURE 4. The 'big' tetrahedron in Case 4. One point on each side.

In this calculation, each point is treated in a particular way. The edge on which  $P_1$  sits can be chosen in 6 ways. We get

$$p_2 = 24 \cdot 6 \cdot \frac{1}{220} = \frac{36}{55}.$$

**3.4. Calculation of  $p_4$ .** This case occurs when there is one point on each face. This is described by the inequalities

$$\begin{aligned} x_1 \leq x_j, y_2 \leq y_j, z_3 \leq z_j \text{ for all } j \text{ and} \\ x_k + y_k + z_k \leq x_4 + y_4 + z_4 \text{ for all } k. \end{aligned}$$

$$\begin{aligned}
(1) \quad p_4^* &= 36^2 \int_0^1 dx_1 \int_0^{1-x_1} dy_2 \int_0^{1-x_1-y_2} dz_3 \int_{x_1}^{1-y_2-z_3} dx_4 \int_{y_2}^{1-x_4-z_3} dy_4 \\
&\int_{z_3}^{1-x_4-y_4} dz_4 \int_{y_2}^{x_4+y_4+z_4-x_1-z_3} dy_1 \int_{z_3}^{x_4+y_4+z_4-x_1-y_1} dz_1 \\
&\int_{x_1}^{x_4+y_4+z_4-y_2-z_3} dx_2 \int_{z_3}^{x_4+y_4+z_4-x_2-y_2} dz_2 \\
&\int_{x_1}^{x_4+y_4+z_4-y_2-z_3} dx_3 \int_{y_2}^{x_4+y_4+z_4-x_3-z_3} dy_3 = \frac{3}{440}.
\end{aligned}$$

In this calculation, each point is treated in a particular way. We get

$$p_4 = 24 \cdot \frac{3}{440} = \frac{9}{55}.$$

#### 4. THE EXPECTATION OF $U$ IN EACH OF THE FOUR CASES.

When calculating the expectation of  $U$ , we enlarge the 'big' tetrahedron  $B$  so that its vertices become  $(0, 0, 0)$ ,  $(1, 0, 0)$ ,  $(0, 1, 0)$ , and  $(0, 0, 1)$ . This doesn't affect the ratio  $U$ . We will continue to call the points  $P_k$  even though the problem has been translated and rescaled. The transformed tetrahedron  $T$  is spanned by the three vectors

$$P_2 - P_1, P_3 - P_1, \text{ and } P_4 - P_1.$$

The side spanned by  $P_2 - P_1$  and  $P_3 - P_1$  has the normal  $n = (P_2 - P_1) \times (P_3 - P_1)$ . The volume fraction  $U$  is the absolute value of the scalar product

$$(2) \quad D = n \cdot (P_4 - P_1).$$

The complexity of the calculation stems from this absolute value. We have to identify the sets where  $D$  is positive and negative. Let  $B_+$  and  $B_-$  be these subsets of the enlarged  $B$ . We have  $B = B_+ + B_-$ . To get the expectation of  $U$ , we are going to integrate  $D$  over the whole of  $B$  and subtract twice its integral over  $B_-$ .

**4.1. Calculation of  $E(U_1)$ .** In this case  $P_1$  is the origin,  $P_2, P_3$  are interior in  $B$  and  $P_4$  will sit on the side defined by  $x_4 + y_4 + z_4 = 1$ . Substituting  $z_4 = 1 - x_4 - y_4$  in (2), we get

$$D = (n_1 - n_3)x_4 + (n_2 - n_3)y_4 + n_3.$$

In Case 1, we have all components of  $P_2 - P_1$  and  $P_3 - P_1$  positive, implying that the  $n_k$  cannot all have the same sign. To determine where  $D$  is positive, we assume, WLOG, that

$$n_1 \geq n_2 \geq 0.$$



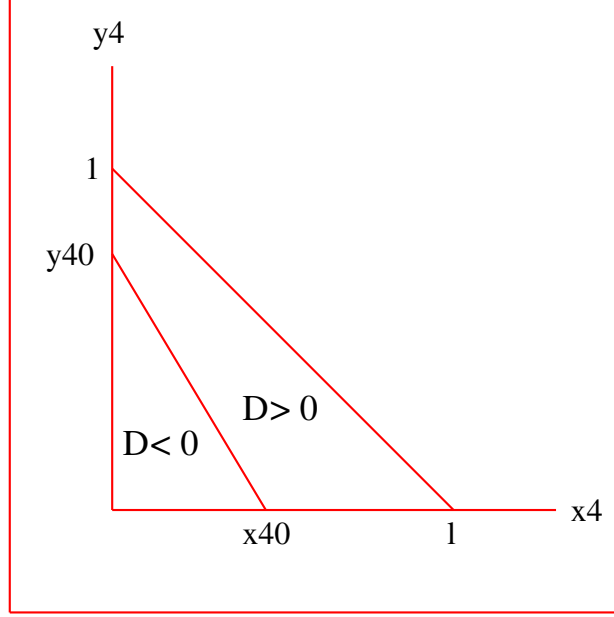


FIGURE 5. The areas to integrate over in  $x_4y_4$ -space in Case 1.

This implies that  $n_3 \leq 0$ . With these inequalities, we single out one of twelve cases which all have the same probability of occurring and all have the same expectation of  $E(U_1)$ .

For fixed  $P_2$  and  $P_3$ , Figure 5 shows the areas in  $x_4y_4$ -space where  $D \geq 0$  and  $D \leq 0$ . The line separating these areas intersects the axes in the points

$$x_{40} = \frac{-n_3}{n_1 - n_3} \text{ and } y_{40} = \frac{-n_3}{n_2 - n_3}, \text{ where } 0 \leq x_{40} \leq y_{40} \leq 1.$$

For fixed  $P_2$  and  $P_3$ , we get the average over  $P_4$  as

$$(3) \quad e_{P_4}(P_2, P_3) = \int_0^1 dy_4 \int_0^{1-y_4} D dx_4 - 2 \int_0^{y_{40}} dy_4 \int_0^{x_{40}(1-y_4/y_{40})} D dx_4.$$

Next,  $e_{P_4}(P_2, P_3)$  shall be averaged over  $P_2$  and  $P_3$ . We start with  $x_2$  and  $y_2$  and keep  $z_2$  and  $P_3$  fixed. The area to integrate over is determined by the inequalities  $n_1 \geq n_2 \geq 0$  and is shown in Figure 6. We get

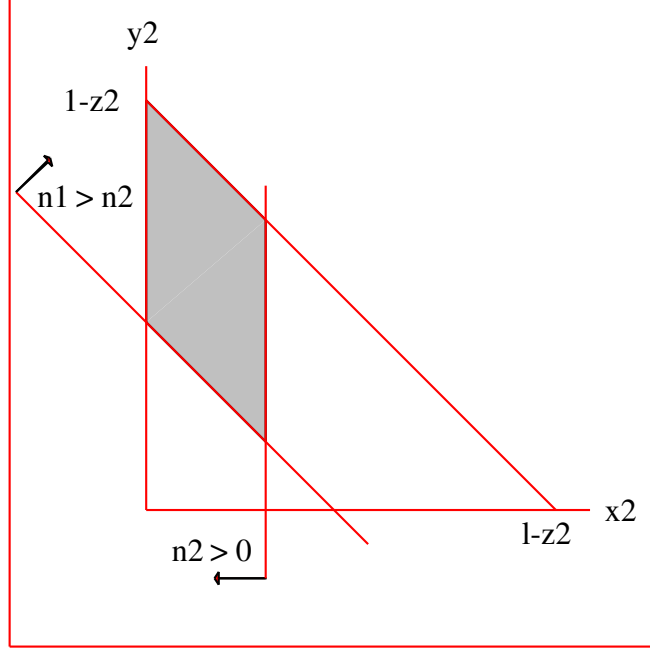


FIGURE 6. The area to integrate over in  $x_2y_2$ -space in Case 1.

$$(4) \quad e_{P_4, x_2, y_2}(z_2, P_3) = \int_0^{y_2 x_3 / z_3} dx_2 \int_{z_2(x_3+y_3)/z_3-x_2}^{1-x_2-z_2} e_{P_4}(P_2, P_3) dy_2.$$

The area in Figure 6 becomes zero when  $z_2 \geq z_3/(x_3 + y_3 + z_3)$ , so the next integration is

$$(5) \quad e_{P_4, P_2}(P_3) = \int_0^{z_3/(x_3+y_3+z_3)} e_{P_4, x_2, y_2}(z_2, P_3) dz_2.$$

At last, we shall integrate  $P_3$  over the whole tetrahedron, giving

$$(6) \quad e_{P_4, P_2, P_3} = \int_0^1 dx_3 \int_0^{1-x_3} dy_3 \int_0^{1-x_3-y_3} e_{P_4, P_2}(P_3) dz_3 = \frac{1}{18432}.$$

To get the expectation of  $U_1$ , this number shall be multiplied by 2, which is the inverse of the area integrated over in  $P_4$ -space, twice by 6, which is the inverse of the volume integrated over in  $P_2$ - and  $P_3$ -space, and by 12, which is number of cases that are equivalent to

the one chosen by assuming  $n_1 \geq n_2 \geq 0$ . We get

$$E(U_1) = 2 \cdot 6^2 \cdot 12 \cdot \frac{1}{18432} = \frac{3}{64}.$$

We are indebted to Maple for helping us do the integrations. We have deliberately omitted writing out the results of the integrations in equations (3) - (5) because the expressions are very long. The Maple integration in (5) gives 2216 terms before the boundaries are inserted. Our computer, dedicated to numerical computations, uses 70 seconds to compute  $E(U_1)$ . This first case is the simplest one of the four. Mannion, [6], finds the average in this case without integration by using an average for triangles. We have chosen to describe the integration to facilitate the understanding of the coming cases. The Maple worksheet for the calculation is given in Appendix A.

**4.2. Calculation of  $E(U_2)$ .** In this case  $P_1$  sits on the vertical axis,  $P_4$  on the opposite edge, and  $P_2$  and  $P_3$  are interior. Cf. Figure 7. In this case, we define

$$n = (P_3 - P_1) \times (P_4 - P_1)$$

and

$$D = n \cdot (P_2 - P_1) = n_1 \cdot x_2 + n_2 \cdot y_2 + n_3 \cdot (z_2 - z_1).$$

The plane separating positive and negative  $D$  goes through  $P_1$ ,  $P_3$ , and  $P_4$ . Figure 7 shows this plane in  $P_2$ -space. When drawing this Figure and in the calculations, we have, WLOG, singled out one of four cases which all have the same probability of occurring and all have the same expectation of  $E(U_2)$  by assuming  $n_1 \geq n_2$  and  $n_3 \geq 0$ .

The separating plane intersects the  $x_2$ -axis in the point  $x_{20} = n_3 z_1 / n_1$ . It intersects the edge  $y_2 + z_2 = 1$  in the point  $y_{20} = n_3(1 - z_1) / (n_3 - n_2)$ ,  $z_{20} = 1 - y_{20}$ . One can show that the inequalities  $n_1 \geq n_2$  and  $n_3 \geq 0$  imply  $0 \leq x_{40} \leq 1$  and  $0 \leq y_{40} \leq 1$ .  $D$  is positive above this plane. As before, we are going to integrate  $D$  over the whole tetrahedron and subtract twice its integral over the volume below the two shaded surfaces in Figure 7. We are not going to carry out the integration over the whole tetrahedron. In fact, this integral is zero as can be expected from the symmetric character of the point distributions.

The integral of  $D$  over the part marked  $a$  in Figure 7 is

$$(7) \quad e_{a, P_2}(P_3, z_1, x_4) \\ = \int_0^{x_4} dx_2 \int_{y_{20} + (1 - x_4 - y_{20})x_2/x_4}^{1 - x_2} dy_2 \int_0^{1 - x_2 - y_2} D dz_2.$$

The integral of  $D$  over the part marked  $b$  in Figure 7 is

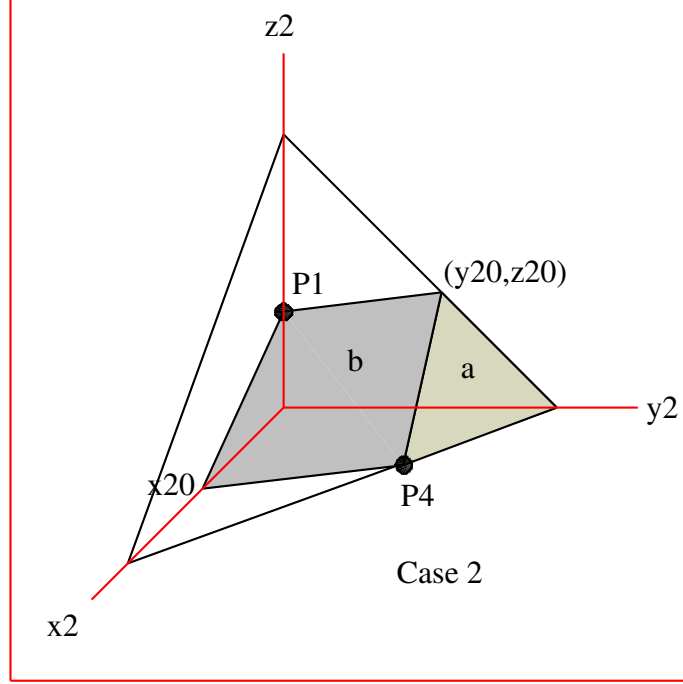


FIGURE 7. The volume to integrate over in  $P_2$ -space in Case 2.

$$\begin{aligned}
 (8) \quad & e_{b,P_2}(P_3, z_1, x_4) \\
 &= \int_0^{x_4} dx_2 \int_0^{y_{20} + (1-x_4-y_{20})x_2/x_4} dy_2 \int_0^{z_1 - (n_1x_2 + n_2y_2)/n_3} D dz_2 \\
 &+ \int_0^{1-x_4} dy_2 \int_{x_4}^{x_{20} + (x_4 - x_{20})y_2/(1-x_4)} dx_2 \int_0^{z_1 - (n_1x_2 + n_2y_2)/n_3} D dz_2.
 \end{aligned}$$

The lower limit of the second  $x_2$ -integral may be bigger than the upper limit so that this part gives a negative contribution. The sum of (7) and (8) shall be integrated over all positions of  $P_3$  complying with  $n_1 \geq n_2$  and  $n_3 \geq 0$ . First,  $n_1 \geq n_2$  is equivalent to  $z_3 \leq z_1(1 - x_3 - y_3)$  and we have

$$\begin{aligned}
 (9) \quad & e_{P_2,z_3}(x_3, y_3, z_1, x_4) \\
 &= \int_0^{z_1(1-x_3-y_3)} (e_{a,P_2}(P_3, z_1, x_4) + e_{b,P_2}(P_3, z_1, x_4)) dz_3.
 \end{aligned}$$

Then,  $n_3 \geq 0$  is equivalent to  $y_3 x_4 \leq x_3(1 - x_4)$ , giving

$$(10) \quad e_{P_2, P_3}(z_1, x_4) = \int_0^{x_4} dx_3 \int_0^{x_3(1-x_4)/x_4} e_{P_2, z_3}(x_3, y_3, z_1, x_4) dy_3 + \int_{x_4}^1 dx_3 \int_0^{1-x_3} e_{P_2, z_3}(x_3, y_3, z_1, x_4) dy_3.$$

At last,

$$(11) \quad e_{P_1, P_2, P_3, P_4} = \int_0^1 dz_1 \int_0^1 e_{P_2, P_3}(z_1, x_4) dx_4 = -\frac{7}{41472} + \frac{\pi^2}{665280}.$$

Remembering that the integral of  $D$  over the whole tetrahedron is zero, we get the expectation of  $U_2$ , by multiplying this number by  $-2$ , because we shall subtract twice the integral over negative  $D$ , twice by  $6$ , which is the the inverse of the volume integrated over in  $P_2$ - and  $P_3$ -space, and by  $4$ , which is number of cases that are equivalent to the one chosen by assuming  $n_1 \geq n_2$  and  $n_3 \geq 0$ . We get

$$E(U_2) = -2 \cdot 6^2 \cdot 4 \cdot e_{P_1, P_2, P_3, P_4} = \frac{7}{144} - \frac{\pi^2}{2310}.$$

**4.3. Calculation of  $E(U_3)$ .** In this case, we put  $P_1$  on the edge  $x_1 + y_1 = 1$ ,  $z_1 = 0$ ,  $P_2$  in the side  $y_2 = 0$ ,  $P_4$  in the side  $x_4 = 0$ , and let  $P_3$  be interior. Cf. Figure 3. We define

$$n = (P_4 - P_1) \times (P_2 - P_1)$$

and have

$$D = n \cdot (P_3 - P_1) = n_1 \cdot (x_3 - x_1) + n_2 \cdot (y_3 - 1 + x_1) + n_3 \cdot z_3.$$

The plane separating positive and negative  $D$  goes through  $P_1$ ,  $P_2$ , and  $P_4$ . Figure 8 shows this plane in  $P_3$ -space. When drawing this Figure and in the calculations, we have, WLOG, singled out one of two cases which both have the same probability of occurring and both have the same expectation of  $E(U_3)$  by assuming  $n_1 \geq n_2$ . This, in its turn, implies  $n_3 \geq 0$  and  $n_3 \geq n_2$ .

The separating plane intersects the  $x_3$ -axis in the point  $x_{30} = x_1 + n_2(1 - x_1)/n_1$ . It intersects the edge  $y_3 + z_3 = 1$  in the point  $y_{30} = (n_3 - n_1 x_1 - n_2(1 - x_1))/(n_3 - n_2)$ ,  $z_{30} = 1 - y_{30}$ . One can show that the inequality  $n_1 \geq n_2$  implies  $0 \leq x_{30} \leq 1$  and  $0 \leq y_{30} \leq 1$ . Like in Case 2, the integral over the whole tetrahedron is zero. We shall integrate over the volume below the separating plane where  $D \leq 0$ .

The integral of  $D$  over the part marked  $a$  in Figure 8 is

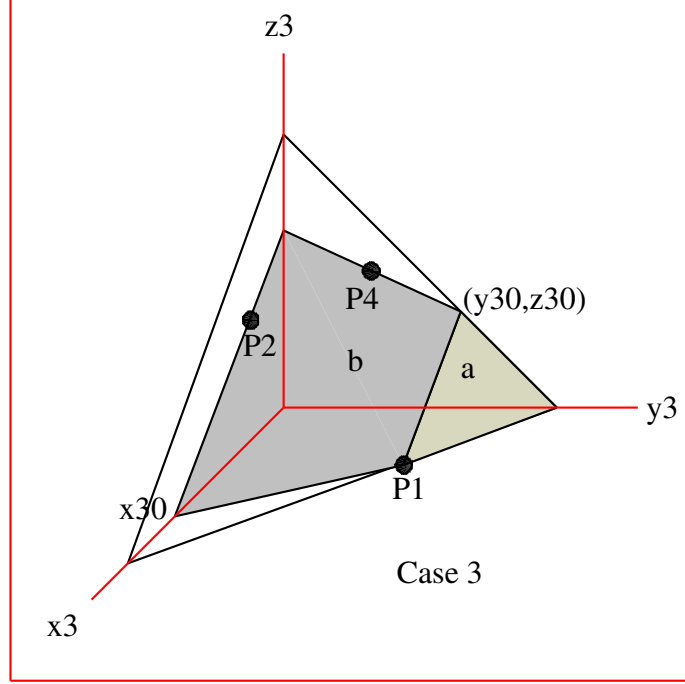


FIGURE 8. The volume to integrate over in  $P_3$ -space in Case 3.

$$(12) \quad e_{a,P_3}(P_2, P_4, x_1) = \int_0^{x_1} dx_3 \int_{y_{30} + (1-x_1-y_{30})x_3/x_1}^{1-x_3} dy_3 \int_0^{1-x_3-y_3} D dz_3.$$

The integral of  $D$  over the part marked  $b$  in Figure 8 is

$$(13) \quad e_{b,P_3}(P_2, P_4, x_1) = \int_0^{x_1} dx_3 \int_0^{y_{30} + (1-x_1-y_{30})x_3/x_1} dy_3 \int_0^{(n_1(x_1-x_3) + n_2(1-x_1-y_3))/n_3} D dz_3 \\ + \int_0^{1-x_1} dy_3 \int_{x_1}^{x_{30} + (x_1-x_{30})y_3/(1-x_1)} dx_3 \int_0^{(n_1(x_1-x_3) + n_2(1-x_1-y_3))/n_3} D dz_3.$$

The lower limit of the second  $x_3$ -integral may be bigger than the upper limit so that this part gives a negative contribution. The sum of (12) and (13) shall be integrated over all positions of  $P_4$  complying

with  $n_1 \geq n_2$ . First,  $n_1 \geq n_2$  is equivalent to  $z_4(1 - x_2) \geq z_2(1 - y_4)$  and we have

$$(14) \quad e_{P_3, z_4}(y_4, P_2, x_1) = \int_{z_2(1-y_4)/(1-x_2)}^{(1-y_4)} (e_{a, P_2}(P_2, P_4, x_1) + e_{b, P_2}(P_2, P_4, x_1)) dz_4.$$

Then,

$$(15) \quad e_{P_1, P_2, P_3, P_4} = \int_0^1 dx_1 \int_0^1 dx_2 \int_0^{1-x_2} dz_2 \int_0^1 e_{P_3, z_4}(y_4, P_2, x_1) dy_4 = -\frac{11}{20736} + \frac{\pi^2}{332640}.$$

Remembering that the integral of  $D$  over the whole tetrahedron is zero, we get the expectation of  $U_3$ , by multiplying this number by  $-2$ , because we shall subtract twice the integral over negative  $D$ , once by 6, which is the inverse of the volume integrated over in  $P_3$ -space, twice by 2, which is the the inverse of the area integrated over in  $P_2$ - and  $P_4$ -space, and by 2, which is number of cases that are equivalent to the one chosen by assuming  $n_1 \geq n_2$ . We get

$$E(U_3) = -2 \cdot 6 \cdot 2^2 \cdot 2 \cdot e_{P_1, P_2, P_3, P_4} = \frac{11}{216} - \frac{\pi^2}{3465}.$$

The calculation of  $E(U_3)$  takes 160 secs. and requires 225 MB of RAM-memory. When integrating, Maple expands expressions into many terms. The  $dy_4$ -integral in (15) has over 22000 terms. The Maple worksheet for the calculation is in Appendix C.

**4.4. Calculation of  $E(U_4)$ .** In this case, there is one point  $P_k$  in each face of the tetrahedron. Cf. Figure 4.

We define

$$n = (P_1 - P_3) \times (P_2 - P_3)$$

and have

$$D = n \cdot (P_4 - P_3) = n_1 \cdot (x_4 - x_3) + n_2 \cdot (y_4 - y_3) + n_3 \cdot (1 - x_4 - y_4).$$

We have  $D \geq 0$  when

$$(n_1 - n_3)x_4 + (n_2 - n_3)y_4 \geq n_1x_3 + n_2y_3 - n_3$$

WLOG, we assume  $n_1 \geq n_3$  and  $n_2 \geq n_3$ . If  $n_1x_3 + n_2y_3 - n_3 \geq 0$ , we have the same Figure in  $x_4y_4$ -space as in Case 1, i.e. Figure 5. Here the expressions for  $x_{40}$  and  $y_{40}$  are

$$x_{40} = \frac{n_1x_3 + n_2y_3 - n_3}{n_1 - n_3} \text{ and } y_{40} = \frac{n_1x_3 + n_2y_3 - n_3}{n_2 - n_3}$$

Writing out the expressions, one can show that  $|x_{40}| \leq 1$  and  $|y_{40}| \leq 1$ .

The area where  $D \leq 0$  exists only when the numerator  $n_1x_3 + n_2y_3 - n_3 \geq 0$ , so we shall only integrate over the area where this the case. This inequality reduces to

$$\frac{x_3}{x_{30}} + \frac{y_3}{y_{30}} \leq 1 \text{ where } x_{30} = \frac{x_2}{1-z_2} \text{ and } y_{30} = \frac{y_1}{1-z_1}.$$

Unlike Cases 2 and 3, the integral over the whole tetrahedron is not zero.

$$(16) \quad E_T(D) = 16 \int_0^1 dz_1 \int_0^{1-z_1} dy_1 \int_0^1 dz_2 \int_0^{1-z_2} dx_2 \int_0^1 dx_3 \int_0^{1-x_3} dy_3 \int_0^1 dx_4 \int_0^{(1-x_4)} D dy_4 = \frac{1}{27}.$$

The integration over negative  $D$  reads

$$(17) \quad e_{P_1, P_2, P_3, P_4} = \int_0^1 dz_1 \int_0^{1-z_1} dy_1 \int_0^1 dz_2 \int_0^{1-z_2} dx_2 \int_0^{x_{30}} dx_3 \int_0^{y_{30}(1-x_3/x_{30})} dy_3 \int_0^{x_{40}} dx_4 \int_0^{y_{40}(1-x_4/x_{40})} D dy_4 = \frac{5}{46656} - \frac{\pi^2}{299376}.$$

When calculating the expectation of  $U_4$ , we shall multiply  $e_{P_1, P_2, P_3, P_4}$  by  $-2$ , because we shall subtract twice the integral over negative  $D$ , four times by  $2$ , which is the the inverse of the area integrated over in each space, and by  $3$ , which is number of ways to choose the  $n_i$  that is smaller than the other two. We get

$$E(U_4) = \frac{1}{27} - 2 \cdot 2^4 \cdot 3 \cdot e_{P_1, P_2, P_3, P_4} = \frac{23}{486} + \frac{2\pi^2}{6237}.$$

The computation of  $E(U_4)$  takes 180 secs. The increasing computation time from case to case reflects the increasing complexity of the calculations. To coach the the calculation of  $E(U_4)$  through Maple, we had e.g. to split up the integration of  $z_2$  into eleven terms and give each term a special consideration. See Appendix D.

**4.5. The expectation of  $U$ .** Having calculated the probabilities for all four cases and the expectation of  $U_j$  in each case as they are given in table 1, we can combine them to get the expectation of  $U$ .

$$(18) \quad E(U) = \sum_{j=1}^4 p_j E(U_j) = \frac{1}{55} \left( 3 \frac{3}{64} + 6 \left( \frac{7}{144} - \frac{\pi^2}{2310} \right) + 36 \left( \frac{11}{216} - \frac{\pi^2}{3465} \right) + 9 \left( \frac{23}{486} + \frac{3\pi^2}{6237} \right) \right) = \frac{1183}{23760} - \frac{\pi^2}{5445}.$$



5. THE VOLUME  $V$  OF THE 'BIG' TETRAHEDRON  $B$ .

We shall start by showing that the 'shape' variable  $U$  is independent of the 'size' variable  $V$ . The argument is that the position of a point  $P_k$  is determined by three independent orthogonal coordinates. The coordinates can be chosen so that one or more are orthogonal to the face(s) of  $B$  that they determine while the other(s) are in the face. This is easiest to see in Case 4. Here,  $x_1$  is orthogonal to the face  $x_1 = 0$  and  $y_1$  and  $z_1$  are coordinates in this face. In the same way,  $y_2$  and  $z_3$  are orthogonal to faces while  $x_2$ ,  $z_2$ ,  $x_3$ , and  $y_3$  are coordinates in faces. For  $P_4$ , we make a coordinate transformation by replacing  $x_4$  by  $t = x_4 + y_4 + z_4$ . Then,  $t$  is orthogonal to the slanting face and  $y_4$  and  $z_4$  are variables in the face. The functional determinant of this transformation is 1. In this way, the twelve coordinates of the four points are split up into four independent ones that determine  $V$  and eight independent ones that determine  $U$ . It is easy to see how this split can be done in the other cases. Since  $U$  and  $V$  are independent,  $V$  has the same distribution in all four cases. We shall calculate  $E(V)$  for Case 4. Then, the side of the 'big' tetrahedron  $B$  is

$$s = x_4 + y_4 + z_4 - x_1 - y_2 - z_3 = t - x_1 - y_2 - z_3.$$

The volume ratio  $V = s^3$ . We get the expectation of  $V$  by doing the integration in (1) though with 1 replaced by  $s^3$  and dividing the result by the result in (1). We get

$$(19) \quad E(V) = \frac{33}{91}.$$

Note that the first eight ( $U$ -) integrations are the same in (1) as it stands and with 1 replaced by  $s^3$ . They will result in  $\lambda s^8$  and  $\lambda s^{11}$ , respectively, where  $\lambda$  is the product of the volumes integrated over. The remaining four ( $V$ -) integrations will bring forth the factors  $\frac{1}{9 \cdot 10 \cdot 11 \cdot 12}$  and  $\frac{1}{12 \cdot 13 \cdot 14 \cdot 15}$ , respectively. The ratio between these numbers is  $33/91$ .

6. THE EXPECTATION OF  $X$ .

Having calculated the expectations of the independent variables  $U$  and  $V$ , we get the expectation of the ratio  $X = \text{volume}(T)/\text{volume}(A)$ , where  $A$  is a given tetrahedron and  $T$  is a random tetrahedron inside  $A$  as

$$(20) \quad \kappa = E(X) = E(UV) = E(U) \cdot E(V)$$

$$(21) \quad = \left( \frac{1183}{23760} - \frac{\pi^2}{5445} \right) \cdot \frac{33}{91} = \frac{13}{720} - \frac{\pi^2}{15015}.$$

7. WHERE DOES THE  $\pi^2$ -TERM COME FROM?

V. Klee studied the value of  $\kappa$  in the 1960:th and was convinced that it should be a rational number, [5]. First, he conjectured the value  $\frac{1}{60}$ . Monte Carlo tests gave that the true value is closer to  $\frac{1}{57}$ . The belief in rational numbers rests on the fact that the corresponding  $\kappa$  in two dimensions is rational for several convex polygonal mother sets  $A$ , e.g. for a triangle and a square, see [3], [2]. Another argument for rational numbers is that the volume is (the absolute value of) a polynomial of the coordinates of the random points and integration of polynomials results in integer factors in the denominator. The distribution functions of  $X$  for a triangle, [9], and a square, [8] have  $\pi^2$ -terms. However, these terms disappear when the moments are calculated. So where do the  $\pi^2$ -terms come from and why are they still present in the first moment in three dimensions?

Because of the absolute value, the integration of the volume polynomial goes to boundaries containing rational functions of the coordinates, like  $x_{30}$  and  $x_{40}$  in (17). When these are integrated in the next step, the log-function appears. Subsequent integrations will result in functions of the following form

$$(22) \quad \nu(x) = \int_x^1 \frac{\log(t)}{t-1} dt + \log(x) \log|1-x| = \int_1^x \frac{\log|1-s|}{s} ds.$$

One can deduce the following series expansion

$$(23) \quad \nu(x) = \frac{\pi^2}{6} - \sum_{k=1}^{\infty} \frac{x^k}{k^2}, \quad |x| \leq 1.$$

See also [1], page 1004, and [8] about the  $\nu$ -function. It follows from the definition in (22) that the  $\nu$ -function is well defined on the whole real axis. By the definition in (22), it takes the values  $\nu(1) = 0$ . The value  $\nu(0) = \pi^2/6$  is obtained by summing the series in (23) for  $x = 1$ . The  $\pi^2$  term will enter the expression for  $E(U_j)$  when the lower boundary value 0 is inserted in the integrals. For instance, the  $y_1$ -integration in (17) will have a term of the form

$$p(y_1, z_1) \nu\left(1 - \frac{1}{y_1 + z_1}\right),$$

where  $p(y_1, z_1)$  is a polynomial in  $y_1$  and  $z_1$ . Here,  $p(y_1, z_1)$  is not zero for  $y_1 = 1 - z_1$  and we get the  $\pi^2$ -term. The following  $z_1$ -integration will produce terms of the form  $p(z_1) \nu(z_1)$  and  $p(z_1) \nu(1 - z_1)$  resulting in additional  $\pi^2$ -terms.

The appearance of terms of the form (22) is hard to predict. First, the variable to be integrated shall appear once in the denominator to produce a logarithm and then appear once more in the denominator and there must be no canceling polynomial in front of it. The increased

number of successive integrations in three dimensions compared to two dimensions is an explanation for the  $\pi^2$ -terms in the three-dimensional moments.

The integration of  $x^m \nu(x)$ , where  $m \geq 0$  is an integer, brings forth a term of the form  $x^{(m+1)} \nu(x)$  plus logarithmic terms. This explains why the  $\pi^2$ -terms, which are present in the distribution function in two dimensions, disappear when the moments are calculated.

The integration of  $x^m \nu(x)$ , where  $m < 0$  is an integer, brings forth so called polylog functions. Such functions are bound to appear in the distribution functions of the  $U_j$  of this paper.

### 8. THE SECOND MOMENT.

The second and other even moments of  $X$  are easy to calculate, since the trouble with the absolute value sign isn't present. It has been given earlier by, among others, [4] and [6]. Here, we just change  $|U_j|$  to  $U_j^2$  in the Maple programs and integrate over the whole tetrahedron to get the second moments given in the last column of Table 1. Combining the second moments in Table 1 with their weights, we get

$$(24) \quad E(U^2) = \sum_{j=1}^4 p_j E(U_j^2) = \frac{1}{55} \left( \frac{4}{225} + \frac{6}{200} + \frac{36}{216} + \frac{9}{216} \right) = \frac{51}{11000}.$$

The second moment of  $V$  can be calculated by the argument at the end of section 5 as the ratio between  $\frac{1}{15 \cdot 16 \cdot 17 \cdot 18}$  and  $\frac{1}{9 \cdot 10 \cdot 11 \cdot 12}$ , giving

$$E(V^2) = \frac{11}{68}.$$

Since  $U$  and  $V$  are independent, we have

$$E(X^2) = E(U^2)E(V^2) = \frac{51}{11000} \cdot \frac{11}{68} = \frac{3}{4000}.$$

We get

$$\sigma_X = \sqrt{E(X^2) - E(X)^2} \approx .0211495.$$

### 9. THE DENSITY FUNCTION FOR $X$ .

To give idea of the distribution we are working with, we present its density obtained from Monte Carlo tests in Figure 9.

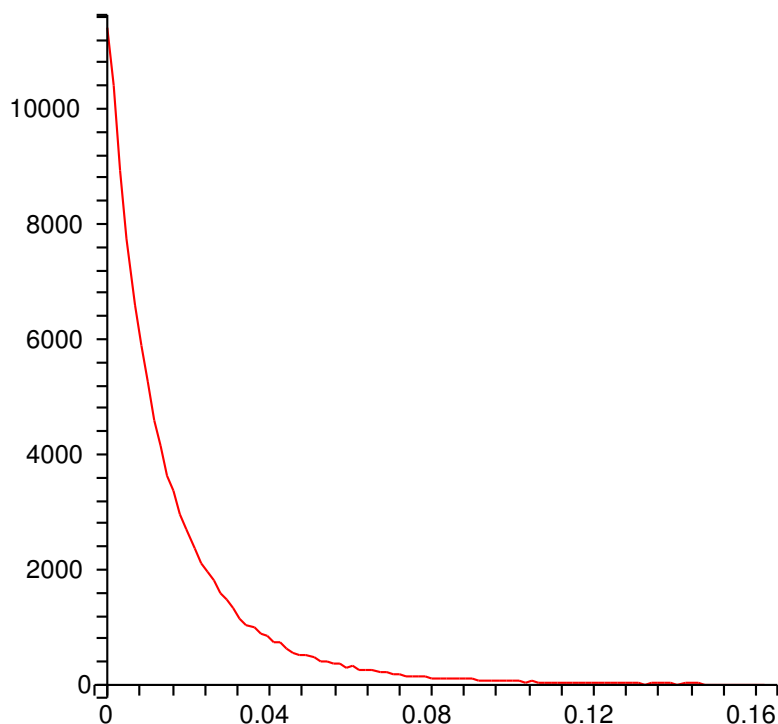


FIGURE 9. Density function for  $X$  from Monte Carlo tests. We have  $E(X) \approx .017398$  and  $\sigma_X \approx .021149$ .

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APPENDIX A. MAPLE SHEET FOR CALCULATION OF  $E(U_1)$ .

Calculation of the average of the fraction  $U$  in case I for tetrahedron in tetrahedron

```
> restart;
assumption: 0 < n2 < n1
> n1:=y2*z3-z2*y3;
> n2:=z2*x3-x2*z3;
> n3:=x2*y3-y2*x3;
```

The volume is  $|U|$ . Integrate over positive and negative parts separately

```
> U:=n3+x4*(n1-n3)+y4*(n2-n3);
> t1:=int(U,x4=0..1-y4);
> t2:=int(t1,y4=0..1);
> t3:=int(U,x4);
> t3u:=simplify(subs(x4=-(n3+(n2-n3)*y4)/(n1-n3),t3));
> t3l:=subs(x4=0,t3);
> t4:=int(t3u-t3l,y4);
> t4u:=subs(y4=-n3/(n2-n3),t4);
> t4l:=subs(y4=0,t4);
```

Ep4 is volume integrated over  $P_4$

```
> Ep4:=simplify(t2-2*(t4u-t4l));
```

Start integrating over  $P_2$

```
> s1:=int(Ep4,y2);
> s1l:=limit(s1,y2=z2*(x3+y3)/z3-x2);
> s1u:=limit(s1,y2=1-z2-x2);
```

s1ul is integral over  $y^2$

```
> s1ul :=s1u-s1l;
> s2:=int(s1ul,x2);
> s2l:=limit(s2,x2=0);
> s2u:=limit(s2,x2=z2*x3/z3);
```

s2ul is integral over  $x_2$  and  $y_2$

```
> s2ul:=simplify(s2u-s2l);
> s3:=int(s2ul,z2);
> s3l:=simplify(subs(z2=0,s3));
```

```

> s3u:=limit(s3,z2=z3/(x3+y3+z3));
s3ul is integral over x4,y4,x2,y2, and z2
> s3ul:=simplify(subs(ln(-x3)=ln(x3),s3u-s3l),size);
> u1:=int(s3ul,y3);
> u1l:=subs(y3=0,u1);
> u1u:=subs(y3=1-x3-z3,u1);
u1ul is integral over y3
> u1ul:=simplify(u1u-u1l,size);
> u2:=int(u1ul,x3);
> u2l:=limit(u2,x3=0);
> u2u:=subs(x3=1-z3,u2);
u2ul is integral over x3 and y3
> u2ul:=simplify(u2u-u2l,size);
> u3:=map(int,u2ul,z3);
> u3a:=subs(ln(-1+z3)=ln(1-z3),u3);
> u3l:=limit(u3a,z3=0);
> u3u:=limit(u3a,z3=1);
> Eu1:=12*2*6^2*(u3u-u3l);

```

#### APPENDIX B. MAPLE SHEET FOR CALCULATION OF $E(U_2)$ .

Calculation of  $Eu_2$ . Here  $x_4$  is denoted  $x$  and  $z_1$  is denoted  $z$ .

```

> restart;
> with (LinearAlgebra):
> v2:=<x, 1-x, -z>;
> v1:=<x3, y3, z3-z>;
> n:=v1 &x v2;
> simplify(n[1]-n[2]);
Assume n3>0 and n1 > n2 .
> k:=n[3]*z;
> x20:=k/n[1];
> eta0:=k/n[2];
> z30:=solve(x20=1,z3);
> pl:=n[1]*xi+n[2]*eta+n[3]*zeta;
> ss:=simplify(solve(pl=k,xi+eta+zeta=1,xi,zeta));
This is xi1 and y20
> tt:=simplify(subs(eta=0,ss),size);
> xi1:=- (z-1)*((x3+y3)*x-x3)/((y3+x3+z3-z)*x-y3*z-z3-x3+z);
> ss:=simplify(solve(pl=k,xi+eta+zeta=1,eta,zeta));

```

```

> tt:=simplify(subs(xi=0,ss),size);
> y20:=--((x3+y3)*x-x3)*(z-1)/((y3+x3+z3-z)*x+x3*(z-1));
> U:=n[1]*x2+n[2]*y2+n[3]*(z2-z);
Start integrating U over whole tetrahedron
> s1:=simplify(int(U,z2=0..1-x2-y2),size);
> s2:=simplify(int(s1,y2=0..1-x2));
s3 is integral over whole P2-space
> s3:=simplify(int(s2,x2=0..1));
> s4:=simplify(int(s3,z3=0..z*(1-x3-y3)),size);
> s5:=simplify(int(s4,x3=x/(1-x)*y3..1-y3),size);
> s6:=simplify(int(s5,y3=0..1-x),size);
> s7:=int(s6,z=0..1);
> s8:=int(s7,x=0..1);
Integrate y2 and x2 in case a
> a1:=simplify(int(s1,y2=y20+(1-x-y20)*x2/x..1-x2));
> a2:=simplify(int(a1,x2=0..x));
> b0:=simplify(int(U,z2=0..(k-n[1]*x2-n[2]*y2)/n[3]));
Integrate y2 in case b
> b1:=simplify(int(b0,y2));
> b1l:=subs(y2=0,b1);
> b1u:=simplify(subs(y2=y20+(1-x-y20)*x2/x,b1));
> b1ul:=b1u-b1l;
Integrate x2 in case b
> b2:=simplify(int(b1ul,x2=0..x));
Integrate x2 and y2 for extra part of domain in case b
> bb1:=simplify(int(b0,x2=x20+(x-x20)*y2/(1-x)..x));
> bb2:=simplify(int(bb1,y2=0..1-x));
Sum all parts and integrate with respect to P3
> a3:=simplify(int(a2+b2-bb2,z3));
> a3l:=subs(z3=0,a3);
> a3u:=subs(z3=z*(1-x3-y3),a3);
> a3ul:=simplify(a3u-a3l);
> a4:=int(a3ul,y3);
> a4l:=subs(y3=0,a4);
> a4l1:=simplify(a4l);
> a4u:=limit(a4,y3=x3*(1-x)/x);
> a5:=int(a4u,x3);
> a5l:=limit(a5,x3=0);
> a5u:=limit(a5,x3=x);

```

```

> a5ul:=a5u-a5l;
> b4u:=limit(a4,y3=1-x3);
> b5:=int(b4u,x3);
> b5u:=limit(b5,x3=1);
> b5l:=limit(b5,x3=x);
> c5:=int(a4l1,x3);
> c5l:=limit(c5,x3=0);
> c5u:=limit(c5,x3=1);

```

Combine P3-integrals

```

> temp:=simplify(a5ul+b5u-b5l-c5u+c5l);
> temp1:=simplify(subs(ln(-z*x)=ln(z)+ln(x),
  ln(-(z-1)*(-1+x))=ln(1-z)+ln(1-x), temp),size);

```

Integrate with respect to z from 0 to 1

```

> a6:=simplify(int(temp1,z),size);
> a6l:=limit(a6,z=0);
> a6u:=limit(a6,z=1);
> a6ul:=simplify(a6u-a6l);
> a6ul1:=simplify(subs(dilog((-1+x)/x)
  =-dilog(x/(-1+x))-(ln(x)-ln(1-x)-I*Pi)^2/2,a6ul));
> a6ul3:=simplify(subs(ln((-1+x)/x)=ln(1-x)-ln(x),
  ln(x/(-1+x))=ln(x)-ln(1-x), ln(x^2)=2*ln(x),
  ln(-x^2)=2*ln(x),ln(-(x-1)^2)=2*ln(1-x),
  ln(-x*(x-1))=ln(x)+ln(1-x),ln(x-1)=ln(1-x),
  ln((-1+x)^2)=2*ln(1-x),ln(x*(-1+x))=ln(x)+ln(1-x),
  a6ul1),size);

```

Integrate with respect to x from 0 to 1

```

> a7:=int(a6ul3,x);
> a71:=simplify(subs(ln(-x)=ln(x),ln(-1+x)=ln(1-x),a7));
> a7l:=subs(x=0,a71);
> a7u:=limit(a71,x=1);
> a7ul:=simplify(a7u-a7l);
> Eu2:=-8*6^2*a7ul;

```

### APPENDIX C. MAPLE SHEET FOR CALCULATION OF $E(U_3)$ .

Calculation of Eu3

```

> restart;
> with (LinearAlgebra):
> v1:=<-x1, y4-1+x1, z4>;
> v2:=<x2-x1, x1-1, z2>;
> n:=v1 &x v2;

```



```

> simplify(n[1]-n[2]);
. Assume n1 > n2 .which implies z4*(1-x2) > z2*(1-y4)
The plane is pl=k
> k:=simplify(x1*n[1]+(1-x1)*n[2]);
> pl:=simplify(n[1]*xi+n[2]*eta+n[3]*zeta);
> ss:=subs(eta=0,zeta=0,pl-k);
> x30:=simplify(solve(ss=0,xi));
Find y30
> tt:=simplify(subs(xi=0,pl=k),size);
> solve(tt,eta+zeta=1,eta,zeta);
> y30 := -(x2*y4+z4*x2+x2*x1-y4*x1-x2+x1*z2*y4-x1*z4*x2)/
          (-x2*y4-z4*x2-x2*x1+y4*x1+z4*x1+x2-x1*z2);
> U:=simplify(n[1]*(x3-x1)+n[2]*(y3-1+x1)+n[3]*z3);
Start integrating U over whole tetrahedron
> s1:=simplify(int(U,z3=0..1-x3-y3),size);
> s2:=simplify(int(s1,y3=0..1-x3));
s3 is integral over whole P3-space
> s3:=simplify(int(s2,x3=0..1));
> s4:=simplify(int(s3,z4= z2*(1-y4)/(1-x2)..1-y4),size);
> s5:=simplify(int(s4,y4=0..1),size);
> s6:=simplify(int(s5,z2=0..1-x2));
> s7:=simplify(int(s6,x2=0..1));
> s8:=int(s7,x1=0..1);
Integrate y3 and x3 in case a
> a1:=simplify(int(s1,y3=y30+(1-x1-y30)*x3/x1..1-x3));
> a2:=simplify(int(a1,x3=0..x1));
Integrate in z3, y3, and x3 case b
> zz3:=(k-n[1]*x3-n[2]*y3)/n[3];
> b0:=simplify(int(U,z3=0..zz3));
> b1:=simplify(int(b0,y3=0..y30+(1-x1-y30)*x3/x1));
> b2:=simplify(int(b1,x3=0..x1));
> c1:=simplify(int(b0,x3=x1..x30+(x1-x30)/(1-x1)*y3));
> c2:=simplify(int(c1,y3=0..1-x1));
> abc2:=a2+b2+c2;
> a3:=simplify(int(abc2,z4));
> a3l:=subs(z4=z2/(1-x2)*(1-y4),a3);
> a3u:=subs(z4=1-y4,a3);
> a3ul:=simplify(a3u-a3l,ln,size);

```

```

> a3ul1:=simplify(subs(ln((z2-1+x2)*(-x1*x2+y4*x1+x2-y4*x2)/
    (-1+x2))=ln(1-x2-z2)+ln(-x1*x2+y4*x1+x2-y4*x2)-ln(1-x2),
    ln(-x1*(z2-1+x2))=ln(x1)+ln(1-x2-z2),
    ln((y4*x2-y4*x1-x2+x1*x2)*(z2-1+x2)/(-1+x2))
    =ln(1-x2-z2)+ln(y4*x2-y4*x1-x2+x1*x2)-ln(1-x2),
    ln(z2*(y4*x2-y4*x1-x2+x1*x2)/(-1+x2))
    =ln(z2)+ln(y4*x2-y4*x1-x2+x1*x2)-ln(1-x2),a3ul),size);
> a4:=int(a3ul1,y4);
> a4l:=subs(y4=0,a4);
> a4l1:=simplify(subs(ln(x2*(-x1+x1*x2+1-x2+x1*z2-z2)
    /(-1+x2)) =ln(x2)-ln(1-x2)+ln(1-x1)+ln(1-x2-z2),a4l));
> a4l2:=simplify(subs(ln(-x2*(-1+x2+z2)*(x1-1)/(-1+x2))
    =ln(x2)+ln(1-x2-z2)+ln(1-x1)-ln(1-x2),a4l1),size);
> a4u:=subs(y4=1,a4);
> a4ul:=simplify(subs(ln(-x1*(-1+x2+z2))=ln(x1)+ln(1-x2-z2),
    ln(-(x1-2*x1*x2+x1*x2^2+x1*z2*x2-x2*z2)/(-1+x2))
    =ln(x1-2*x1*x2+x1*x2^2+x1*x2*z2-x2*z2)-ln(1-x2),
    a4u-a4l2));
> a4ul1:=simplify(subs(ln(-x1*(-1+x2+z2))=ln(x1)+ln(1-x2-z2),
    ln(-(x1-2*x1*x2+x1*x2^2+x1*z2*x2-x2*z2)/(-1+x2))
    =ln(x1-2*x1*x2+x1*x2^2+x1*x2*z2-x2*z2)-ln(1-x2),
    ln(-z2*x2*(x1-1)/(-1+x2))=ln(z2)+ln(x2)+ln(1-x1)
    -ln(1-x2), ln(-x1*(-1+x2))=ln(x1)+ln(1-x2),
    ln(-x2*(x1-1))=ln(x2)+ln(1-x1),ln(-x1*z2)
    =ln(x1)+ln(z2), ln(-(z2-1)*(x1-1))=ln(1-z2)+ln(1-x1),
    a4ul));
> a5:=simplify(int(a4ul1,z2),size);
> a5l:=collect(a5,ln(z2));
> nops(a5l);
> a5l1:=op(1,a5l);
> a5l2:=op(2,a5l);
> a5l1l:=limit(a5l1,z2=0);
> a5l2l:=simplify(subs(z2=0,a5l2));
> a5l:=a5l1l+a5l2l;
> a5u:=simplify(subs(z2=1-x2,a5));
> a5ul:=a5u-a5l;
> a5ul1:=simplify(subs(ln(-(-1+x2)*(-x2+x1))
    =ln(1-x2)+ln(x1-x2), ln(x1*(-1+x2)^2)
    =ln(x1)+2*ln(1-x2),ln(-x2*(x1-1))=ln(x2)+ln(1-x1),
    ln(-(-1+x2)*x1)=ln(1-x2)+ln(x1),ln(x1-1)=ln(1-x1),
    ln((-x2+x1)/x1)=ln(x2-x1)-ln(x1),
    ln((-x2+x1)/(x1-1))=ln(x2-x1)-ln(1-x1),
    ln(-x2+x1)=ln(x2-x1),a5ul));
> a5ult:=collect(a5ul1,ln(1-x2));
> nops(a5ult);
> a5ult1:=op(1,a5ult);

```

```

> a5ult2:=op(2,a5ult);
> a61:=int(a5ult1,x2);
> a5ult3:=collect(a5ult2,ln(x2));
> nops(a5ult3);
> a5ult4:=op(1,a5ult3);
> a62:=int(a5ult4,x2);
> a5ult5:=op(2,a5ult3);
> a63:=int(a5ult5,x2);
> a61l:=simplify(subs(x2=0,a61));
> a62l:=limit(a62,x2=0);
> a63l:=simplify(subs(x2=0,a63));
> a61u:=limit(a61,x2=1);
> a62u:=simplify(subs(x2=1,a62));
> a63u:=simplify(subs(x2=1,a63));
> a6ul:=simplify(a61u+a62u+a63u-a61l-a62l-a63l);
> a6ul1:=simplify(subs(ln(-x1)=ln(x1),ln(-x1^2)=2*ln(x1),
    ln(-(x1-1)^2)=2*ln(1-x1),ln(-x1*(x1-1))
    =ln(x1)+ln(1-x1), ln(x1-1)=ln(1-x1),
    ln((x1-1)/x1)=ln(1-x1)-ln(x1),
    ln(x1/(x1-1))=ln(x1)-ln(1-x1),a6ul));
> a6ul2:=simplify(subs(dilog((x1-1)/x1)
    =-dilog(x1/(x1-1))-(ln(x1)-ln(1-x1)-I*Pi)^2/2,a6ul1));
> a7:=int(a6ul2,x1);
> a71:=simplify(subs(ln(x1-1)=ln(1-x1),ln(1/(x1-1))
    =-ln(1-x1), ln(x1/(x1-1))=ln(x1)-ln(1-x1),
    ln((x1-1)/x1)=ln(1-x1)-ln(x1),a7));
> a72:=simplify(subs(ln(x1/(x1-1))=ln(x1)-ln(1-x1),
    ln(-1/x1)=-ln(x1),ln((x1-1)/x1)=ln(1-x1)-ln(x1),a71));
> a7l:=limit(a72,x1=0);
> a7u:=limit(a72,x1=1);
> a7ul:=simplify(a7u-a7l);
> Eu3:=-8*6*2*(a7ul);

```

APPENDIX D. MAPLE SHEET FOR CALCULATION OF  $E(U_4)$ .Calculation of  $Eu_4$ 

```

> restart;
> with (LinearAlgebra):
> q1:=<-x3, y1-y3, z1>;
> q2:=<x2-x3, -y3, z2>;

```

```
> n:=q1 &x q2;
```

Notice one positive and one negative solution above

```
> U:=simplify(n[1]*(x4-x3)+n[2]*(y4-y3)+n[3]*(1-x4-y4));
```

Assume  $n_1 > n_3$  and  $n_2 > n_3$  which implies  $N_1 > 0$  and  $N_2 > 0$ .

$x_{40} = T/N_1$  and  $y_{40} = T/N_2$

```
> N1:=simplify(n[1]-n[3]);
```

```
> N2:=simplify(n[2]-n[3]);
```

```
> x40:=simplify((n[1]*x3+n[2]*y3-n[3])/(n[1]-n[3]));
```

```
> y40:=simplify((n[1]*x3+n[2]*y3-n[3])/(n[2]-n[3]));
```

```
> T:=collect(op(2,x40),{x3,y3});
```

```
> simplify(subs(x4=x40*(1-y4/y40),U));
```

$T < N_1$  when  $x_{40} < 1$ .  $x_{40} > 0$  when  $T > 0$

```
> simplify(T-N1,size);
```

$T < N_2$  when  $y_{40} < 1$ .  $y_{40} > 0$  when  $T > 0$

```
> simplify(T-N2,size);
```

```
> simplify(n[1]-n[3],size);
```

```
> simplify(n[2]-n[3],size);
```

```
> y30:=y1/(1-z1);
```

```
> x30:=x2/(1-z2);
```

Integrate over whole tetrahedron

```
> s1:=simplify(int(U,x4=0..1-y4),size);
```

```
> s2:=simplify(int(s1,y4=0..1),size);
```

```
> s3:=int(s2,y3=0..1-x3);
```

```
> s4:=int(s3,x3=0..1);
```

```
> s5:=int(s4,z2=0..1-x2);
```

```
> s6:=int(s5,x2=0..1);
```

This is average over whole 8-dimensional space without  $n_1 > n_3$  and  $n_2 > n_3$

```
> Uaverage:=s6*8;
```

Start with integral over part where  $U < 0$  and  $n_1 > n_3$  and  $n_2 > n_3$

```
> a1:=simplify(int(U,x4=0..x40*(1-y4/y40),size);
```

```
> a2:=simplify(int(a1,y4=0..y40),size);
```

```
> a3:=simplify(int(a2,y3),size);
```

```
> a3u:=simplify(subs(y3=y30*(1-x3/x30),a3),ln,size);
```

```
> a3u1:=simplify(subs(ln(-y1*(x2+z2-1)*(-z1*x2+z1*x3-x3*z2)
/(-1+z1)/x2)=ln(y1)+ln(1-x2-z2)+ln(-z1*x2+z1*x3-x3*z2)
-ln(1-z1)-ln(x2),ln((y1+z1-1)*(-z1*x2+z1*x3-x3*z2)
/(-1+z1))=ln(1-y1-z1)+ln(-z1*x2+z1*x3-x3*z2)
-ln(1-z1),a3u),size);
```

```

> a3l:=simplify(subs(y3=0,a3),size);
> a3ul:=a3u1-a3l;
> a4:=int(a3ul,x3);
> a4l:=simplify(subs(x3=0,a4),size);
> a4l1:=simplify(subs(ln(-z1*x2)=ln(z1)+ln(x2),
    ln(-z1*x2-y1*x2)=ln(x2)+ln(y1+z1),
    ln(z2*y1+y1*x2)=ln(y1)+ln(x2+z2), a4l),size);
> a4u:=simplify(subs(x3=x30,a4),ln,size);
> a4u1:=simplify(subs(ln(-x2*z2*(y1+z1-1)/(z2-1))=
    ln(x2)+ln(z2)+ln(1-y1-z1)-ln(1-z2),
    ln(-x2*z2*(-1+z1)/(z2-1))=ln(x2)+ln(z2)+ln(1-z1)
    -ln(1-z2), ln(y1*z2*(x2+z2-1)/(z2-1))
    =ln(y1)+ln(z2)+ln(1-x2-z2)-ln(1-z2),a4u),size);
> a4ul:=simplify(subs(ln(-(z1-1+y1)*z1*x2/(-1+z1))
    =ln(1-y1-z1)+ln(z1)+ln(x2)-ln(1-z1),
    ln(-z2*y1*(z1-1+x2)/(z2-1))=ln(z2)
    +ln(y1)+ln(1-x2-z2)-ln(1-z2), ln(-y1*(z2-1+x2)*z1
    /(-1+z1))=ln(y1)+ln(1-x2-z2)+ln(z1)-ln(1-z1),
    ln(-z2*y1*(z2-1+x2)/(z2-1))=ln(z2)+ln(y1)
    +ln(1-x2-z2)-ln(1-z2), ln(-z2*y1-y1*x2)=ln(y1)
    +ln(x2+z2),a4u1-a4l1),size);
> a4ul1:=collect(a4ul,ln(z2));
> nops(a4ul1);
> t1:=op(1,a4ul1);
> rest:=op(2,a4ul1);
> rest1:=collect(rest,ln(1-x2-z2));
> nops(rest1);
> t2:=op(1,rest1);
> rest:=op(2,rest1);
> rest1:=collect(rest,ln(x2+z2));
> nops(rest1);
> t3:=op(1,rest1);
> rest:=op(2,rest1);
> rest1:=collect(rest,ln(1-z2));
> nops(rest1);
> t4:=op(1,rest1);
> t5:=op(2,rest1);
> it1:=simplify(int(t1,x2),size);
> it2:=simplify(int(t2,x2),size);
> it3:=simplify(int(t3,x2),size);
> it4:=simplify(int(t4,x2),size);
> it5:=simplify(int(t5,x2),size);

```

```

> it1l:=subs(x2=0,it1);
> it2l:=subs(x2=0,it2);
> it3l:=subs(x2=0,it3);
> it4l:=subs(x2=0,it4);
> it5l:=subs(x2=0,it5);
> a5l:=it1l+it2l+it3l+it4l+it5l;
> it1u:=simplify(subs(x2=1-z2,it1),ln,size);
> it2u:=limit(it2,x2=1-z2);
> it3u:=simplify(subs(x2=1-z2,it3),ln,size);
> it4u:=simplify(subs(x2=1-z2,it4),size);
> it5u:=simplify(subs(x2=1-z2,it5),size);
> a5u:=it1u+it2u+it3u+it4u+it5u;
> a5ul:=subs(ln(-1+z1)=ln(1-z1),ln(-(-z1+z2)/z1)
            =ln(z1-z2)-ln(z1),ln((-y1-z1+z2)/(-z1-y1))
            =ln(y1+z1-z2)-ln(y1+z1),ln((y1+z1-z2)/(z1-1+y1))
            =ln(y1+z1-z2)-ln(1-y1-z1),ln((z1-z2)/(-1+z1))
            =ln(z1-z2)-ln(1-z1),a5u-a5l);
> temp:=simplify(a5ul);
> nops(temp);
> temp1:=collect(temp,dilog);
> nops(temp1);
> v1:=op(1,temp1);
> iv1:=int(v1,z2);
> iv1l:=limit(iv1,z2=0);
> iv1u:=simplify(subs(z2=1,iv1));
> iv1ul:=simplify(iv1u-iv1l,size);
> v2:=op(2,temp1);
> iv2:=int(v2,z2);
> iv2l:=simplify(subs(z2=0,iv2),size);
> iv2u:=limit(iv2,z2=1);
> iv2ul:=simplify(iv2u-iv2l,size);
> v3:=op(3,temp1);
> iv3:=int(v3,z2);
> iv3l:=simplify(subs(z2=0,iv3));
> iv3u:=simplify(subs(z2=1,iv3));
> iv3ul:=iv3u-iv3l;
> v4:=op(4,temp1);
> iv4:=int(v4,z2);
> iv4l:=simplify(subs(z2=0,iv4));

```

```

> iv4u:=simplify(subs(z2=1,iv4));
> iv4ul:=simplify(subs(ln((-1+z1)/z1)=ln(1-z1)-ln(z1),
    iv4u-iv4l),size);
> v5:=op(5,temp1);
> iv5:=int(v5,z2);
> iv5l:=simplify(subs(z2=0,iv5));
> iv5u:=simplify(subs(z2=1,iv5));
> iv5ul:=simplify(subs(ln((z1-1+y1)/(y1+z1))
    =ln(1-y1-z1)-ln(y1+z1),iv5u-iv5l),size);
> v6:=op(6,temp1);
> iv6:=int(v6,z2);
> iv6l:=simplify(subs(z2=0,iv6));
> iv6u:=simplify(subs(z2=1,iv6));
> iv6ul:=simplify(iv6u-iv6l,size);
> v7t:=simplify(subs(ln(-y1-z1+z2)=ln(y1+z1-z2),
    ln(-z1+z2)=ln(z1-z2),op(7,temp1)),size);
> v7t1:=collect(v7t,ln(z2));
> nops(v7t1);
> v71:=op(1,v7t1);
> v71a:=collect(v71,ln(z1-z2));
> nops(v71a);
> v711:=op(1,v71a);
> iv711:=int(v711,z2);
> iv711u:=simplify(subs(z2=1,iv711));
> iv711l:=limit(iv711,z2=0);
> iv711ul:=simplify(subs(ln(-z1)=ln(z1),
    ln(-1+z1)=ln(1-z1),iv711u-iv711l),size);
> v712:=op(2,v71a);
> iv712:=int(v712,z2);
> iv712l:=limit(iv712,z2=0);
> iv712u:=simplify(subs(z2=1,iv712));
> iv712ul:=simplify(subs(ln(z1-1+y1)=ln(1-y1-z1),
    ln(-z1-y1)=ln(y1+z1), iv712u-iv712l));
> v72:=op(2,v7t1);
> v72a:=collect(v72,ln(1-z2));
> nops(v72a);
> v721:=op(1,v72a);
> v721a:=collect(v721,ln(z1-z2+y1));
> nops(v721a);
> v7211:=op(1,v721a);

```

```

> iv7211:=int(v7211,z2);
> iv7211l:=simplify(subs(z2=0,iv7211));
> iv7211u:=limit(iv7211,z2=1);
> iv7211ul:=simplify(iv7211u-iv7211l);
> v7212:=op(2,v721a);
> iv7212:=int(v7212,z2);
> iv7212l:=simplify(subs(z2=0,iv7212));
> iv7212u:=limit(iv7212,z2=1);
> iv7212ul:=simplify(iv7212u-iv7212l);
> v722:=op(2,v72a);
> iv722:=int(v722,z2);
> iv722l:=simplify(subs(z2=0,iv722));
> iv722u:=simplify(subs(z2=1,iv722));
> iv722ul:=simplify(iv722u-iv722l);
> a6ul:=simplify(subs(ln((y1+z1)/(z1-1+y1))=ln(y1+z1)
    -ln(1-y1-z1),ln(z1/(-1+z1))=ln(z1)-ln(1-z1),
    ln((y1+z1-1)/(y1+z1))=ln(1-y1-z1)-ln(y1+z1),
    ln(z1-1)=ln(1-z1),ln(y1+z1-1)=ln(1-y1-z1),
    iv1ul+iv2ul+iv3ul+iv4ul+iv5ul+iv6ul+iv711ul
    +iv712ul+iv7211ul+iv7212ul+iv722ul),size);
> a6ul1:=collect(a6ul,dilog);
> nops(a6ul1);
> p1:=simplify(op(1,a6ul1),size);;
> ip1:=int(p1,y1);
> p2:=op(2,a6ul1);
> ip2:=simplify(int(p2,y1),size);
> p3:=op(3,a6ul1);
> ip3:=int(p3,y1);
> p4:=op(4,a6ul1);
> ip4:=int(p4,y1);
> p5:=simplify(subs(ln(-y1-z1)=ln(y1+z1),
    ln(-z1)=ln(z1), a6ul1-p1-p2-p3-p4));
> ip5:=int(p5,y1);
> a7:=simplify(subs(ln(z1-1+y1)=ln(1-y1-z1),
    ln(-1/(y1+z1))=-ln(y1+z1),ln(1/(z1-1+y1))
    =-ln(1-y1-z1),ln(1-1/(y1+z1))=ln(1-y1-z1)
    -ln(y1+z1), ln(1+1/(z1-1+y1))=ln(y1+z1)
    -ln(1-y1-z1),ip1+ip2+ip3+ip4+ip5),size);
> a7l:=simplify(subs(y1=0,a7));
> a7u:=limit(a7,y1=1-z1);
> a7ul:=simplify(subs(ln(z1/(-1+z1))=ln(z1)-ln(1-z1),
    a7u-a7l),size);

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> a8:=map(int,expand(a7u1),z1);
> a81:=simplify(subs(ln(1/(-1+z1))=-ln(1-z1),
    ln(-1/z1)=-ln(z1),ln((-1+z1)/z1)=ln(1-z1)-ln(z1),
    ln(z1/(-1+z1))=ln(z1)-ln(1-z1),a8));
> a82:=simplify(subs(ln((-1+z1)/z1)=ln(1-z1)-ln(z1),
    ln(z1/(-1+z1))=ln(z1)-ln(1-z1),a81));
> a83:=simplify(subs(dilog((-1+z1)/z1)=Pi^2/6
    -dilog(1/z1)+(ln(1-z1)-ln(z1))*ln(z1)+I*Pi*ln(z1),
    dilog(z1/(-1+z1))=Pi^2/6-dilog(1/(1-z1))
    +(ln(z1)-ln(1-z1))*ln(1-z1)+I*ln(1-z1),a82));
> a84:=simplify(subs(dilog(-1/(-1+z1))=-dilog(1-z1)
    -(ln(1-z1))^2/2,dilog(1/z1)=-dilog(z1)
    -(ln(z1))^2/2,ln(-1+z1)=ln(1-z1),a83));
> a8l:=limit(a84,z1=0);
> a8u:=limit(a84,z1=1);
> a8ul:=a8u-a8l;
> Eu4:=Uaverage-96*a8ul;

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