

Double-normal pairs in space

János Pach*

EPFL Lausanne and
Rényi Institute, Budapest
pach@cims.nyu.edu

Konrad J. Swanepoel
Department of Mathematics,
London School of Economics and Political Science,
Houghton Street, London WC2A 2AE, United Kingdom
k.swanepoel@lse.ac.uk

Abstract

A *double-normal pair* of a finite set S of points that spans \mathbb{R}^d is a pair of points $\{\mathbf{p}, \mathbf{q}\}$ from S such that S lies in the closed strip bounded by the hyperplanes through \mathbf{p} and \mathbf{q} perpendicular to \mathbf{pq} . A double-normal pair $\{\mathbf{p}, \mathbf{q}\}$ is *strict* if $S \setminus \{\mathbf{p}, \mathbf{q}\}$ lies in the open strip. The problem of estimating the maximum number $N_d(n)$ of double-normal pairs in a set of n points in \mathbb{R}^d , was initiated by Martini and Soltan (2006).

It was shown in a companion paper that in the plane, this maximum is $3\lfloor n/2 \rfloor$, for every $n > 2$. For $d \geq 3$, it follows from the Erdős-Stone theorem in extremal graph theory that $N_d(n) = \frac{1}{2}(1 - 1/k)n^2 + o(n^2)$ for a suitable positive integer $k = k(d)$. Here we prove that $k(3) = 2$ and, in general, $\lceil d/2 \rceil \leq k(d) \leq d - 1$. Moreover, asymptotically we have $\lim_{n \rightarrow \infty} k(d)/d = 1$. The same bounds hold for the maximum number of strict double-normal pairs.

1 Introduction

Let V be a set of n points that spans \mathbb{R}^d . A *double-normal pair* of V is a pair of distinct points $\{\mathbf{p}, \mathbf{q}\}$ in V such that V lies in the closed strip bounded by the hyperplanes $H_{\mathbf{p}}$ and $H_{\mathbf{q}}$ through \mathbf{p} and \mathbf{q} , respectively, that are perpendicular to the line \mathbf{pq} . A double-normal pair $\{\mathbf{p}, \mathbf{q}\}$ is *strict* if $V \setminus \{\mathbf{p}, \mathbf{q}\}$ is disjoint from the hyperplanes $H_{\mathbf{p}}$ and $H_{\mathbf{q}}$. Define the *double-normal graph* of V as the graph on the vertex set V in which two vertices p

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and q are joined by an edge if and only if $\{\mathbf{p}, \mathbf{q}\}$ is a double-normal pair. The number of edges of this graph, that is, the number of double-normal pairs induced by V is denoted by $N(V)$.

We define the *strict double-normal graph* of V analogously and denote its number of edges by $N'(V)$.

Martini and Soltan [10, Problems 3 and 4] asked for the maximum numbers $N_d(n)$ and $N'_d(n)$ of double-normal pairs and strict double-normal pairs of a set of n points in \mathbb{R}^d :

$$N_d(n) := \max_{\substack{V \subset \mathbb{R}^d \\ |V|=n}} N(V)$$

and

$$N'_d(n) := \max_{\substack{V \subset \mathbb{R}^d \\ |V|=n}} N'(V).$$

Clearly, we have $N(V) \geq N'(V)$ and $N_d(n) \geq N'_d(n)$. It is not difficult to see that $N'_2(n) = n$. In another paper [12] we show that $N_2(n) = 3\lfloor n/2 \rfloor$. Here we only consider the case $d \geq 3$.

Theorem 1. *The maximum number of double-normal and strict double-normal pairs in a set of n points in \mathbb{R}^3 satisfy $N_3(n) = n^2/4 + o(n^2)$ and $N'_3(n) = n^2/4 + o(n^2)$.*

In fact, since the collection of double-normal graphs in Euclidean space is closed under the taking of induced subgraphs, the Erdős–Stone Theorem [3] implies that for each $d \in \mathbb{N}$, there exist unique $k(d), k'(d) \in \mathbb{N}$ such that $N_d(n) = \frac{1}{2}(1 - \frac{1}{k(d)})n^2 + o(n^2)$ and $N'_d(n) = \frac{1}{2}(1 - \frac{1}{k'(d)})n^2 + o(n^2)$. The number $k(d)$ [resp. $k'(d)$] can also be characterised as the largest k such that complete k -partite graphs with arbitrarily many points in each class occur as subgraphs of double-normal [resp. strictly double-normal] graphs in \mathbb{R}^d . Theorem 1 states that $k(3) = k'(3) = 2$ and is a special case of the next theorem.

Theorem 2. *For each d , there exist unique integers $k(d), k'(d) \geq 1$ such that $N_d(n)$, the maximum number of double-normal pairs, and $N'_d(n)$, the maximum number of strict double-normal pairs in a set of n points in \mathbb{R}^d , satisfy*

$$N_d(n) = \frac{1}{2} \left(1 - \frac{1}{k(d)} \right) n^2 + o(n^2)$$

and

$$N'_d(n) = \frac{1}{2} \left(1 - \frac{1}{k'(d)} \right) n^2 + o(n^2).$$

For any $d \geq 3$, we have

$$\lfloor d/2 \rfloor \leq k'(d) \leq k(d) \leq d - 1.$$

Asymptotically, as $d \rightarrow \infty$, we have

$$k(d) \geq k'(d) \geq d - O(\log d).$$

Although this theorem gives the exact values $k(3) = k'(3) = 2$, we do not know whether $k(4)$ or $k'(4)$ equals 2 or 3.

Two notions related to double-normal pairs have been studied before. We define a *diameter pair* of S to be a pair of points $\{\mathbf{p}, \mathbf{q}\}$ in S such that $|\mathbf{pq}| = \text{diam}(S)$. Note that a diameter pair is also a strictly double-normal pair. The maximum number of diameter pairs in a set of n points is known for all $d \geq 2$, and in the case of $d \geq 4$, if n is sufficiently large [1, 4, 5, 13, 14, 6]. We call a pair \mathbf{pq} of a set $S \subset \mathbb{R}^d$ *antipodal* if there exist parallel hyperplanes H_1 and H_2 through \mathbf{p} and \mathbf{q} , respectively, such that S lies in the closed strip bounded by the hyperplanes. The pair is called *strictly antipodal* if there exist parallel hyperplanes through \mathbf{p} and \mathbf{q} such that $S \setminus \{\mathbf{p}, \mathbf{q}\}$ lies in the open strip bounded by the hyperplanes. Clearly, a (strictly) double-normal pair of a set is also a (strictly) antipodal pair. The problem of determining the asymptotic behaviour of the maximum number of antipodal or strictly antipodal pairs in a set of n points is open already in \mathbb{R}^3 . For a thorough discussion of antipodal pairs, see the series of papers [7, 8, 9].

The paper is structured as follows. In Section 2, we collect some geometric lemmas on double-normal pairs. They are applied in Section 3 together with a Ramsey-type argument to derive the upper bound of Theorem 2 (Theorem 7). Finally, in Section 4 we show the two lower bounds of Theorem 2 (Corollaries 10 and 16). The asymptotic lower bound follows from a random construction closely related to the construction by Erdős and Füredi [2] of strictly antipodal sets of size exponential in the dimension.

We use the following notation. The inner product of $\mathbf{x}, \mathbf{y} \in \mathbb{R}^d$ is denoted by $\langle \mathbf{x}, \mathbf{y} \rangle$, the linear span of $S \subset \mathbb{R}^d$ by $\text{lin } S$, the convex hull of S by $\text{conv } S$, the diameter of S by $\text{diam}(S)$, the cardinality of a finite set S by $|S|$, and the complete k -partite graph with N vertices in each class by $K_k(N)$. An angle with vertex \mathbf{b} and sides \mathbf{ba} and \mathbf{bc} is denoted by $\angle \mathbf{abc}$, which we also use to denote its angular measure. All angles in this paper have angular measure in the range $(0, \pi)$. The Euclidean distance between \mathbf{p} and \mathbf{q} is denoted $|\mathbf{pq}|$.

2 Geometric properties of the double-normal relation

Here we collect some elementary geometric properties of double-normals pairs. They will be used in the next section where we find upper bounds to $k(d)$.

If a unit vector \mathbf{u} is almost orthogonal to two given unit vectors \mathbf{u}_1 and \mathbf{u}_2 , then \mathbf{u} is still almost orthogonal to any unit vector in the span of \mathbf{u}_1 and \mathbf{u}_2 , with an error that becomes worse the closer \mathbf{u}_1 and \mathbf{u}_2 are to each other. The next lemma quantifies this observation.

Lemma 3. Let $\mathbf{u}, \mathbf{u}_1, \mathbf{u}_2$ be unit vectors with $\mathbf{u}_1 \neq \pm \mathbf{u}_2$, such that for some $\varepsilon_1, \varepsilon_2 > 0$, $|\langle \mathbf{u}, \mathbf{u}_1 \rangle| \leq \varepsilon_1$ and $|\langle \mathbf{u}, \mathbf{u}_2 \rangle| \leq \varepsilon_2$. Then for any unit vector $\mathbf{v} \in \text{lin}\{\mathbf{u}_1, \mathbf{u}_2\}$ we have $|\langle \mathbf{u}, \mathbf{v} \rangle| < (\varepsilon_1 + \varepsilon_2)/\sin \theta$, where $\theta \in (0, \pi)$ satisfies $\langle \mathbf{u}_1, \mathbf{u}_2 \rangle = \cos \theta$.

Proof. Let \mathbf{u}' be the orthogonal projection of \mathbf{u} onto the plane $\text{lin}\{\mathbf{u}_1, \mathbf{u}_2\}$. Then the quantity $\langle \mathbf{u}, \mathbf{v} \rangle = \langle \mathbf{u}', \mathbf{v} \rangle$ is maximised when \mathbf{v} is a positive multiple of \mathbf{u}' , and then $|\langle \mathbf{u}, \mathbf{v} \rangle| = |\mathbf{ou}'|$. It follows from the hypotheses that \mathbf{u}' lies in the parallelogram P symmetric around \mathbf{o} with sides perpendicular to \mathbf{u}_1 and \mathbf{u}_2 , respectively, and with the sides perpendicular to \mathbf{u}_i at distance $2\varepsilon_i$, $i = 1, 2$. The sides of P form an angle of θ , and their lengths are $2\varepsilon_1/\sin \theta$ and $2\varepsilon_2/\sin \theta$. The maximum value of $|\mathbf{ou}'|$ is attained at a vertex of the parallelogram P , that is, $|\mathbf{ou}'|$ is at most half the largest diagonal of P . By the law of cosines, half a diagonal of P has length

$$\begin{aligned} & \sqrt{\frac{\varepsilon_1^2}{\sin^2 \theta} + \frac{\varepsilon_2^2}{\sin^2 \theta} \pm 2\frac{\varepsilon_1 \varepsilon_2}{\sin^2 \theta} \cos \theta} \\ & < \sqrt{\frac{\varepsilon_1^2}{\sin^2 \theta} + \frac{\varepsilon_2^2}{\sin^2 \theta} + 2\frac{\varepsilon_1 \varepsilon_2}{\sin^2 \theta}} = \frac{\varepsilon_1 + \varepsilon_2}{\sin \theta}. \quad \square \end{aligned}$$

Suppose that $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ are collinear, with \mathbf{y}_2 between \mathbf{y}_1 and \mathbf{y}_3 , and that $\mathbf{x}\mathbf{y}_2$ is a double-normal pair in some set that contains $\mathbf{x}, \mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$. Then, since the segment $\mathbf{y}_1\mathbf{y}_3$ has to lie in the half-space through \mathbf{y}_2 with normal $\mathbf{y}_2\mathbf{x}$, it follows that $\mathbf{y}_1\mathbf{y}_3$ lies in the boundary of this half-space. That is, $\mathbf{x}\mathbf{y}_2 \perp \mathbf{y}_1\mathbf{y}_2$. If $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ are close to collinear, then intuitively $\mathbf{y}_1\mathbf{y}_2$ will still be close to orthogonal to $\mathbf{x}\mathbf{y}_2$. This is the content of the next lemma.

Lemma 4. Let $\mathbf{x}, \mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ be different points from $V \subset \mathbb{R}^d$, with $\mathbf{x}\mathbf{y}_2$ a double-normal pair in V . Let $\varepsilon > 0$ and suppose that $\angle \mathbf{y}_1\mathbf{y}_2\mathbf{y}_3 > \pi - \varepsilon$. Let \mathbf{u} be a unit vector parallel to $\mathbf{y}_1\mathbf{y}_2$ and \mathbf{v} a unit vector parallel to $\mathbf{x}\mathbf{y}_2$. Then $|\langle \mathbf{u}, \mathbf{v} \rangle| < \varepsilon$.

Proof. Without loss of generality, $\varepsilon < \pi/2$. Note that $\angle \mathbf{x}\mathbf{y}_2\mathbf{y}_1, \angle \mathbf{x}\mathbf{y}_2\mathbf{y}_3 \leq \pi/2$. Since also

$$\pi - \varepsilon < \angle \mathbf{y}_1\mathbf{y}_2\mathbf{y}_3 \leq \angle \mathbf{y}_1\mathbf{y}_2\mathbf{x} + \angle \mathbf{x}\mathbf{y}_2\mathbf{y}_3 \leq \angle \mathbf{y}_1\mathbf{y}_2\mathbf{x} + \pi/2,$$

we obtain

$$\pi/2 - \varepsilon < \angle \mathbf{y}_1\mathbf{y}_2\mathbf{x} \leq \pi/2,$$

and it follows that

$$|\langle \mathbf{u}, \mathbf{v} \rangle| = \cos \angle \mathbf{y}_1\mathbf{y}_2\mathbf{x} < \cos(\pi/2 - \varepsilon) = \sin \varepsilon < \varepsilon. \quad \square$$

Consider the situation where $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ are “almost” collinear with \mathbf{y}_2 the “middle” point, but now there are two double-normal pairs $\mathbf{x}_1\mathbf{y}_2$ and

$\mathbf{x}_2\mathbf{y}_2$ in a set that contains $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$. Then $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ all lie inside the wedge W formed by the intersection of the half-spaces H_1 and H_2 through \mathbf{y}_2 with normals $\mathbf{x}_1 - \mathbf{y}_2$ and $\mathbf{x}_2 - \mathbf{y}_2$, respectively. If $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ are collinear with \mathbf{y}_2 between \mathbf{y}_1 and \mathbf{y}_3 , then necessarily $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ all lie on the ‘‘ridge’’ $\text{bd } H_1 \cap \text{bd } H_2$ of the wedge W , and $\mathbf{y}_1\mathbf{y}_2$ is orthogonal to the plane Π through $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_2$. If $\mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ are close to collinear, then intuitively $\mathbf{y}_1\mathbf{y}_2$ will still be close to orthogonal to Π . The next lemma quantifies this intuition. It is an immediate consequence of Lemmas 3 and 4.

Lemma 5. *Let $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_1, \mathbf{y}_2, \mathbf{y}_3$ be different points in $V \subset \mathbb{R}^d$, with $\mathbf{x}_1\mathbf{y}_2$ and $\mathbf{x}_2\mathbf{y}_2$ double-normal pairs in V . Let $\varepsilon > 0$. Suppose that $\angle \mathbf{y}_1\mathbf{y}_2\mathbf{y}_3 > \pi - \varepsilon$. Then for any unit vector \mathbf{u} parallel to the line $\mathbf{y}_1\mathbf{y}_2$ and any unit vector \mathbf{v} parallel to the plane $\mathbf{x}_1\mathbf{x}_2\mathbf{y}_2$ we have $|\langle \mathbf{u}, \mathbf{v} \rangle| < 2\varepsilon / \sin \angle \mathbf{x}_1\mathbf{y}_2\mathbf{x}_2$.*

If the angle $\angle \mathbf{x}_1\mathbf{y}_2\mathbf{x}_2$ in the previous lemma is small, then the bound obtained may be too large to be useful. In the next lemma, we show that we can still obtain a small upper bound if $|\mathbf{y}_1\mathbf{y}_2|$ is much smaller than $|\mathbf{x}_1\mathbf{x}_2|$. We need four double-normal pairs instead of the two required by Lemma 5, but we do not need \mathbf{y}_3 .

Lemma 6. *Let $\mathbf{x}_i\mathbf{y}_j$, $i, j = 1, 2$, be four double-normal pairs in a set $V \subset \mathbb{R}^d$ that contains $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_1, \mathbf{y}_2$. Let \mathbf{u} be a unit vector parallel to $\mathbf{y}_1\mathbf{y}_2$ and \mathbf{v} a unit vector parallel to the plane $\mathbf{x}_1\mathbf{x}_2\mathbf{y}_2$. Then*

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \frac{\sqrt{2}}{\cos^2 \angle \mathbf{x}_1\mathbf{y}_2\mathbf{x}_2} \frac{|\mathbf{y}_1\mathbf{y}_2|}{|\mathbf{x}_1\mathbf{x}_2|}.$$

Proof. Let $\mathbf{u} := |\mathbf{y}_1\mathbf{y}_2|^{-1}(\mathbf{y}_1 - \mathbf{y}_2)$, $\mathbf{u}_1 := |\mathbf{x}_1\mathbf{y}_2|^{-1}(\mathbf{x}_1 - \mathbf{y}_2)$ and $\mathbf{u}_2 := |\mathbf{x}_1\mathbf{x}_2|^{-1}(\mathbf{x}_1 - \mathbf{x}_2)$. Then $\langle \mathbf{u}_1, \mathbf{u}_2 \rangle = \cos \theta$ where $\theta := \angle \mathbf{x}_2\mathbf{x}_1\mathbf{y}_2$.

Since the angles $\angle \mathbf{x}_1\mathbf{y}_1\mathbf{y}_2$, $\angle \mathbf{x}_1\mathbf{y}_2\mathbf{y}_1$, $\angle \mathbf{x}_2\mathbf{y}_2\mathbf{y}_1$ are non-obtuse, we obtain

$$(1) \quad \langle \mathbf{x}_1 - \mathbf{y}_1, \mathbf{y}_2 - \mathbf{y}_1 \rangle \geq 0,$$

$$(2) \quad \langle \mathbf{x}_1 - \mathbf{y}_2, \mathbf{y}_1 - \mathbf{y}_2 \rangle \geq 0,$$

and

$$(3) \quad \langle \mathbf{y}_2 - \mathbf{x}_2, \mathbf{y}_2 - \mathbf{y}_1 \rangle \geq 0.$$

From (1) we obtain $\langle \mathbf{x}_1 - \mathbf{y}_2, \mathbf{y}_2 - \mathbf{y}_1 \rangle \geq -|\mathbf{y}_1\mathbf{y}_2|^2$, that is,

$$\langle \mathbf{u}, \mathbf{u}_1 \rangle \leq |\mathbf{y}_2\mathbf{y}_1|/|\mathbf{x}_1\mathbf{y}_2| =: \varepsilon_1.$$

From (2), $\langle \mathbf{u}, \mathbf{u}_1 \rangle \geq 0$. Next, add (1) and (3) to obtain $\langle \mathbf{x}_2 - \mathbf{x}_1, \mathbf{y}_2 - \mathbf{y}_1 \rangle \leq |\mathbf{y}_1\mathbf{y}_2|^2$, that is,

$$\langle \mathbf{u}, \mathbf{u}_2 \rangle \leq |\mathbf{y}_1\mathbf{y}_2|/|\mathbf{x}_1\mathbf{x}_2| =: \varepsilon_2.$$

The analogues of (1) and (3) with \mathbf{x}_1 and \mathbf{x}_2 interchanged similarly give $-\langle \mathbf{u}, \mathbf{u}_2 \rangle \leq \varepsilon_2$. By Lemma 3, for any unit vector \mathbf{v} parallel to the plane Π through $\mathbf{x}_1, \mathbf{x}_2, \mathbf{y}_2$, that is, with $\mathbf{v} \in \text{lin}\{\mathbf{u}_1, \mathbf{u}_2\}$, we have

$$(4) \quad |\langle \mathbf{u}, \mathbf{v} \rangle| \leq \frac{\varepsilon_1 + \varepsilon_2}{\sin \theta}.$$

By the law of sines in $\Delta \mathbf{x}_1 \mathbf{x}_2 \mathbf{y}_2$,

$$\frac{\varepsilon_1}{\varepsilon_2} = \frac{|\mathbf{x}_1 \mathbf{x}_2|}{|\mathbf{x}_1 \mathbf{y}_2|} = \frac{\sin \alpha}{\sin \varphi},$$

where $\varphi := \angle \mathbf{x}_1 \mathbf{x}_2 \mathbf{y}_2$ and $\alpha := \angle \mathbf{x}_1 \mathbf{y}_2 \mathbf{x}_2$. It follows from (4) that

$$|\langle \mathbf{u}, \mathbf{v} \rangle| \leq \frac{\varepsilon_2}{\sin \theta} \left(1 + \frac{\sin \alpha}{\sin \varphi} \right).$$

Since $\alpha, \theta, \varphi \leq \pi/2$ and $\alpha + \theta + \varphi = \pi$, we have

$$\sin \theta, \sin \varphi \geq \sin(\pi/2 - \alpha) = \cos \alpha,$$

hence

$$\begin{aligned} |\langle \mathbf{u}, \mathbf{v} \rangle| &\leq \frac{\varepsilon_2}{\cos \alpha} \left(1 + \frac{\sin \alpha}{\cos \alpha} \right) = \frac{\varepsilon_2}{\cos^2 \alpha} (\cos \alpha + \sin \alpha) \\ &\leq \frac{\varepsilon_2}{\cos^2 \alpha} \sqrt{2} = \frac{\sqrt{2}}{\cos^2 \alpha} \frac{|\mathbf{y}_1 \mathbf{y}_2|}{|\mathbf{x}_1 \mathbf{x}_2|}. \end{aligned} \quad \square$$

3 Upper bound on the number of double-normal pairs

Recall that $k(d)$ denotes the largest k such that for each $N \in \mathbb{N}$, the complete k -partite graph with N vertices in each class, $K_k(N)$, is a subgraph of some double-normal graph in \mathbb{R}^d .

Theorem 7. *For all $d \geq 3$, we have $k(d) \leq d - 1$.*

This theorem is a straightforward consequence of the following technical result.

Proposition 8. *There exist a family of $k = k(d)$ not necessarily distinct points $\{\mathbf{p}_1, \dots, \mathbf{p}_k\}$ and a family of k^2 not necessarily distinct unit vectors $\{\mathbf{u}_{i,j} : 1 \leq i, j \leq k\}$, all in \mathbb{R}^d , such that the following holds:*

- (5) $\{\mathbf{p}_1, \mathbf{p}_2, \dots, \mathbf{p}_k\}$ has at least two distinct points and no obtuse angles.
- (6) $\{\mathbf{u}_{1,1}, \mathbf{u}_{2,2}, \dots, \mathbf{u}_{k,k}\}$ is an orthogonal set.
- (7) If $i \neq j$, then $\mathbf{u}_{i,j} = -\mathbf{u}_{j,i}$.
- (8) If $\mathbf{p}_i \neq \mathbf{p}_j$, then $\mathbf{u}_{i,j} = |\mathbf{p}_j \mathbf{p}_i|^{-1} (\mathbf{p}_j - \mathbf{p}_i)$.
- (9) For any distinct i, j , $\mathbf{u}_{i,i}$ is orthogonal to $\mathbf{u}_{i,j}$.
- (10) Each $\mathbf{u}_{i,i}$ is orthogonal to the subspace $\text{lin}\{\mathbf{p}_j - \mathbf{p}_1 : j = 2, \dots, k\}$.
- (11) If $\mathbf{p}_i = \mathbf{p}_{i'} \neq \mathbf{p}_j$, then $\mathbf{u}_{i,i'}$ is orthogonal to $\mathbf{u}_{i,j} = \mathbf{u}_{i',j}$.

Algorithm 1: Pruning the sets V_i

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for  $i = 1$  to  $k$  do
    (Note that here  $|V_j| = 2t^{k-i} + 1$  for all  $j \geq i$ )
    relabel  $V_i, \dots, V_k$  such that  $\text{diam}(V_i) = \max \{\text{diam}(V_j) : j > i\}$ 
    for  $j = i + 1$  to  $k$  do
        find  $V'_j \subseteq V_j$  such that  $|V'_j| = 2t^{k-i-1} + 1$ 
        and  $\text{diam}(V'_j) \leq \varepsilon \text{diam}(V_j)$ ;
        replace  $V_j$  by  $V'_j$ ;

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Proof. The proof consists of three steps.

Step 1. We will use a geometric Ramsey-type result from [11] and the pigeon-hole principle to show that for any $\varepsilon > 0$ there exists N such that for any $K_k(N)$ with classes V_1, \dots, V_k contained in some double-normal graph in \mathbb{R}^d , there exist points $\mathbf{a}_i, \mathbf{b}_i, \mathbf{c}_i \in V_i$ ($i = 1, \dots, k$) such that

$$(12) \quad \angle \mathbf{a}_i \mathbf{b}_i \mathbf{c}_i > \pi - \varepsilon, \quad i = 1, \dots, k,$$

$$(13) \quad |\mathbf{a}_{i+1} \mathbf{c}_{i+1}| \leq \varepsilon |\mathbf{a}_i \mathbf{c}_i|, \quad i = 1, \dots, k-1,$$

$$(14) \quad |\mathbf{a}_i \mathbf{b}_i| \geq \frac{1}{2} |\mathbf{a}_i \mathbf{c}_i|, \quad i = 1, \dots, k.$$

Step 2. We use the results from Section 2 to show that if we set $\mathbf{u}_{i,i} := |\mathbf{a}_i \mathbf{b}_i|^{-1}(\mathbf{a}_i - \mathbf{b}_i)$ and $\mathbf{u}_{i,j} := |\mathbf{b}_j \mathbf{b}_i|^{-1}(\mathbf{b}_j - \mathbf{b}_i)$, then

$$(15) \quad |\langle \mathbf{u}_{i,i}, \mathbf{u}_{i,j} \rangle| < \varepsilon, \quad i, j = 1, \dots, k, \quad i \neq j.$$

$$(16) \quad |\langle \mathbf{u}_{i,i}, \mathbf{u}_{j,j} \rangle| < 4\varepsilon, \quad i, j = 1, \dots, k, \quad i \neq j$$

Step 3. The proposition will follow by setting $\varepsilon := 1/n$ and taking subsequences of the sequences $\mathbf{a}_i^{(n)}, \mathbf{b}_i^{(n)}, \mathbf{c}_i^{(n)}$, $i = 1, \dots, k$, such that $\mathbf{b}_i^{(n)}$ converges to \mathbf{p}_i , and each $\mathbf{u}_{i,j}^{(n)}$ converges, as $n \rightarrow \infty$. The details follow.

Let $\varepsilon > 0$ be given. Write $t := \lceil (\varepsilon \cos \varepsilon)^{-1} \rceil$. In **Step 1**, applying [11, Theorem 4] we first choose a sufficiently large N depending only on ε and d such that each class V_i of any $K_k(N)$ contained in a double-normal graph in \mathbb{R}^d has a subset V'_i of size $2t^{k-1} + 1$ such that for any $\mathbf{a}, \mathbf{b}, \mathbf{c}, \mathbf{d}$ from the same V'_i with $\mathbf{a} \neq \mathbf{b}$ and $\mathbf{c} \neq \mathbf{d}$, the angle between the lines \mathbf{ab} and \mathbf{cd} is less than ε . We now replace the original V_i by V'_i . If we assume $\varepsilon < \pi/3$, we obtain a natural linear ordering (more precisely, a betweenness relation) on the points of each V_i , by defining for each $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V_i$ that \mathbf{y} is *between* \mathbf{x} and \mathbf{z} if $\angle \mathbf{xyz} > \pi - \varepsilon$. Then $|\mathbf{yx}| < |\mathbf{zx}|$ whenever \mathbf{y} is between \mathbf{x} and \mathbf{z} .

Next we run Algorithm 1 on V_1, \dots, V_k . Note that at the start of the outer **for** loop, $|V_j| = 2t^{k-i} + 1$ for all $j = i, \dots, k$. That we can find a V'_j as required inside the inner **for** loop, is seen as follows. Write $V_j := \{\mathbf{p}_1, \dots, \mathbf{p}_{2t^{k-i}+1}\}$

with the points in their natural order (where \mathbf{p}_j is between \mathbf{p}_i and \mathbf{p}_k if $\angle \mathbf{p}_i \mathbf{p}_j \mathbf{p}_k > \pi - \varepsilon$). Let \mathbf{p}'_i be the orthogonal projection of \mathbf{p}_i onto the line ℓ through \mathbf{p}_1 and $\mathbf{p}_{2^{t^k-i+1}}$. Since $\varepsilon < \pi/2$, the points \mathbf{p}'_i are in order on ℓ , and

$$\begin{aligned} |\mathbf{p}_1 \mathbf{p}_{2^{t^k-i+1}}| &= |\mathbf{p}'_1 \mathbf{p}'_{2^{t^k-i+1}}| \\ &= \sum_{s=1}^t |\mathbf{p}'_{2^{t^k-i-1}(s-1)+1} \mathbf{p}'_{2^{t^k-i-1}s+1}| \\ &> \cos \varepsilon \sum_{s=1}^t |\mathbf{p}_{2^{t^k-i-1}(s-1)+1} \mathbf{p}_{2^{t^k-i-1}s+1}|, \end{aligned}$$

where the last inequality holds, because the angle between ℓ and the line through any two \mathbf{p}_i is less than ε . Thus,

$$\begin{aligned} &\frac{1}{t} \sum_{s=1}^t |\mathbf{p}_{2^{t^k-i-1}(s-1)+1} \mathbf{p}_{2^{t^k-i-1}s+1}| \\ &< \frac{1}{t \cos \varepsilon} |\mathbf{p}_1 \mathbf{p}_{2^{t^k-i+1}}| < \varepsilon |\mathbf{p}_1 \mathbf{p}_{2^{t^k-i+1}}|. \end{aligned}$$

It follows that for some $s \in \{1, \dots, t\}$,

$$|\mathbf{p}_{2^{t^k-i-1}(s-1)+1} \mathbf{p}_{2^{t^k-i-1}s+1}| < \varepsilon |\mathbf{p}_1 \mathbf{p}_{2^{t^k-i+1}}|.$$

Let $V'_j := \{\mathbf{p}_{2^{t^k-i-1}(s-1)+1}, \dots, \mathbf{p}_{2^{t^k-i-1}s+1}\}$. Then $|V'_j| = 2^{t^k-i-1} + 1$ and

$$\text{diam}(V'_j) < \varepsilon |\mathbf{p}_1 \mathbf{p}_{2^{t^k-i+1}}| = \varepsilon \text{diam}(V_j).$$

When the algorithm is done, we have sets V_1, \dots, V_k such that $\text{diam}(V_{i+1}) \geq \varepsilon \text{diam}(V_i)$ for each $i = 1, \dots, k-1$, and $|V_i| = 2^{t^k-i} + 1 \geq 3$ for each $i = 1, \dots, k$. Let $\mathbf{a}_i \mathbf{c}_i$ be a diameter of V_i and choose any $\mathbf{b}_i \in V_i \setminus \{\mathbf{a}_i, \mathbf{c}_i\}$. Then (12) and (13) hold. To ensure (14), exchange \mathbf{a}_i and \mathbf{c}_i if necessary such that $|\mathbf{a}_i \mathbf{b}_i| \geq |\mathbf{c}_i \mathbf{b}_i|$. Then (14) follows from the triangle inequality.

In **Step 2** we show (15) and (16). Let $1 \leq i, j \leq k$, $i \neq j$. Without loss of generality, $i < j$. Then (15) follows upon applying Lemma 4 with $\mathbf{x} := \mathbf{b}_i$, $\mathbf{y}_1 := \mathbf{a}_j$, $\mathbf{y}_2 := \mathbf{b}_j$, $\mathbf{y}_3 := \mathbf{c}_j$.

If $\angle \mathbf{a}_i \mathbf{b}_j \mathbf{b}_i \geq \pi/6$, then by Lemma 5 with $\mathbf{x}_1 := \mathbf{a}_i$, $\mathbf{x}_2 := \mathbf{b}_i$, $\mathbf{y}_1 := \mathbf{a}_j$, $\mathbf{y}_2 := \mathbf{b}_j$, $\mathbf{y}_3 := \mathbf{c}_j$,

$$|\langle \mathbf{u}_{i,i}, \mathbf{u}_{j,j} \rangle| < \frac{2\varepsilon}{\sin \angle \mathbf{a}_i \mathbf{b}_j \mathbf{b}_i} \leq \frac{2\varepsilon}{\sin \pi/6} = 4\varepsilon.$$

If $\angle \mathbf{a}_i \mathbf{b}_j \mathbf{b}_i < \pi/6$, then by Lemma 6 with $\mathbf{x}_1 := \mathbf{a}_i$, $\mathbf{x}_2 := \mathbf{b}_i$, $\mathbf{y}_1 := \mathbf{a}_j$, $\mathbf{y}_2 := \mathbf{b}_j$,

$$\begin{aligned} |\langle \mathbf{u}_{i,i}, \mathbf{u}_{j,j} \rangle| &< \frac{\sqrt{2}}{\cos^2 \angle \mathbf{a}_i \mathbf{b}_j \mathbf{b}_i} \frac{|\mathbf{a}_j \mathbf{b}_j|}{|\mathbf{a}_i \mathbf{b}_i|} \\ &< \frac{\sqrt{2}}{\cos^2(\pi/6)} \frac{|\mathbf{a}_j \mathbf{c}_j|}{\frac{1}{2} |\mathbf{a}_i \mathbf{c}_i|} < (8\sqrt{2}/3)\varepsilon < 4\varepsilon, \end{aligned}$$

which shows (16).

In **Step 3**, we let $n \in \mathbb{N}$ be arbitrary, set $\varepsilon := 1/n$, and choose $\mathbf{a}_i^{(n)}, \mathbf{b}_i^{(n)}, \mathbf{c}_i^{(n)}$, $i = 1, \dots, k$, as in the first stage of the proof. We may assume, after translating and scaling each $\bigcup_{i=1}^k V_i^{(n)}$ if necessary, that $\{\mathbf{b}_1^{(n)}, \dots, \mathbf{b}_k^{(n)}\}$ has diameter 1 and is contained in the unit ball. Thus, we may pass to subsequences to assume that for each i , $\mathbf{b}_i^{(n)}$ converges to \mathbf{p}_i , say,

$$\mathbf{u}_{i,i}^{(n)} := |\mathbf{a}_i^{(n)} \mathbf{b}_i^{(n)}|^{-1} (\mathbf{a}_i^{(n)} - \mathbf{b}_i^{(n)})$$

converges to $\mathbf{u}_{i,i}$, say, and

$$\mathbf{u}_{i,j}^{(n)} := |\mathbf{b}_j^{(n)} \mathbf{b}_i^{(n)}|^{-1} (\mathbf{b}_j^{(n)} - \mathbf{b}_i^{(n)})$$

converges to $\mathbf{u}_{i,j}$, say. Then $\text{diam}\{\mathbf{p}_1, \dots, \mathbf{p}_k\} = 1$, and since there are no obtuse angles in $\{\mathbf{b}_1^{(n)}, \dots, \mathbf{b}_k^{(n)}\}$, there will still be no obtuse angles between distinct elements of $\{\mathbf{p}_1, \dots, \mathbf{p}_k\}$. Thus, (5) holds. Also, (6) follows from (16), (7) from the definition of $\mathbf{u}_{i,j}^{(n)}$, (8) from the definitions of $\mathbf{u}_{i,j}^{(n)}$ and \mathbf{p}_i , and (9) from (15). Properties (8) and (9) immediately imply that $\mathbf{u}_{i,i}$ is orthogonal to $\mathbf{p}_i - \mathbf{p}_j$ for all $j \neq i$. Since the subspace $\text{lin}\{\mathbf{p}_i - \mathbf{p}_j : j \neq i\}$ is the same for all i , we obtain (10).

Finally, suppose $\mathbf{p}_i = \mathbf{p}_{i'} \neq \mathbf{p}_j$. Since $\angle \mathbf{b}_i^{(n)} \mathbf{b}_j^{(n)} \mathbf{b}_{i'}^{(n)} \rightarrow 0$ as $n \rightarrow \infty$ and $\triangle \mathbf{b}_i \mathbf{b}_{i'} \mathbf{b}_j$ is not obtuse, we obtain that $\angle \mathbf{b}_i^{(n)} \mathbf{b}_{i'}^{(n)} \mathbf{b}_j^{(n)} \rightarrow \pi/2$ and $\angle \mathbf{b}_{i'}^{(n)} \mathbf{b}_i^{(n)} \mathbf{b}_j^{(n)} \rightarrow \pi/2$ as $n \rightarrow \infty$, giving $\mathbf{u}_{i,i'} \perp \mathbf{u}_{i,j}$. This shows (11). \square

Proof of Theorem 7. Let $k = k(d)$. Consider the points $\mathbf{p}_1, \dots, \mathbf{p}_k$ and vectors $\mathbf{u}_{i,j}$, $1 \leq i, j \leq k$ given by Proposition 8. There exist distinct i and j such that $\mathbf{p}_i \neq \mathbf{p}_j$. By (6), the k unit vectors $\mathbf{u}_{1,1}, \dots, \mathbf{u}_{k,k}$ are pairwise orthogonal. By (10), they are also orthogonal to $\mathbf{p}_i - \mathbf{p}_j$, which is a multiple of $\mathbf{u}_{i,j}$ by (8). Thus, we have found $k + 1$ pairwise orthogonal vectors. That is, $k(d) + 1 \leq d$. \square

4 Constructions with many strict double-normal pairs

Theorem 9. *Let $m \geq 2$. Suppose that there exist m points $\mathbf{p}_1, \dots, \mathbf{p}_m \in \mathbb{R}^d$ and m unit vectors $\mathbf{u}_1, \dots, \mathbf{u}_m \in \mathbb{R}^d$ such that, for all triples of distinct i, j, k , the angle $\angle \mathbf{p}_i \mathbf{p}_j \mathbf{p}_k$ is acute, and*

$$(17) \quad \langle \mathbf{u}_i, \mathbf{p}_i - \mathbf{p}_j \rangle < \langle \mathbf{u}_i, \mathbf{p}_k - \mathbf{p}_j \rangle < \langle \mathbf{u}_i, \mathbf{p}_j - \mathbf{p}_i \rangle.$$

Then, for any $N \in \mathbb{N}$, there exists a strict double-normal graph in \mathbb{R}^{d+m} containing a complete m -partite $K_m(N)$. In particular, $k'(d+m) \geq m$.

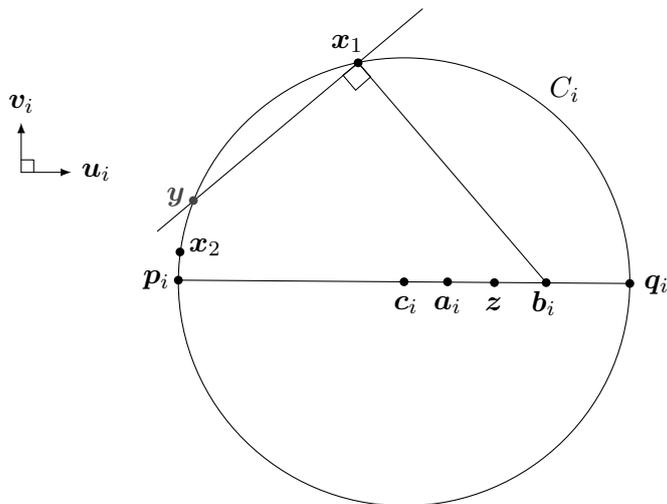


Figure 1: Constructing $V_i = \{\mathbf{x}_t : t \in \mathbb{N}\}$

Geometrically, (17) means that if we project the points $\mathbf{p}_1, \dots, \mathbf{p}_m$ orthogonally onto the line through \mathbf{p}_i parallel to \mathbf{u}_i , then the projected points are on the ray from \mathbf{p}_i in the direction of \mathbf{u}_i , and the furthest one is at less than twice the distance from \mathbf{p}_i than the closest one (other than \mathbf{p}_i).

Proof. Identify \mathbb{R}^d with the first d coordinates of \mathbb{R}^{d+m} , and let $\mathbf{v}_1, \dots, \mathbf{v}_m \in \mathbb{R}^{d+m}$ be pairwise orthogonal unit vectors that are also orthogonal to \mathbb{R}^d . We will construct countably infinite sets $V_1, \dots, V_m \subset \mathbb{R}^{d+m}$, with each V_i on a circular arc through \mathbf{p}_i in the plane $\Pi_i := \mathbf{p}_i + \text{lin}\{\mathbf{u}_i, \mathbf{v}_i\}$. Then we will verify that for any distinct i, j and any $\mathbf{x} \in V_i$ and $\mathbf{y} \in V_j$, $\mathbf{x}\mathbf{y}$ is a strict double-normal pair of $\bigcup_i V_i$.

We will use a small $\varepsilon > 0$ that will depend only on the given points $\mathbf{p}_1, \dots, \mathbf{p}_m$ and vectors $\mathbf{u}_1, \dots, \mathbf{u}_m$. As the proof progresses, we will put finitely many constraints on ε , all depending only on the points \mathbf{p}_i and vectors \mathbf{u}_i .

Let $\alpha_i := \min_{j \neq i} \langle \mathbf{u}_i, \mathbf{p}_j \rangle$ and $\beta_i := \max_j \langle \mathbf{u}_i, \mathbf{p}_j \rangle$. By condition (17), $\langle \mathbf{u}_i, \mathbf{p}_i \rangle - \alpha_i < \beta_i - \alpha_i < \alpha_i - \langle \mathbf{u}_i, \mathbf{p}_i \rangle$, hence $\langle \mathbf{u}_i, \mathbf{p}_i \rangle < \frac{1}{2}(\beta_i + \langle \mathbf{u}_i, \mathbf{p}_i \rangle) < \alpha_i$. We choose $\varepsilon > 0$ small enough so that $\frac{1}{2}(\beta_i + \varepsilon + \langle \mathbf{u}_i, \mathbf{p}_i \rangle) < \alpha_i - \varepsilon$ for all i . Choose any $r_i \in (\frac{1}{2}(\beta_i + \varepsilon + \langle \mathbf{u}_i, \mathbf{p}_i \rangle), \alpha_i - \varepsilon)$, and set $\mathbf{c}_i := \mathbf{p}_i + r_i \mathbf{u}_i$, $\mathbf{a}_i := \mathbf{p}_i + (\alpha_i - \varepsilon) \mathbf{u}_i$, $\mathbf{b}_i := \mathbf{p}_i + (\beta_i + \varepsilon) \mathbf{u}_i$, $\mathbf{q}_i := \mathbf{p}_i + 2r_i \mathbf{u}_i$ (Fig. 1). Denote the circle with centre \mathbf{c}_i and radius r_i in the plane Π_i by C_i . Then $\mathbf{p}_i \mathbf{q}_i$ is a diameter of C_i parallel to \mathbf{u}_i , and \mathbf{a}_i and \mathbf{b}_i are strictly between \mathbf{c}_i and \mathbf{q}_i . Choose any $\mathbf{x}_1 \in C_i \setminus \{\mathbf{p}_i\}$ such that $\angle \mathbf{x}_1 \mathbf{c}_i \mathbf{p}_i$ is acute. We will now recursively choose $\mathbf{x}_2, \mathbf{x}_3, \dots$ on the minor arc γ_i of C_i between \mathbf{x}_1 and \mathbf{p}_i such that for any \mathbf{z} on the segment $\mathbf{a}_i \mathbf{b}_i$, the angle $\angle \mathbf{z} \mathbf{x}_t \mathbf{x}_s$ is acute for all distinct $s, t \in \mathbb{N}$. Assume that for some $t \in \mathbb{N}$ we have already chosen $\mathbf{x}_1, \dots, \mathbf{x}_t \in \gamma_i$ with \mathbf{x}_{s+1} between \mathbf{x}_s and \mathbf{p}_i for each $s = 1, \dots, t-1$, and

such that $\angle \mathbf{z}\mathbf{x}_j\mathbf{x}_k$ is acute for all $1 \leq j, k \leq t$, $j \neq k$, and for all \mathbf{z} on the segment $\mathbf{a}_i\mathbf{b}_i$. Since $\mathbf{p}_i\mathbf{x}_t\mathbf{q}_i$ is a right angle, $\angle \mathbf{p}_i\mathbf{x}_t\mathbf{b}_i$ is acute, and the line in Π_i through \mathbf{x}_t and perpendicular to $\mathbf{b}_i\mathbf{x}_t$ intersects C_i in a point $\mathbf{y} \in \gamma_i$ between \mathbf{x}_t and \mathbf{p}_i . Let \mathbf{x}_{t+1} be any point on γ_i between \mathbf{y} and \mathbf{p}_i . Now consider any \mathbf{z} on the segment $\mathbf{a}_i\mathbf{b}_i$. We have to show that $\angle \mathbf{z}\mathbf{x}_{t+1}\mathbf{x}_s$ and $\angle \mathbf{z}\mathbf{x}_s\mathbf{x}_{t+1}$ are acute for all $s = 1, \dots, t$. This can be simply seen as follows:

$$\angle \mathbf{z}\mathbf{x}_{t+1}\mathbf{x}_s \leq \angle \mathbf{z}\mathbf{x}_{t+1}\mathbf{x}_t \leq \angle \mathbf{c}_i\mathbf{x}_{t+1}\mathbf{x}_t < \pi/2$$

and

$$\angle \mathbf{z}\mathbf{x}_s\mathbf{x}_{t+1} \leq \angle \mathbf{z}\mathbf{x}_t\mathbf{x}_{t+1} \leq \angle \mathbf{b}_i\mathbf{x}_t\mathbf{x}_{t+1} < \angle \mathbf{b}_i\mathbf{x}_t\mathbf{y} = \pi/2.$$

Finally, let $V_i := \{\mathbf{x}_t : t \in \mathbb{N}\}$. Then $\text{diam } V_i = |\mathbf{p}_i\mathbf{x}_1|$, which can be made arbitrarily small by choosing \mathbf{x}_1 close enough to \mathbf{p}_i . We can assume that all $\text{diam}(V_i) < \varepsilon$. This finishes the construction.

Let $1 \leq i < j \leq m$, $\mathbf{x} \in V_i$ and $\mathbf{y} \in V_j$. We have to show that all $\mathbf{z} \in \bigcup_i V_i \setminus \{\mathbf{x}, \mathbf{y}\}$ are in the open slab bounded by the hyperplanes through \mathbf{x} and \mathbf{y} orthogonal to $\mathbf{x}\mathbf{y}$. First consider the case where $\mathbf{z} \in V_k$, $k \neq i, j$. Since $\angle \mathbf{p}_i\mathbf{p}_j\mathbf{p}_k$ and $\angle \mathbf{p}_j\mathbf{p}_i\mathbf{p}_k$ are acute, $\langle \mathbf{p}_i - \mathbf{p}_j, \mathbf{p}_k - \mathbf{p}_j \rangle > 0$ and $\langle \mathbf{p}_j - \mathbf{p}_i, \mathbf{p}_k - \mathbf{p}_i \rangle > 0$. Noting that $|\mathbf{x}\mathbf{p}_i|, |\mathbf{y}\mathbf{p}_j|, |\mathbf{z}\mathbf{p}_k| < \varepsilon$, it follows that $\langle \mathbf{x} - \mathbf{y}, \mathbf{z} - \mathbf{y} \rangle > 0$ and $\langle \mathbf{y} - \mathbf{x}, \mathbf{z} - \mathbf{x} \rangle > 0$ if ε is sufficiently small, depending only on the given points. That is, \mathbf{z} is in the open slab determined by $\mathbf{x}\mathbf{y}$.

Next consider the case where $\mathbf{z} \in V_i \cup V_j$. Without loss of generality, $\mathbf{z} \in V_i$. Then

$$\langle \mathbf{x} - \mathbf{y}, \mathbf{z} - \mathbf{y} \rangle = \langle \mathbf{x} - \mathbf{y}, \mathbf{z} - \mathbf{x} \rangle + |\mathbf{x}\mathbf{y}|^2 \geq -\varepsilon|\mathbf{x}\mathbf{y}| + |\mathbf{x}\mathbf{y}|^2 > 0,$$

as long as $\varepsilon < |\mathbf{x}\mathbf{y}|$. It remains to verify that $\langle \mathbf{y} - \mathbf{x}, \mathbf{z} - \mathbf{x} \rangle > 0$. Denote the orthogonal projection of a point $\mathbf{p} \in \mathbb{R}^{d+m}$ onto the plane Π_i by \mathbf{p}' . Since $V_j \subset \Pi_j \subseteq \mathbb{R}^d + \text{lin}\{\mathbf{v}_j\}$, it follows that $\mathbf{p}'_j, \mathbf{y}' \in \mathbf{p}_i + \text{lin}\{\mathbf{u}_i\}$. In particular, \mathbf{p}'_j is also the orthogonal projection of \mathbf{p}_j onto the line $\mathbf{p}_i + \text{lin}\{\mathbf{u}_i\}$. By hypothesis, $\mathbf{p}'_j = \mathbf{p}_i + \lambda\mathbf{u}_i$ for some $\lambda \in [\alpha_i, \beta_i]$. Since $|\mathbf{p}'_j\mathbf{y}'| \leq |\mathbf{p}_j\mathbf{y}| < \varepsilon$, it follows that $\mathbf{y}' = \mathbf{p}_i + \mu\mathbf{u}_i$ where $\mu \in [\alpha_i - \varepsilon, \beta_i + \varepsilon]$, that is, \mathbf{y}' is on the segment $\mathbf{a}_i\mathbf{b}_i$. By construction, the angle $\angle \mathbf{y}'\mathbf{x}\mathbf{z}$ is acute, hence $\langle \mathbf{y} - \mathbf{x}, \mathbf{z} - \mathbf{x} \rangle = \langle \mathbf{y}' - \mathbf{x}, \mathbf{z} - \mathbf{x} \rangle > 0$. \square

Corollary 10. $k'(d) \geq \lceil d/2 \rceil$.

Proof. Let $m := \lceil d/2 \rceil$. Let $\mathbf{p}_1, \dots, \mathbf{p}_m$ be the vertices of a regular simplex in \mathbb{R}^{m-1} inscribed in the unit sphere. Then the \mathbf{p}_i and $\mathbf{u}_i := -\mathbf{p}_i$ satisfy the conditions of Theorem 9. It follows that $k'(d) \geq k'(2m-1) \geq m$. \square

Theorem 11. *There exist $m := \lfloor \frac{1}{4}e^{d/20} \rfloor$ distinct points $\mathbf{p}_1, \dots, \mathbf{p}_m \in \mathbb{R}^d$ and unit vectors $\mathbf{u}_1, \dots, \mathbf{u}_m \in \mathbb{R}^d$ such that for all distinct $1 \leq i, j, k \leq m$, the angle $\angle \mathbf{p}_i\mathbf{p}_j\mathbf{p}_k$ is acute, and condition (17) is satisfied.*

The proof of Theorem 11 is probabilistic, and is a modification of an argument of Erdős and Füredi [2]. Write $[d]$ for the set $\{1, 2, \dots, d\}$ of all integers from 1 to d . For any $A \subseteq [d]$, let $\chi(A) \in \{0, 1\}^d$ denote its characteristic vector. The routine proofs of the following three lemmas are omitted.

Lemma 12 ([2, Lemma 2.3]). *Let A, B , and C be distinct subsets of $[d]$. Then we have $\angle \chi(A)\chi(C)\chi(B) \leq \pi/2$, and equality holds iff $A \cap B \subseteq C \subseteq A \cup B$.*

Lemma 13 ([2]). *If A, B , and C are subsets of $[d]$ chosen independently and uniformly, then we have $\Pr[A \cap B \subseteq C \subseteq A \cup B] = (3/4)^d$.*

Lemma 14. *Let $A, B, C \subseteq [d]$ and consider the unit vector*

$$\mathbf{u} := (1/\sqrt{d})(\chi([d]) - 2\chi(A)).$$

Then we have $\langle \mathbf{u}, \chi(A) \rangle \leq \langle \mathbf{u}, \chi(B) \rangle$, with equality if and only if $A = B$. Also,

$$\langle \mathbf{u}, \chi(B) - \chi(C) \rangle \geq \langle \mathbf{u}, \chi(C) - \chi(A) \rangle$$

if and only if

$$4|A \cap C| + |B| \geq 2|A \cap B| + |A| + 2|C|.$$

Lemma 15. *If A, B , and C are subsets of $[d]$ chosen independently and uniformly, then we have*

$$\Pr[4|A \cap C| + |B| \geq 2|A \cap B| + |A| + 2|C|] \leq \left(\frac{65}{72}\right)^d < e^{-d/10}.$$

Proof. Let X be the random variable

$$X := 4|A \cap C| + |B| - 2|A \cap B| - |A| - 2|C| = \sum_{i=1}^d X_i,$$

where X_i is the contribution of the element $i \in [d]$ to X , that is,

$$X_i := \begin{cases} 1 & \text{if } i \in B \setminus (A \cup C) \text{ or } i \in (A \cap C) \setminus B, \\ 0 & \text{if } i \in A \cap B \cap C \text{ or } i \notin A \cup B \cup C, \\ -1 & \text{if } i \in A \setminus (B \cup C) \text{ or } i \in (B \cap C) \setminus A, \\ -2 & \text{if } i \in C \setminus (A \cup B) \text{ or } i \in (A \cap B) \setminus C. \end{cases}$$

Note that

$$\Pr[X_i = 1] = \Pr[X_i = 0] = \Pr[X_i = -1] = \Pr[X_i = -2] = 1/4.$$

We now bound $\Pr[X \geq 0]$ from above. For any $\lambda \geq 1$,

$$\begin{aligned} \Pr[X \geq 0] &= \Pr[\lambda^X \geq 1] \\ &\leq \mathbb{E}[\lambda^X] = \prod_{i=1}^d \mathbb{E}[\lambda^{X_i}] = \left(\frac{\lambda + 1 + \lambda^{-1} + \lambda^{-2}}{4} \right)^d, \end{aligned}$$

where we used Markov's inequality and independence. Set $\lambda := 3/2$, which is close to minimizing the right-hand side. This gives $\Pr[X \geq 0] \leq (65/72)^d$. \square

Proof of Theorem 11. Let $m := \lfloor (1/4)e^{d/20} \rfloor$. Choose subsets A_1, \dots, A_{2m} randomly and independently from the set $[d]$. For $i \in [d]$, define $\mathbf{p}_i := \chi(A_i)$ and $\mathbf{u}_i := (1/\sqrt{d})(\chi([d]) - 2\chi(A_i))$. Let $i, j, k \in [d]$ be distinct.

Assume that A_i, A_j, A_k are distinct sets. Then by Lemma 12, $\angle \mathbf{p}_i \mathbf{p}_k \mathbf{p}_j$ fails to be acute if and only if

$$(18) \quad A_i \cap A_j \subseteq A_k \subseteq A_i \cup A_j,$$

and condition (17) is violated if and only if

$$(19) \quad \langle \mathbf{u}_i, \chi(A_i) - \chi(A_j) \rangle \geq \langle \mathbf{u}_i, \chi(A_k) - \chi(A_j) \rangle$$

or

$$(20) \quad \langle \mathbf{u}_i, \chi(A_k) - \chi(A_j) \rangle \geq \langle \mathbf{u}_i, \chi(A_j) - \chi(A_i) \rangle.$$

Condition (19) is equivalent to $\langle \mathbf{u}_i, \chi(A_i) \rangle \geq \langle \mathbf{u}_i, \chi(A_k) \rangle$. This, in turn, is equivalent to $A_i = A_k$, by the first statement of Lemma 14, contradicting our assumption that A_i, A_j, A_k are distinct. By the second statement of Lemma 14, (20) is equivalent to

$$(21) \quad 4|A_i \cap A_j| + |A_k| \geq 2|A_i \cap A_k| + |A_i| + 2|A_j|.$$

Thus, for distinct points $\mathbf{p}_i, \mathbf{p}_j, \mathbf{p}_k$, at least one of the conditions (18) and (21) holds if and only if $\angle \mathbf{p}_i \mathbf{p}_k \mathbf{p}_j$ is a right angle or condition (17) is violated.

Note that if some two of the sets coincide, say $A_i = A_k$, then (18) also holds. Let us call a triple of distinct numbers (i, j, k) *bad* if at least one of (18) and (21) holds. It follows that if no triple (i, j, k) is bad, then all points \mathbf{p}_i are distinct, all angles $\angle \mathbf{p}_i \mathbf{p}_j \mathbf{p}_k$ are acute, and condition (17) is also satisfied. We will show that with positive probability, some m of the A_1, \dots, A_{2m} will be without bad triples, which will prove the theorem.

By Lemmas 13 and 15 and the union bound, we obtain that

$$\Pr[(i, j, k) \text{ is bad}] \leq (3/4)^d + e^{-d/10} < 2e^{-d/10}.$$

By linearity of expectation, the expected number of bad triples is at most

$$2m(2m-1)(2m-2)2e^{-d/10} < 16m^3e^{-d/10}.$$

In particular, there exists a choice of subsets $A_1, \dots, A_{2m} \subseteq [d]$ with less than $16m^3 e^{-d/10}$ bad triples. For each bad triple (i, j, k) , remove A_i from $\{A_1, \dots, A_{2m}\}$. We are left with more than $2m - 16m^3 e^{-d/10}$ sets without any bad triple. Since $m \leq (1/4)e^{d/20}$ implies that $2m - 16m^3 e^{-d/10} \geq m$, we obtain m points \mathbf{p}_i with unit vectors \mathbf{u}_i satisfying the theorem. \square

Corollary 16. $k'(d) \geq d - O(\log d)$.

Proof. Let n be the unique integer such that

$$\lfloor (1/4)e^{n/20} \rfloor + n \leq d < \lfloor (1/4)e^{(n+1)/20} \rfloor + n + 1.$$

By Theorems 11 and 9, $k'(m+n+1) \geq m$ for any $m = 2, \dots, \lfloor (1/4)e^{(n+1)/20} \rfloor$. In particular, if we take $m = d - n - 1$, we obtain

$$k'(d) \geq d - n - 1 > d - 20 \log(4d) - 1. \quad \square$$

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