LARGE CONVEX HOLES IN RANDOM POINT SETS

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Abstract. A convex hole (or empty convex polygon) of a point set $P$ in the plane is a convex polygon with vertices in $P$, containing no points of $P$ in its interior. Let $R$ be a bounded convex region in the plane. We show that the expected number of vertices of the largest convex hole of a set of $n$ random points chosen independently and uniformly over $R$ is $\Theta(\log n/(\log \log n))$, regardless of the shape of $R$.

1. Introduction

Let $P$ be a set of points in the plane. A convex hole (alternatively, empty convex polygon) of $P$ is a convex polygon with vertices in $P$, containing no points of $P$ in its interior.

Questions about (empty or nonempty) convex polygons in point sets are of fundamental importance in discrete and computational geometry. A landmark in this area is the question posed by Erdős and Szekeres in 1935 [10]: “What is the smallest integer $f(k)$ such that any set of $f(k)$ points in the plane contains at least one convex $k$-gon?”

A variant later proposed by Erdős himself asks for the existence of empty convex polygons [11]: “Determine the smallest positive integer $H(n)$, if it exists, such that any set $X$ of at least $H(n)$ points in general position in the plane contains $n$ points which are the vertices of an empty convex polygon, i.e., a polygon whose interior does not contain any point of $X$.” It is easy to show that $H(3) = 3$ and $H(4) = 5$. Harborth [13] proved that $H(5) = 10$.

Much more recently, Nicolás [17] and independently Gerken [12] proved that every sufficiently large point set contains an empty convex heptagon (see also [24]). It is currently known that $30 \leq H(6) \leq 463$ [15,18]. A celebrated construction of Horton [14] shows that for each $n \geq 7$, $H(n)$ does not exist.

For further results and references around Erdős-Szekeres type problems, we refer the reader to the surveys [11,16] and to the monography [9].

We are interested in the expected size of convex structures in random point sets. This gives rise to a combination of Erdős-Szekeres type problems with variants of Sylvester’s seminal question [21]: “What is the probability
that four random points chosen independently and uniformly from a convex region form a convex quadrilateral?"

Several fundamental questions have been attacked (and solved) in this direction; see for instance [4, 5, 7]. Particularly relevant to our work are the results of Valtr, who computed exactly the probability that \( n \) random points independently and uniformly chosen from a parallelogram [22] or a triangle [23] are in convex position.

Consider a bounded convex region \( R \), and randomly choose \( n \) points independently and uniformly over \( R \). We are interested in estimating the expected size (that is, number of vertices) of the largest convex hole of such a randomly generated point set.

Some related questions are heavily dependent on the shape of \( R \). For instance, the expected number of vertices in the convex hull of a random point set, which is \( \Theta(\log n) \) if \( R \) is the interior of a polygon, and \( \Theta(n^{1/3}) \) if \( R \) is the interior of a convex figure with a smooth boundary (such as a disk) [19, 20]. In the problem under consideration, it turns out that the order of magnitude of the expected number of vertices of the largest convex hole is independent of the shape of \( R \):

**Theorem 1.** Let \( R \) and \( S \) be bounded convex regions in the plane. Let \( R_n \) (respectively, \( S_n \)) be a set of \( n \) points chosen independently and uniformly at random from \( R \) (respectively, \( S \)). Let \( \text{Hol}(R_n) \) (respectively, \( \text{Hol}(S_n) \)) denote the random variable that measures the number of vertices of the largest convex hole in \( R_n \) (respectively, \( S_n \)). Then

\[
\mathbb{E}(\text{Hol}(R_n)) = \Theta(\mathbb{E}(\text{Hol}(S_n))).
\]

Moreover, w.h.p.

\[
\text{Hol}(R_n) = \Theta(\text{Hol}(S_n)).
\]

We remark that Theorem 1 is in line with the following result proved by Bárány and Füredi [3]: the expected number of empty simplices in a set of \( n \) points chosen uniformly and independently at random from a convex set \( A \) with non-empty interior in \( \mathbb{R}^d \) is \( \Theta(n^d) \), regardless of the shape of \( A \).

Using Theorem 1 we have determined the expected number of vertices of a largest convex hole up to a constant multiplicative factor:

**Theorem 2.** Let \( R \) be a bounded convex region in the plane. Let \( R_n \) be a set of \( n \) points chosen independently and uniformly at random from \( R \), and let \( \text{Hol}(R_n) \) denote the random variable that measures the number of vertices of the largest convex hole in \( R_n \). Then

\[
\mathbb{E}(\text{Hol}(R_n)) = \Theta\left(\frac{\log n}{\log \log n}\right).
\]

Moreover, w.h.p.

\[
\text{Hol}(R_n) = \Theta\left(\frac{\log n}{\log \log n}\right).
\]
For the proof of Theorem 2 in both the lower and upper bounds we use powerful results of Valtr, who computed precisely the probability that $n$ points chosen at random (from a triangle [22] or from a parallelogram [23]) are in convex position. The proof of the lower bound is quite simple: we partition a unit area square $R$ (in view of Theorem 1 it suffices to establish Theorem 2 for a square) into $n/t$ rectangles such that each of them contains exactly $t$ points, where $t = \frac{\log n}{2\log \log n}$. Using [22], with high probability in at least one of the regions the points are in convex position, forming a convex hole. The proof of the upper bound is more involved. We put an $n$ by $n$ lattice in the unit square. The first key idea is that any sufficiently large convex hole $H$ can be well-approximated with lattice quadrilaterals $Q_0, Q_1$ (that is, their vertices are lattice points) such that $Q_0 \subseteq H \subseteq Q_1$ (see Proposition 3). The key advantage of using lattice quadrilaterals is that there are only polynomially many choices (i.e., $O(n^8)$) for each of $Q_0$ and $Q_1$. Since $H$ is a hole, then $Q_0$ contains no point of $R_n$ in its interior. This helps to upper estimate the area $a(Q_0)$ of $Q_0$, and at the same time $a(H)$ and $a(Q_1)$ (see Claim B). This upper bound on $a(Q_1)$ gives that w.h.p. $Q_1$ contains at most $O(\log n)$ points of $R_n$. Conditioning that each choice of $Q_1$ contains at most $O(\log n)$ points, using Valtr [23] (dividing the $(\leq 8)$-gon $Q_1 \cap R$ into at most eight triangles) we prove that w.h.p. $Q_1$ does not contain $160 \log n / (\log \log n)$ points in convex position (Claim E), so w.h.p. there is no hole of that size. A slight complication is that $Q_1$ may not lie entirely in $R$; this issue makes the proof somewhat more technical.

We make two final remarks before we move on to the proofs. As in the previous paragraph, for the rest of the paper we let $a(U)$ denote the area of a region $U$ in the plane. We also note that, throughout the paper, by $\log x$ we mean the natural logarithm of $x$.

2. **Proof of Theorem 1**

Since we only consider sets of points chosen independently and uniformly at random from a region, for brevity we simply say that such set points are chosen at random from this region.

**Claim.** For every $\alpha \geq 1$ and every sufficiently large $n$,

$$\mathbb{E}(\text{Hol}(R_n)) \geq (1/\alpha)\mathbb{E}(\text{Hol}(R_{(\alpha \cdot n)})).$$

**Proof.** Let $\alpha \geq 1$. We choose a random $\lfloor \alpha \cdot n \rfloor$-point set $R_{(\alpha \cdot n)}$ and a random $n$-point set $R_n$ over $R$ as follows: first we choose $\lfloor \alpha \cdot n \rfloor$ points randomly from $R$ to obtain $R_{(\alpha \cdot n)}$, and then from $R_{(\alpha \cdot n)}$ we choose randomly $n$ points, to obtain $R_n$. Now if $H$ is a convex hole of $R_{(\alpha \cdot n)}$ with vertex set $V(H)$, then $V(H) \cap R_n$ is the vertex set of a convex hole of $R_n$. Noting that

$$\mathbb{E}(|V(H) \cap R_n|) = \frac{1}{\lfloor \alpha \cdot n \rfloor} |V(H)| \geq (1/\alpha)|V(H)|,$$

the claim follows. □

Now the expected number of vertices of the largest convex hole in a random $n$-point set is the same for $S$ as for any set congruent to $S$. Thus
we may assume without loss of generality that $S$ is contained in $R$. Let
\[ \beta := a(R)/a(S) \] (thus $\beta \geq 1$), and let $0 < \epsilon \ll 1$.

Let $R_{[(1-\epsilon)\beta n]}$ be a set of $\lfloor (1-\epsilon)\beta \cdot n \rfloor$ points randomly chosen from $R$.

Let $m := |S \cap R_{[(1-\epsilon)\beta n]}|$, and $\alpha := n/m$. Thus the expected value of $\alpha$ is
\[ (1-\epsilon), \] and a standard application of Chernoff’s inequality implies that with
probability at least $1 - e^{\Omega(-n)}$ we have $1 \leq \alpha \leq (1-2\epsilon)^{-1}$. Conditioning on
$m$ means that $S_m := S \cap R_{[(1-\epsilon)\beta n]}$ is a randomly chosen $m$-point set in $S$.

Since $S \subseteq R$, then every convex hole in $S_m$ is also a convex hole in
$R_{[(1-\epsilon)\beta n]}$, and so
\[ (1) \quad \text{Hol}(R_{[(1-\epsilon)\beta n]}) \geq \text{Hol}(S_m). \]

From the Claim it follows that
\[ (2) \quad \mathbb{E}(\text{Hol}(R_n)) \geq ((1-\epsilon)\beta)^{-1} \mathbb{E}(\text{Hol}(R_{[(1-\epsilon)\beta n]})), \]
and that if $\alpha \geq 1$, then $\mathbb{E}(\text{Hol}(S_m)) \geq (1/\alpha) \mathbb{E}(\text{Hol}(S_n))$. Therefore
\[ (3) \quad \mathbb{E}(\text{Hol}(S_m)) \geq (1-2\epsilon) \mathbb{E}(\text{Hol}(S_n)), \quad \text{if } 1 \leq \alpha \leq (1-2\epsilon)^{-1}. \]

Since $1 \leq \alpha \leq (1-2\epsilon)^{-1}$ holds with probability at least $1 - e^{\Omega(-n)}$, \([1]\),
\([2]\), and \([3]\) imply that $\mathbb{E}(\text{Hol}(R_n)) \geq ((1-\epsilon)\beta)^{-1}(1-2\epsilon)\mathbb{E}(\text{Hol}(S_n)) -
ne^{\Omega(-n)}$. Therefore $\mathbb{E}(\text{Hol}(R_n)) = \Omega(\mathbb{E}(\text{Hol}(S_n)))$.

Reverting the roles of $R$ and $S$, we obtain $\mathbb{E}(\text{Hol}(S_n)) = \Omega(\mathbb{E}(\text{Hol}(R_n)))$,
and so $\mathbb{E}(\text{Hol}(R_n)) = \Theta(\mathbb{E}(\text{Hol}(S_n)))$, as claimed.

We finally note that it is standard to modify the proof to obtain that
w.h.p. $\text{Hol}(R_n) = \Theta(\text{Hol}(S_n))$. \(\square\)

3. Approximating convex sets with lattice quadrilaterals

For simplicity, we shall break the proof of Theorem \([2]\) into several steps.
There is one particular step whose proof, although totally elementary, is
somewhat long. In order to make the proof of Theorem \([2]\) more readable, we
devote this section to the proof of this auxiliary result.

In view of Theorem \([1]\), it will suffice to prove Theorem \([2]\) for the case when
$R$ is an isothetic unit area square. In the proof of the upper bound, we
subdivide $R$ into a $n$ by $n$ grid (which defines an $n+1$ by $n+1$ lattice),
pick a largest convex hole $H$, and find lattice quadrilaterals $Q_0, Q_1$ such
that $Q_0 \subseteq H \subseteq Q_1$, whose areas are not too different from the area of $H$.
The caveat is that the circumscribed quadrilateral $Q_1$ may not completely
fit into $R$; for this reason, we need to extend this grid of area $1$ to a grid of
area $9$ (that is, to extend the $n+1$ by $n+1$ lattice to a $3n+1$ by $3n+1$
lattice).

We recall that a rectangle is isothetic if each of its sides is parallel to
either the $x$- or the $y$-axis.

**Proposition 3.** Let $R$ (respectively, $S$) be the isothetic square of side length
$1$ (respectively, $3$) centered at the origin. Let $n > 1000$ be a positive integer,
and let $L$ be the lattice $\{(\alpha/3n, \beta/3n) \in \mathbb{R}^2 \mid \alpha, \beta \in \mathbb{Z} \}$.
Proof. If \( p, q \) are points in the plane, we let \( \overline{pq} \) denote the closed straight segment that joins them, and by \( |\overline{pq}| \) the length of this segment (that is, the distance between \( p \) and \( q \)). We recall that if \( C \) is a convex set, the diameter of \( C \) is \( \sup \{ |\overline{pq}| : x, y \in C \} \). We also recall that a supporting line of \( C \) is a line that intersects the boundary of \( C \) and such that all points of \( C \) are in the same closed half-plane of the line.

Existence of \( Q_1 \)

Let \( a, b \) be a diametral pair of \( H \), that is, points such that \( |\overline{ab}| \) equals the diameter of \( H \) (a diametral pair exists because \( H \) is closed). Now let \( \ell, \ell' \) be the supporting lines of \( H \) parallel to \( \overline{ab} \).

Let \( \ell_a, \ell_b \) be the lines perpendicular to \( \overline{ab} \) that go through \( a \) and \( b \), respectively. Since \( a, b \) is a diametral pair, it follows that \( a \) (respectively, \( b \)) is the only point of \( H \) that lies on \( \ell_a \) (respectively, \( \ell_b \)). See Figure 1.

Let \( c, d \) be points of \( H \) that lie on \( \ell \) and \( \ell' \), respectively. Let \( J \) be the quadrilateral with vertices \( a, c, b, d \). By interchanging \( \ell \) and \( \ell' \) if necessary, we may assume that \( a, c, b, d \) occur in this clockwise cyclic order in the boundary of \( J \).

Let \( K \) denote the rectangle bounded by \( \ell_a, \ell, \ell_b, \) and \( \ell' \). Let \( w, x, y, z \) be the vertices of \( K \), labelled so that \( a, w, c, x, b, y, d, z \) occur in the boundary of \( K \) in this clockwise cyclic order. It follows that \( a(K) = 2a(J) \). Since \( a(H) \geq a(J) \), we obtain \( a(K) \leq 2a(H) \). Let \( T \) denote the isothetic square of length side 2, also centered at the origin. It is easy to check that since \( H \subseteq R \), then \( K \subseteq T \).

Let \( Q_x \) be the square with side length \( 2/n \) that has \( x \) as one of its vertices, with each side parallel to \( \ell \) or to \( \ell_a \), and that only intersects \( K \) at \( x \). It is easy to see that these conditions define uniquely \( Q_x \). Let \( x' \) be the vertex of \( Q_x \) opposite to \( x \). Define \( Q_y, Q_z, Q_w, y', z', \) and \( w' \) analogously.

Since \( K \subseteq T \), it follows that \( Q_x, Q_y, Q_z, \) and \( Q_w \) are all contained in \( S \). Using this, and the fact that there is a circle of diameter \( 2/n \) contained in \( Q_x \), it follows that there is a lattice point \( g_x \) contained in the interior of \( Q_x \).

Similarly, there exist lattice points \( g_y, g_z, \) and \( g_w \) contained in the interior of \( Q_y, Q_z, \) and \( Q_w \), respectively. Let \( Q_1 \) be the quadrilateral with vertices \( g_x, g_y, g_z, \) and \( g_w \).
Figure 1. Lattice quadrilateral $Q_1$ has vertices $g_w$, $g_x$, $g_y$, $g_z$, and lattice quadrilateral $Q_0$ has vertices $t_f$, $t_h$, $t_j$, $t_k$. 

Let $\text{per}(K)$ denote the perimeter of $K$. The area of the rectangle $K'$ with vertices $w', x', y', z'$ (see Figure 1) is $a(K) + \text{per}(K)(2/n) + 4(2/n)^2$. Since the perimeter of any rectangle contained in $S$ is at most 12, then $a(K') \leq a(K) + 24/n + 16/n^2 \leq a(K) + 40/n$. Since $a(Q_1) \leq a(K')$, we obtain $a(Q_1) \leq a(K) + 40/n \leq 2a(H) + 40/n$.

Existence of $Q_0$

Suppose without any loss of generality (relabel if needed) that the area of the triangle $\Delta := abd$ is at least the area of the triangle $abc$. Since $2a(J) = a(K) \geq a(H)$ and $a(\Delta) \geq a(J)/2$, we have $a(\Delta) \geq a(H)/4$. By hypothesis $a(H) \geq 1000/n$, and so $a(\Delta) \geq 1000/(4n)$. 

Since $a, b$ is a diametral pair, it follows that the longest side of $\Delta$ is $\overline{ab}$. Let $e$ be the intersection point of $\overline{ab}$ with the line perpendicular to $\overline{ab}$ that passes through $d$. Thus $a(\Delta) = |\overline{ab}| \overline{de} / 2$. See Figure 1.

There exists a rectangle $U$, with base contained in $\overline{ab}$, whose other side has length $|\overline{de}| / 2$, and such that $a(U) = a(\Delta) / 2$. Let $f, h, j, k$ denote the vertices of this rectangle, labelled so that $f$ and $h$ lie on $\overline{ab}$ (with $f$ closer to $a$ than $h$), $j$ lies on $\overline{ac}$, and $k$ lies on $\overline{bd}$. Thus $|\overline{fh}| = |\overline{de}| / 2$.

Now $|\overline{ab}| < 2$ (indeed, $|\overline{ab}| \leq \sqrt{2}$, since $a, b$ are both in $R$), and since $|\overline{ab}| |\overline{de}| / 2 = a(\Delta) \geq 1000/(4n)$ it follows that $|\overline{de}| \geq 1000/(4n)$. Thus $|\overline{fh}| \geq 1000/(8n)$.

Now since $a, b$ is a diametral pair it follows that $a(K) \leq |\overline{ab}|^2$. Using $1000/n \leq a(H) \leq a(K)$, we obtain $1000/n \leq |\overline{ab}|^2$. Note that $|\overline{fh}| = |\overline{ab}| / 2$.

Thus $1000/(4n) \leq |\overline{fh}|^2$. Using $|\overline{fh}| = |\overline{ab}| / 2$ and $|\overline{ab}| \leq \sqrt{2}$, we obtain $|\overline{fh}| < 1$, and so $|\overline{fh}| > |\overline{fh}|^2 \geq 1000/(4n)$.

Now let $Q_f$ be the square with sides of length $2/n$, contained in $U$, with sides parallel to the sides of $U$, and that has $f$ as one of its vertices. Let $f'$ denote the vertex of $Q_f$ that is opposite to $f$. Define similarly $Q_h, Q_j, Q_k, h', j', k'$.

Since $|\overline{fh}|$ and $|\overline{fh}|$ are both at least $1000/(8n)$, it follows that the squares $Q_f, Q_h, Q_j, Q_k$ are pairwise disjoint. Since the sides of these squares are all $2/n$, it follows that each of these squares contains at least one lattice point. Let $t_f$ denote a lattice point contained in $Q_f$; define $t_h, t_j$, and $t_k$ analogously.

Let $Q_0$ denote the quadrilateral with vertices $t_f, t_h, t_j$, and $t_k$. Let $W$ denote the rectangle with vertices $f', h', j'$, and $k'$.

Since $|\overline{fh}|$ and $|\overline{fh}|$ are both at least $1000/(8n)$, and the side lengths of the squares $Q$ are $2/n$, it follows easily that $|\overline{fh}| > (1/2)|\overline{fh}|$ and $|\overline{fh}| > (1/2)|\overline{fh}|$. Thus $a(W) > a(U)/4$. Now clearly $a(Q_0) \geq a(W)$. Recalling that $a(U) = a(\Delta) / 2$, $a(\Delta) \geq a(J) / 2$, and $a(J) = a(K) / 2 \geq a(H) / 2$, we obtain $a(Q_0) \geq a(U) / 4 \geq a(\Delta) / 8 \geq a(J) / 16 \geq a(H) / 32$.

4. **Proof of Theorem 2**

As in the proof of Theorem 1 for brevity, since we only consider sets of points chosen independently and uniformly at random from a region, we simply say that such set points are chosen at random from the region.

We prove the lower and upper bounds separately.

**Proof of the lower bounds.** In view of Theorem 1 we may assume without any loss of generality that $R$ is a square. Let $R_n$ be a set of $n$ points chosen at random from $R$. We will prove that w.h.p. $R_n$ has a convex hole of size at least $t$, where $t := \frac{\log n}{2 \log \log n}$. Let $k := n/t$. For simplicity, suppose that both $t$ and $k$ are integers. Let $\{\ell_0, \ell_1, \ell_2, \ldots, \ell_k\}$ be a set of vertical lines disjoint from $R_n$, chosen so that for $i = 0, 1, 2, \ldots, k - 1$, the set $R_n^i$ of points of $R_n$ contained in the rectangle $R^i$ bounded by $R, \ell_i$, and $\ell_{i+1}$ contains exactly $t$
points. Conditioning that \(R^i\) contains exactly \(t\) points we have that these \(t\) points are chosen at random from \(R^i\).

Valtr [22] proved that the probability that \(r\) points chosen at random in a parallelogram are in convex position is \(\left(\frac{2r-2}{r!}\right)^2\). Using the bounds \((2r) \geq 4^s/(s + 1)\) and \(s! \leq es^{s+1/2}e^{-s}\), we obtain that this is at least \(r^{-2r}\) for all \(r \geq 3\):

\[
\left(\frac{2r-2}{r!}\right)^2 \geq \left(\frac{4^{r-1}}{er^r \sqrt{re^{-r}}}\right)^2 = \frac{(4e)^{2r}}{16e^2r^3} \cdot r^{-2r}.
\]

Since each \(R^i\) is a rectangle containing \(t\) points chosen at random, it follows that for each fixed \(i \in \{0, 1, \ldots, k - 1\}\), the points of \(R^i_n\) are in convex position with probability at least \(t^{-2t}\). Since there are \(k = n/t\) sets \(R^i_n\), it follows that none of the sets \(R^i_n\) is in convex position with probability at most

\[
(1 - t^{-2t})^{n/t} \leq e^{-nt^{-2t-1}} = e^{-nt^{-2t-1}}.
\]

If the \(t = \log n/(2 \log \log n)\) points of an \(R^i_n\) are in convex position, then they form a convex hole of \(R_n\). Thus, the probability that there is a convex hole of \(R_n\) of size at least \(\log n/(2 \log \log n)\) is at least \(1 - e^{-nt^{-2t-1}}\). Since \(e^{-nt^{-2t-1}} \to 0\) as \(n \to \infty\), it follows that w.h.p. \(\text{HOL}(R_n) = \Omega(\log n/\log \log n)\).

For the lower bound of \(E(\text{HOL}(R_n))\), we use once again that \(P(\text{HOL}(R_n) \geq \log n/(2 \log \log n)) \geq 1 - e^{-nt^{-2t-1}}\). Since \(\text{HOL}(R_n)\) is a non-negative random variable, it follows that \(E(\text{HOL}(R_n)) = \Omega(\log n/\log \log n)\).

\[
\text{Proof of the upper bounds.} \quad \text{We remark that throughout the proof we always implicitly assume that } n \text{ is sufficiently large. We start by stating a straightforward consequence of Chernoff’s bound. This is easily derived, for instance, from Theorem A.1.11 in [2].}
\]

**Lemma 4.** Let \(X_1, \ldots, X_r\) be mutually independent random variables with \(P(X_i = 1) = p\) and \(P(X_i = 0) = 1 - p\), for \(i = 1, \ldots, r\). Let \(X := X_1 + \ldots + X_r\). Then, for any \(s \geq r\) and \(q \geq p\),

\[
P(X \geq (3/2)qs) < e^{-qs/16}.
\]

In view of Theorem 1, we may assume without any loss of generality that \(R\) is a (any) square. Aiming to invoke directly Proposition 3, we take as \(R\) the isothetic unit area square centered at the origin, and let \(S\) be the isothetic square of area 9, also centered at the origin.

Let \(n\) be a (large) positive integer. Let \(R_n\) be a set of \(n\) points chosen at random from \(R\).

To establish the upper bound, we will show that w.h.p. the largest convex hole in \(R_n\) has less than \(160 \log n/(\log \log n)\) vertices.
Recall that $\mathcal{L}$ is the lattice $\{(−3/2 + i/3n, −3/2 + j/3n) \in \mathbb{R}^2 \mid i, j \in \{0, 1, \ldots, 9n\}\}$. A point in $\mathcal{L}$ is a lattice point. A lattice quadrilateral is a quadrilateral each of whose vertices is a lattice point. Now there are $(9n+1)^2$ lattice points, and so there are fewer than $(9n)^8$ lattice quadrilaterals in total, and fewer than $n^8$ lattice quadrilaterals whose four vertices are in $R$.

**Claim A.** With probability at least $1−n^{−10}$ the random point set $R_n$ has the property that every lattice quadrilateral $Q$ with $\alpha(Q) < 2000 \log n/n$ satisfies that $|R_n \cap Q| \leq 3000 \log n$.

**Proof.** Let $Q$ be a lattice quadrilateral with $\alpha(Q) < 2000 \log n/n$. Let $X_Q$ denote the random variable that measures the number of points of $R_n$ in $Q$. We apply Lemma 4 with $p = \alpha(Q \cap R) \leq q = (2000 \log n)/n$, and $r = s = n$ to obtain $\Pr(X_Q > 3000 \log n) < e^{-125 \log n} = n^{-125}$. As the number of choices for $Q$ is at most $(9n)^8$, with probability at least $(1 − (9n^{−1} \cdot n^{−125})) > 1 − n^{−10}$ no such $Q$ contains more than $3000 \log n$ points of $R_n$. □

A polygon is empty if its interior contains no points of $R_n$.

**Claim B.** With probability at least $1−n^{−10}$ the random point set $R_n$ has the property that there is no empty lattice quadrilateral $Q \subseteq R$ with $\alpha(Q) \geq 20 \log n/n$.

**Proof.** The probability that a fixed lattice quadrilateral $Q \subseteq R$ with $\alpha(Q) \geq 20 \log n/n$ is empty is $(1 − \alpha(Q))^n < n^{−20}$. Since there are fewer than $n^8$ lattice quadrilaterals in $R$, it follows that the probability that at least one of the lattice quadrilaterals with area at least $20 \log n/n$ is empty is less than $n^8 \cdot n^{−20} < n^{−10}$. □

Let $H$ be a maximum size convex hole of $R_n$. We now transpose the conclusion of Proposition 3 for easy reference within this proof.

**Claim C.** There exists a lattice quadrilateral $Q_1$ such that $H \subseteq Q_1$ and $\alpha(Q_1) \leq 2 \alpha(H) + 40/n$. Moreover, if $\alpha(H) \geq 1000/n$, then there is a lattice quadrilateral $Q_0$ such that $Q_0 \subseteq H$ and $\alpha(Q_0) \geq \alpha(H)/32$. □

**Claim D.** With probability at least $1−2n^{−10}$ we have $\alpha(Q_1) < 2000 \log n/n$ and $|R_n \cap Q_1| \leq 3000 \log n$.

**Proof.** By Claim A, it suffices to show that with probability at least $1−n^{−10}$ we have that $\alpha(Q_1) < 2000 \log n/n$.

Suppose first that $\alpha(H) < 1000/n$. Then $\alpha(Q_1) \leq 2 \alpha(H) + 40/n < 2040/n$. Since $2040/n < 2000 \log n/n$, in this case we are done.

Now suppose that $\alpha(H) \geq 1000/n$, so that $Q_0$ (from Claim C) exists. Moreover, $\alpha(Q_1) \leq 2\alpha(H) + 40/n < 3\alpha(H)$. Since $Q_0 \subseteq H$, and $H$ is a convex hole of $R_n$, it follows that $Q_0$ is empty. Thus, by Claim B, with probability at least $1−n^{−10}$ we have that $\alpha(Q_0) < 20 \log n/n$. Now since
a(Q_1) < 3a(H) and a(Q_0) \geq a(H)/32, it follows that a(Q_1) \leq 96a(Q_0).
Thus with probability at least 1 - n^{-10} we have that a(Q_1) \leq 96 \cdot 20 \log n/n < 2000 \log n/n.

We now derive a bound from an exact result by Valtr [23].

**Claim E.** The probability that r points chosen at random from a triangle are in convex position is at most r^{-r}, for all sufficiently large r.

**Proof.** Valtr [23] proved that the probability that r points chosen at random in a triangle are in convex position is 2^r(3r - 3)!/((r - 1)!^3(2r)!). Using the bounds (s/e)^s < s! \leq e^{s+1/2} e^{-s}, we obtain

\[
\frac{2^r(3r - 3)!}{((r - 1)!^3(2r)!) < \frac{2^r(3r)!}{(r!)^3(2r)!} \leq \frac{2^r3(3r)^{3r}\sqrt{3re^{-3r}}}{r^{3r}e^{-3r}(2r)^{2r}e^{-2r}} < \sqrt{27e^2}(\frac{27e^2}{2r^2})^r < r^{-r},
\]

where the last inequality holds for all sufficiently large r. □

For each lattice quadrilateral Q, the polygon Q \cap R has at most eight sides, and so it can be partitioned into at most eight triangles. For each Q, we choose one such decomposition into triangles, which we call the basic triangles of Q. Note that there are fewer than 8(9n)^8 basic triangles in total.

**Claim F.** With probability at least 1 - 2n^{-10} the random point set R_n satisfies that no lattice quadrilateral Q with a(Q) < 2000 \log n/n contains 160 \log n/(\log \log n) points of R_n in convex position.

**Proof.** Let T denote the set of basic triangles obtained from lattice quadrilaterals that have area at most 2000 \log n/n. By Claim A, with probability at least 1 - n^{-10} every T \in T satisfies |R_n \cap T| \leq 3000 \log n. Thus it suffices to show that the probability that that there exists a T \in T with |R_n \cap T| \leq 3000 \log n and 20 \log n/(\log \log n) points of R_n in convex position is at most n^{-10}.

Let T \in T be such that |R_n \cap T| \leq 3000 \log n, and let i := |R_n \cap T|. Conditioning on i means that the i points in R_n \cap T are randomly distributed in T. By Claim E, the expected number of r-tuples of R_n in T in convex position is at most \(\binom{i}{r}r^{-r} \leq \binom{3000 \log n}{r}r^{-r} < (9000r^{-2} \log n)^r \). Since there are at most 8(9n)^8 choices for T, it follows that the expected total number of such r-tuples (over all T \in T) with r = 20 \log n/\log \log n is at most 8(9n)^8 \cdot (9000r^{-2} \log n)^r < n^{-10}. Hence the probability that one such r-tuple exists (that is, the probability that there exists a T \in T with 20 \log n/(\log \log n) points of R_n in convex position) is at most n^{-10}. □

Now we are prepared to complete the proof of the upper bound. Recall that H is a maximum size convex hole of R_n, and that H \subseteq Q_1. It follows immediately from Claims D and F that with probability at least 1 - 4n^{-10} the quadrilateral Q_1 does not contain a set of 160 \log n/(\log \log n) points of
$R_n$ in convex position. In particular, with probability at least $1 - 4n^{-10}$ the size of $H$ is at most $160 \log n / (\log \log n)$. Therefore w.h.p. $\text{HOL}(R_n) = O(\log n / (\log \log n))$.

Finally, for the upper bound of $\mathbb{E}(\text{HOL}(R_n))$, we use once again that with probability at least $1 - 4n^{-10}$, $\text{HOL}(R_n) \leq 160 \log n / (\log \log n)$. Since obviously the size of the largest convex hole of $R_n$ is at most $n$, it follows at once that $\mathbb{E}(\text{HOL}(R_n)) = O(\log n / (\log \log n))$.

5. Concluding remarks

The lower and upper bounds we found in the proof of Theorem 2 for the case when $R$ is a square (we proved that w.h.p. $(1/2) \log n / (\log \log n) \leq \text{HOL}(R_n) \leq 160 \log n / (\log \log n)$) are not outrageously far from each other. We made no effort to optimize the 160 factor, and with some additional work this could be improved. Our belief is that the correct constant is closer to $1/2$ than to 160, and we would not be surprised if $1/2$ were proved to be the correct constant.

There is great interest not only in the existence, but also on the number of convex holes of a given size (see for instance [6]). Along these lines, let us observe that a slight modification of our proof of Theorem 2 yields the following statement. The details of the proof are omitted.

**Proposition 5.** Let $R_n$ be a set of $n$ points chosen independently and uniformly at random from a square. Then, for any positive integer $s$, the number of convex holes of $R_n$ of size $s$ is w.h.p. at most $n^9$.

We made no effort to improve the exponent of $n$ in this statement. Moreover, for “large” convex holes we can also give lower bounds. Indeed, our calculations can be easily extended to show that for every sufficiently small constant $c$, there is an $\epsilon(c)$ such that the number of convex holes of size at least $c \cdot \log n / (\log \log n)$ is at most $n^8$ and at least $n^{1-\epsilon(c)}$.

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