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MAXIMUM AVERAGE DISTANCE IN COMPLEX FINITE DIMENSIONAL NORMED SPACES

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A number r > 0 is called a *rendezvous number* for a metric space (M, d) if for any $n \in \mathbb{N}$ and any $x_1, \ldots x_n \in M$, there exists $x \in M$ such that $(1/n) \sum_{i=1}^n d(x_i, x) = r$. A rendezvous number for a normed space X is a rendezvous number for its unit sphere. A surprising theorem due to O. Gross states that every finite dimensional normed space has one and only one average number, denoted by r(X). In a recent paper, A. Hinrichs solves a conjecture raised by R. Wolf. He proves that $r(X) \leq r(\ell_1^n) = 2 - 1/n$ for any *n*-dimensional real normed space. In this paper, we prove the analogous inequality in the complex case for $n \geq 3$.

1. INTRODUCTION

A number r > 0 is called a *rendezvous number* for a metric space (M, d) if for any $n \in \mathbb{N}$ and any $x_1, \ldots x_n \in M$, there exists $x \in M$ such that

$$\frac{1}{n}\sum_{i=1}^n d(x_i, x) = r.$$

In 1964, Gross [4] proved that every compact connected metric space has one and only one rendezvous number. In this case, the unique rendezvous number is denoted by r(M,d), and it is said that (M,d) has the average distance property. The general inequalities $D/2 \leq r \leq D$ can be easily checked for any rendezvous number r of a metric space with diameter D. Moreover, for a compact metric space, the second inequality is r < D (see [10]).

Consider a normed space X. It is known (see [2] or [13]) that the unit ball of X has the average distance property, with 1 as the unique rendezvous number. A much more interesting case is the unit sphere S(X) of X. If X is a finite dimensional normed space, a direct application of Gross's theorem implies that S(X) has the average distance property, and its rendezvous number, called the rendezvous number of X, is

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denoted simply by r(X). In this case we also know that 1 < r(X) < 2 (see [15]). Calculations for these numbers in classical spaces have been carried out:

(1)
$$r(\ell_1^n) = 2 - 1/n; \ r(\ell_\infty^n) = 3/2 \text{ (see [13])}$$

(2) $r(\ell_2^n) = (2^{n-2}\Gamma(n/2)^2) / (\sqrt{\pi}\Gamma(2n-1/2)) \ (\to \sqrt{2} \text{ as } n \to \infty) \text{ (see [8])}$
(3) $r(\ell_p^n) \to 2^{1/p} \text{ as } n \to \infty \text{ (see [7])}$

Since $X \mapsto r(X)$ is continuous on the Minkowski compactum of normed spaces of fixed dimension n (see [1]), it follows that there is an n-dimensional normed space X_0 such that $r(X) \leq r(X_0) < 2$ for any n-dimensional normed space X. It was conjectured by Wolf in [13] that the maximum, for $n \geq 2$, is attained for ℓ_1^n . Thus the conjecture can be written

$$r(X) \leqslant 2 - \frac{1}{n}$$

for any *n*-dimensional normed space X. The same author proved the inequality for n = 2 [13], for any X with a 1-unconditional basis ([14]) and for any X isometrically isomorphic to a subspace of $L^1[0,1]$ ([17]). Moreover, he proved that equality holds in these three cases if and only if X is isometrically isomorphic to ℓ_1^n . A general upper bound

$$r(X) \leq 2 - \frac{1}{2 + (n-1)2^{n-1}}$$

was proved in [1]. The conjecture was finally solved positively by Hinrichs in [6], using properties of the John ellipsoid.

All the previous results are related to real spaces. In [3], the values for some complex spaces are computed. In particular, in that paper it is shown that

$$r(\ell_1^n(\mathbb{C})) = 1 - \frac{1}{n} + \frac{1}{2\pi} \int_0^{2\pi} |e^{i\theta} - 1/n| \, d\theta$$

(where $|\cdot|$ denotes the complex modulus). The goal of this article is to show the inequality

$$r(X) \leqslant r(\ell_1^n(\mathbb{C}))$$

for any *n*-dimensional complex normed space X. This will be proved for $n \ge 3$, using the same techniques developed in [6], but with more elaborate computations. The inequality should hold for n = 2, and probably the same computations should work, sharped in a smart way.

For more information about generalisations of Gross's theorem, and some properties of rendezvous numbers of finite dimensional normed spaces, we refer the reader to [5, 9, 12, 16, 18]. A survey of contributions to this topic is given in [2].

Given a normed space X, we denote by B and S its unit ball and its unit sphere respectively By B_2^n we denote the Euclidean unit ball in \mathbb{C}^n .

2. PREVIOUS RESULTS

We shall prove the following result.

THEOREM 1. Let X be a complex n-dimensional normed space, with $n \ge 3$. Then $r(X) \le r(\ell_1^n(\mathbb{C}))$.

In the proof, we use properties of the John ellipsoid. We recall briefly the properties we shall use (see [11] for proofs).

Given a complex *n*-dimensional normed space $X = (\mathbb{C}^n, \|\cdot\|)$, there is a unique ellipsoid of maximal volume contained in B. By an affine transformation, we may assume that this ellipsoid is the Euclidean ball $\{x \in \mathbb{C}^n : |x| \leq 1\}$. For $x = (x_1, \ldots, x_n) \in \mathbb{C}^n$, |x| will denote the standard Euclidean norm $|x| = \sqrt{(x,x)}$, where (x,y) denotes the complex scalar product. Then there exist m contact points $v_1, \ldots, v_m \in \mathbb{C}^n$ and real scalars $c_1, \ldots, c_m > 0$ satisfying

In order to prove

$$r(X) \leqslant r(\ell_1^n(\mathbb{C})) = 1 - \frac{1}{n} + \frac{1}{2\pi} \int_0^{2\pi} \left| e^{i\theta} - \frac{1}{n} \right| d\theta,$$

we shall need some properties of the function $f(t) = 1/(2\pi) \int_0^{2\pi} |e^{i\theta} - t| d\theta$ which we state in the following two lemmas. The first one is just a verification.

LEMMA 1. The function $f : \mathbb{R} \to \mathbb{R}$ is convex, even, 1-Lipschitz and increasing in $[0, +\infty)$. Moreover

$$f(0) = 1$$
, $f'(0) = 0$, $f''(0) = 1/2$.

LEMMA 2. The function g(t) = 1 - t + f(t) is decreasing in [0,1].

PROOF: Let $t_1 < t_2$. The inequality $g(t_1) \ge g(t_2)$ is equivalent to $f(t_2) - f(t_1) \le t_2 - t_1$, which is true since f is 1-Lipschitz.

REMARKS. (1) Lemma 1 implies the inequality $r(\ell_1^n) < r(\ell_1^n(\mathbb{C}))$, since f(1/n) > f(0) = 1. Moreover, asymptotically $r(\ell_1^n(\mathbb{C})) = r(\ell_1^n) + 1/(4n^2) + o(n^{-3})$.

(2) A consequence of Lemma 2 is that the sequence $r(\ell_1^n(\mathbb{C})) = g(1/n)$ is increasing (its limit equals 2).

3. Proof of Theorem 1

Theorem 1 will be deduced from the following inequality:

(1)
$$\frac{1}{n}\sum_{k}c_{k}\frac{1}{2\pi}\int_{0}^{2\pi}\|v_{i}-e^{i\theta}x\|\,d\theta\leqslant r\big(\ell_{1}^{n}(\mathbb{C})\big)$$

for any $x \in S$. Fix $x \in S$, and let r = |x|. We know that $1 \leq r \leq \sqrt{n}$. Let P be the ortogonal projection onto $\operatorname{span}_{\mathbb{C}}\{x\}$, namely $Pz = r^{-2}(z, x)x$. Let Q be the complementary projection, Qz = z - Pz. We may assume, changing v_k by $e^{-i\alpha_k}v_k$ if neccesary, that $(x, Pv_k) = |x| |Pv_k|$. In this case, set

$$t_{k} = (x, Pv_{k}) = (x, v_{k}) = |x| |Pv_{k}| \ge 0.$$

We shall use the following properties of these numbers, which can be easily checked (see [6, Lemma 2 and Lemma 6] for proofs).

LEMMA 3. For any
$$k = 1, ..., m$$
, $0 \le t_k \le 1$. We also have $\sum_{k=1}^m c_k t_k^2 = r^2$.

Consider K be the convex hull of $B_2^n \cup \{e^{i\theta}x : \theta \in [0, 2\pi]\}$. It is clearly a ball in \mathbb{C}^n , whose norm is given by the expression:

$$|||z||| = \begin{cases} |z|, & \text{if } |Qz|^2 \ge (r^2 - 1)|Pz|^2\\ \frac{1}{r}(|Pz| + \sqrt{r^2 - 1}|Qz|), & \text{if } |Qz|^2 \le (r^2 - 1)|Pz|^2 \end{cases}$$

This is shown by reducing it to the real case proved in [6]. Since $B_2^n \subset K \subset B$, we clearly have $||z|| \leq |||z||| \leq |z|$. Therefore, in order to prove (1), it is enough to prove

(2)
$$\frac{1}{n}\sum_{k}c_{k}\frac{1}{2\pi}\int_{0}^{2\pi}|||v_{k}-e^{i\theta}x|||d\theta \leqslant r(\ell_{1}^{n}(\mathbb{C})).$$

To estimate the above integrals, we have to evaluate the Euclidean norms of $P(v_k - e^{i\theta}x) = Pv_k - e^{i\theta}x$ and $Q(v_k - e^{i\theta}x) = Qv_k$:

$$|P(v_k - e^{i\theta}x)|^2 = |Pv_k - e^{i\theta}x|^2 = \frac{t_k^2}{r^2} + r^2 - 2\Re(Pv_k, e^{i\theta}x) = \frac{t_k^2}{r^2} + r^2 - 2t_k \cos\theta$$
$$|Q(v_k - e^{i\theta}x)|^2 = |Qv_k|^2 = 1 - |Pv_k|^2 = 1 - \frac{t_k^2}{r^2}.$$

We shall use the following two lemmas. Let γ be the number $(1 + \sqrt{5})/2$.

LEMMA 4. If $r^2 \ge 2$ then

$$\left|Q(v_k-e^{i\theta}x)\right|^2 \leq (r^2-1)\left|P(v_k-e^{i\theta}x)\right|^2$$

for any $1 \leq k \leq m$ and any $\theta \in [0, 2\pi]$.

LEMMA 5. If $r^2 \ge \gamma$ then

$$\left|Q(v_k-e^{i\theta}x)\right|^2 \leq (r^2-1)\left|P(v_k-e^{i\theta}x)\right|^2$$

for any $1 \leq k \leq m$ and any $\theta \in [\pi/2, 3\pi/2]$.

Accordingly, the proof will be divided into three cases. In the most important one, the first case, computations also work for n = 2. In the other two cases they are valid only for $n \ge 3$, but probably inequality (2) is also true for n = 2.

CASE 1. $r^2 \ge 2$. Lemma 4 implies

$$\frac{1}{2\pi}\int_0^{2\pi} |||v_k - e^{i\theta}x||| \, d\theta = \frac{1}{2\pi r}\int_0^{2\pi} |Pv_k - e^{i\theta}x| \, d\theta + \sqrt{1 - \frac{1}{r^2}}\sqrt{1 - \frac{t_k^2}{r^2}},$$

for any $1 \leq k \leq m$. The vectors Pv_k and $e^{i\theta}x$ are in the same 1-dimensional vector space, $\operatorname{span}_{\mathbb{C}}\{x\}$. Hence

$$\frac{1}{2\pi r}\int_0^{2\pi} |Pv_k - e^{i\theta}x| \,d\theta = \frac{1}{2\pi}\int_0^{2\pi} \left|\frac{Pv_k}{r} - e^{i\theta}\frac{x}{r}\right| \,d\theta = f\left(|Pv_k/r|\right) = f\left(t_k/r^2\right).$$

Thus

$$\frac{1}{2\pi} \int_0^{2\pi} |||v_k - e^{i\theta}x||| \, d\theta = h_r \left(t_k^2/r^4\right) \tag{3}$$

where

$$h_r(t) = f\left(\sqrt{t}\right) + \sqrt{1 - \frac{1}{r^2}}\sqrt{1 - tr^2}.$$

The following lemma does the job.

LEMMA 6. For $r^2 \ge 2$, the function $h_r : [0, 1/r^2] \to \mathbb{R}$ is concave.

PROOF: We have to show that $h'_r(t) = 1(2\sqrt{t})f'(\sqrt{t}) - (r\sqrt{r^2 - 1}/2\sqrt{1 - tr^2})$ is a decreasing function in $(0, 1/r^2)$. Letting $t = s^2$, we have to prove that

$$s \in (0, 1/r) \mapsto \frac{1}{s}f'(s) - \frac{r\sqrt{r^2 - 1}}{\sqrt{1 - r^2 s^2}}$$

is decreasing. Differentiation with respect to s and symplification give the following inequality to prove:

$$sf''(s) - f'(s) \leqslant r^3 \sqrt{r^2 - 1} \frac{s^3}{\left(1 - r^2 s^2\right)^{3/2}} \quad 0 < s < 1/r < 1/\sqrt{2}.$$

In order to get this inequality, we shall use repeatedly the following elementary property: given two derivable functions $F, G : [a, b] \to \mathbb{R}$ such that F(a) = G(a) and $F'(x) \leq G'(x)$ for all $x \in [a, b]$, then $F \leq G$ in [a, b].

Both sides of the inequality above are null for s = 0, so what is left to show is that

$$f'''(s) \leq 3r^3 \sqrt{r^2 - 1} \frac{s}{(1 - r^2 s^2)^{5/2}}.$$

Differentiating under the integral sign gives

$$f'''(s) = \frac{-3}{2\pi} \int_0^{2\pi} \frac{(s + \cos\theta) \sin^2\theta}{(1 + s^2 + 2s\cos\theta)^{5/2}} \, d\theta$$

and hence f'''(0) = 0. Therefore, both sides of the inequality are equal (null) for s = 0, and using the property again, we are reduced to proving

$$f^{iv}(s) \leqslant 3r^3\sqrt{r^2-1}rac{1+4r^2s^2}{\left(1-r^2s^2
ight)^{7/2}}.$$

The function $r \in (\sqrt{2}, 1/s) \mapsto 3r^3\sqrt{r^2 - 1}\left(1 + 4r^2s^2/(1 - r^2s^2)^{7/2}\right)$ is increasing, and so the second term in the inequality is greater than or equal to

$$6\sqrt{2} \frac{1+8s^2}{\left(1-2s^2\right)^{7/2}};$$

and thus it remains to prove that

$$f^{iv}(s) \leq 6\sqrt{2} \frac{1+8s^2}{(1-2s^2)^{7/2}}, \quad s \in (0, 1/\sqrt{2}).$$

Differentiation again under the integral sign shows that

$$f^{iv}(s) = \frac{6}{\pi} \int_0^{2\pi} \frac{\sin^2 \theta}{\left(1 + s^2 + 2s \cos \theta\right)^{5/2}} \, d\theta - \frac{15}{2\pi} \int_0^{2\pi} \frac{\sin^4 \theta}{\left(1 + s^2 + 2s \cos \theta\right)^{7/2}} \, d\theta.$$

The second term in the right side of the inequality is negative, so

$$f^{iv}(s) \leq rac{6}{\pi} \int_0^{2\pi} rac{\sin^2 heta}{(1+s^2+2s\cos heta)^{5/2}} d heta$$

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$$= \frac{12}{\pi} \int_0^{\pi} \frac{\sin^2 \theta}{(1+s^2+2s\cos\theta)^{5/2}} \, d\theta$$

$$\leq \frac{12}{\pi} \int_0^{\pi} \frac{\sin \theta}{(1+s^2+2s\cos\theta)^{5/2}} \, d\theta$$

$$= \frac{8}{\pi} \frac{3+s^2}{(1-s^2)^3}.$$

Finally, the proof is completed by showing that the latter is less than or equal to

$$6\sqrt{2} \frac{1+8s^2}{(1-2s^2)^{7/2}}$$

To deduce inequality (2), average (3) and use Lemma 6 to obtain

$$\frac{1}{n}\sum_{k}c_{k}\frac{1}{2\pi}\int_{0}^{2\pi}|||v_{k}-e^{i\theta}x|||\,d\theta=\frac{1}{n}\sum_{k}c_{k}h_{r}(t_{k}^{2}/r^{4})\leqslant h_{r}\left(\frac{1}{n}\sum_{k}c_{k}t_{k}^{2}/r^{4}\right).$$

Using Lemma 3, we have

$$=h_r(1/nr^2)=f(1/r\sqrt{n})+\sqrt{1-\frac{1}{r^2}}\sqrt{1-\frac{1}{n}}\leqslant f(1/r\sqrt{n})+1-\frac{1}{r\sqrt{n}}=g(1/r\sqrt{n})$$

Finally, Lemma 2 and the inequality $r \leqslant \sqrt{n}$ yield

$$\leq g(1/n) = (1-1/n) + f(1/n) = r(\ell_1^n(\mathbb{C}))$$

as desired.

 $\text{Case 2. } \gamma \leqslant r^2 < 2 \, .$

By Lemma 5, for $\theta \in [\pi/2, 3\pi/2]$,

$$|||v_k - e^{i\theta}x||| = \frac{1}{r} [|Pv_k - e^{i\theta}x| + \sqrt{r^2 - 1}|Qv_k|]$$
$$= \frac{1}{r} \sqrt{r^2 + \frac{t_k^2}{r^2} - 2t_k \cos\theta} + \sqrt{1 - \frac{1}{r^2}} \sqrt{1 - \frac{t_k^2}{r^2}}$$

In an other case,

$$|||v_k - e^{i\theta}x||| \leq |v_k - e^{i\theta}x| = \sqrt{1 + r^2 - 2t_k \cos\theta}.$$

Set $I = [\pi/2, 3\pi/2]$ and $I^{c} = [0, 2\pi] \setminus I$. Then

$$\begin{split} \frac{1}{2\pi} \int_{0}^{2\pi} |||v_{k} - e^{i\theta}x||| \, d\theta \\ &\leqslant \frac{1}{2\pi} \int_{I^{c}} \sqrt{1 + r^{2} - 2t_{k}\cos\theta} \, d\theta + \frac{1}{2\pi} \int_{I} \sqrt{1 + \frac{t_{k}^{2}}{r^{4}} - 2\frac{t_{k}}{r^{2}}\cos\theta} \, d\theta \\ &\qquad + \frac{1}{2} \sqrt{1 - \frac{1}{r^{2}}} \sqrt{1 - \frac{t_{k}^{2}}{r^{2}}} \\ _{o} &= \frac{1}{2\pi} \int_{I^{c}} \left(\sqrt{1 + r^{2} - 2t_{k}\cos\theta} + \sqrt{1 + \frac{t_{k}^{2}}{r^{4}} + 2\frac{t_{k}}{r^{2}}\cos\theta} \right) \, d\theta + \frac{1}{2} \sqrt{1 - \frac{1}{r^{2}}} \sqrt{1 - \frac{t_{k}^{2}}{r^{2}}} \end{split}$$

Now use $\|\cdot\|_{L^1} \leq \|\cdot\|_{L^2}$ in both integrals for the probability measure $(d\theta)/\pi$ to get

$$\begin{split} \frac{1}{2} \left(\sqrt{\frac{1}{\pi} \int_{I^c} \left(1 + r^2 - 2t_k \cos \theta \right) d\theta} + \sqrt{\frac{1}{\pi} \int_{I^c} \left(1 + \frac{t_k^2}{r^4} + \frac{2t_k}{r^2} \cos \theta \right) d\theta} \right) \\ &= \frac{1}{2} \left(\sqrt{1 + r^2 - \frac{4t_k}{\pi}} + \sqrt{1 + \frac{t_k^2}{r^4} + \frac{4t_k}{\pi r^2}} \right). \end{split}$$

Applying the inequality $\sqrt{a+x} \leq \sqrt{a} + (x/2\sqrt{a})$ in both square roots we obtain that the latter expression is at most

$$\frac{\sqrt{1+r^2}+1}{2} - \frac{t}{\pi\sqrt{1+r^2}} + \frac{t^2}{4r^4} + \frac{t}{\pi r^2}$$

The expression above is a convex parabola as a function of $t \in [0, 1]$, and so its maximum is attained at one of the extreme points of the interval. For t = 0, it equals

$$\frac{\sqrt{1+r^2}+1}{2} \leqslant \frac{\sqrt{3}+1}{2}$$

and for t = 1,

(4)
$$\frac{\sqrt{1+r^2}+1}{2} + \frac{1}{4r^4} - \frac{1}{\pi} \left(\frac{1}{\sqrt{1+r^2}} - \frac{1}{r^2}\right)$$

Let $s = r^2$. The function

(5)
$$s \in [\gamma, 2] \mapsto \frac{\sqrt{1+s}+1}{2} + \frac{1}{4s^2} - \frac{1}{\pi} \left(\frac{1}{\sqrt{1+s}} - \frac{1}{s} \right)$$

is convex. Computing at the extreme points of the interval yields

$$s = \gamma \mapsto 1.40451...$$

 $s = 2 \mapsto 1.4039...$

and therefore the maximum is attained at $s = \gamma$, and (4) is (recall that $\gamma^2 = \gamma + 1$) $\leq \gamma + 1/2 + 1/(4\gamma^2)$. Hence

$$\frac{1}{2\pi}\int_0^{2\pi} |||v_k - e^{i\theta}x||| \, d\theta \leqslant \frac{\gamma+1}{2} + \frac{1}{4\gamma^2} + \frac{1}{2}\sqrt{1 - \frac{1}{r^2}}\sqrt{1 - \frac{t_k^2}{r^2}}.$$

Multiplication by c_k/n , summation over k = 1, ..., m, and Cauchy-Schwarz inequality give

$$\frac{1}{n} \sum_{k=1}^{m} \frac{c_k}{2\pi} \int_0^{2\pi} |||v_k - e^{i\theta} x||| \, d\theta \leqslant \frac{\gamma+1}{2} + \frac{1}{4\gamma^2} + \frac{1}{2}\sqrt{1 - \frac{1}{r^2}}\sqrt{1 - \frac{1}{n}} \\ \leqslant \frac{\gamma+1}{2} + \frac{1}{4\gamma^2} + \frac{1}{2\sqrt{2}}\sqrt{1 - \frac{1}{n}}.$$

For n = 3, the latter is $(\gamma + 1)/2 + 1/(4\gamma^2) + 1/(2\sqrt{3}) \simeq 1.69318... < r(\ell_1^3(\mathbb{C})) \simeq 1.69464...$ For $n \ge 4$, the bound above is $< (\gamma + 1)/2 + 1(4\gamma^2) + 1/(2\sqrt{2}) \simeq 1.75806... < r(\ell_1^4(\mathbb{C})) \simeq 1.76569... \le r(\ell_1^n(\mathbb{C}))$. For n = 2, the estimate equals to $(\gamma + 1)/2 + 1/(4\gamma^2) + 1/4 \simeq 1.65451...$, but $r(\ell_1^2(\mathbb{C})) \simeq 1.56354...$, so this calculation does not prove (2) in the case n = 2.

The only point remaining is the convexity of the function given by (5). Differentiating twice, we get

$$-(1+s)^{-3/2}/8 + \frac{3}{2}s^{-4} - \frac{3}{4\pi}(1+s)^{-5/2} + \frac{2}{\pi}s^{-3}$$

> $-\frac{1}{8}(1+\gamma)^{-3/2} + \frac{3}{2}2^{-4} - \frac{3}{4\pi}(1+\gamma)^{-5/2} + \frac{2}{\pi}2^{-3} \simeq 0.20187... > 0.$

CASE 3. $1 \leq r^2 \leq \gamma$.

The inequality $||| \cdot ||| \leq |\cdot|$ gives

$$\frac{1}{2\pi} \int_0^{2\pi} |||v_k - e^{i\theta}x||| \, d\theta \leq \frac{1}{2\pi} \int_0^{2\pi} |v_k - e^{i\theta}x| \, d\theta = \frac{1}{2\pi} \int_0^{2\pi} \sqrt{1 + r^2 - 2t_k \cos\theta} \, d\theta.$$

Finally, apply again the inequality $\|\cdot\|_{L^1} \leq \|\cdot\|_{L^2}$ for the probability measure $(1/2\pi)d\theta$ to obtain

$$\leq \left(\frac{1}{2\pi}\int_0^{2\pi} \left(1+r^2-2t_k\cos\theta\right)d\theta\right)^{1/2} = \sqrt{1+r^2} \leq \sqrt{1+\gamma} = \gamma.$$

Since $\gamma \simeq 1.61803...$ and $r(\ell_1^3(\mathbb{C})) \simeq 1.69464...$, we have the inequality $\gamma < r(\ell_1^n(\mathbb{C}))$ for $n \ge 3$. Again the argument does not work for n = 2.

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