

tinuous mapping from  $S^*$  into Euclidean  $xyz$  space. Then  $T$  determines a (not necessarily simple) closed surface  $S$ . Define an index-function  $n(x, y, z)$  as follows: if the point  $(x, y, z)$  lies on  $S$ , then  $n=0$ ; if  $(x, y, z)$  does not lie on  $S$ , then  $n$  is equal to the topological index of the point  $(x, y, z)$  with respect to  $S$ . Then  $n(x, y, z)$  vanishes outside of a sufficiently large sphere  $K$ . Define  $V(S)$ , the volume enclosed by  $S$ , as the integral of  $|n(x, y, z)|$  in  $K$  if this integral exists, and let  $V(S)=\infty$  otherwise. The purpose of the paper is to establish the isoperimetric inequality  $V(S)^2 \leq A(S)^3/36\pi$ , where  $A(S)$  is the Lebesgue area of  $S$ , as a generalization of previous results of Tonelli and Bonnesen. (Received May 29, 1946.)

### STATISTICS AND PROBABILITY

#### 255. Z. W. Birnbaum: *Tshebysheff inequality for two dimensions.*

For independent random variables  $X, Y$  with expectations zero and variances  $\sigma_x^2, \sigma_y^2$  the trivial inequality  $P(X^2 + Y^2 \geq T^2) \leq (\sigma_x^2 + \sigma_y^2)/T^2$  is replaced by a sharp inequality. (Received April 5, 1946.)

#### 256. Mark Kac: *A discussion of the Ehrenfest model.* Preliminary report.

A particle moves along a straight line in steps  $\Delta$ , the duration of each step being  $\tau$ . The probabilities that the particle at  $k\Delta$  will move to the right or left are  $(1/2)(1-k/R)$  and  $(1/2)(1+k/R)$  respectively.  $R$  and  $k$  are integers and  $|k| \leq R$ . M. C. Wang and G. E. Uhlenbeck in their paper *On the theory of Brownian motion. II* (Review of Modern Physics vol. 17 (1945) pp. 323-342) discuss this random walk problem and state several unsolved problems. In answer to some of the questions raised the following results are obtained: Let  $(1-z)^{R-i}(1+z)^{R+i} = \sum C_k^{(i)} z^k$  ( $j$  an integer), then the probability  $P(n, m|s)$  that a particle starting from  $n\Delta$  will come to  $m\Delta$  after time  $t=s\tau$  is equal to  $2^{-2R}(-1)^{R+n} \sum (j/R)^n C_{R+j}^{(-n)} C_{R+m}^{(j)}$ , where the summation is extended over all  $j$  such that  $|j| \leq R$ . Also, if  $R$  is even the probability  $P'(n, 0|s)$  that the particle starting from  $n\Delta$  will come to 0 at  $t=s\tau$  for the first time is calculated. For  $n=0$  this gives a solution of the so-called recurrence time problem first studied on simpler models by Smoluchowski. Through a limiting process in which  $\tau \rightarrow 0, \Delta \rightarrow 0, \Delta^2/2\tau \rightarrow D, 1/R\tau \rightarrow \beta, n\Delta \rightarrow x_0, m\Delta \rightarrow x, s\tau = t$ , one is led to fundamental distributions concerning the velocity of a free Brownian particle. In particular,  $P(n, m|s)$  approaches the well known Ornstein-Uhlenbeck distribution. (Received May 23, 1946.)

#### 257. Howard Levene: *A test of randomness in two dimensions.*

A square of side  $N$  is divided into  $N^2$  unit cells, and each cell takes on the characteristics  $A$  or  $B$  with probabilities  $p$  and  $q=1-p$  respectively, independently of the other cells. A cell is an "upper left corner" if it is  $A$  and the cell above and cell to the left are not  $A$ . Let  $V_1$  be the total number of upper left corners and let  $V_2, V_3, V_4$  be the number of similarly defined upper right, lower right, and lower left corners respectively. Let  $V = (V_1 + V_2 + V_3 + V_4)/4$ . It is proved that  $V$  is normally distributed in the limit with  $E(V) = p(Nq+p)^2$  and  $\sigma^2(V) = N^2 p q^2 (2 - 10p + 22p^2 - 13p^3)/2$ . The conditional limit distribution of  $V$ , when  $p$  is estimated from the data, and the limit distribution of a related quadratic form are also obtained. These statistics are in a sense a generalization of the run statistics used for testing randomness in one dimension. (Received May 28, 1946.)