

RANDOM SAMPLING AND RECONSTRUCTION OF SIGNALS WITH FINITE RATE OF INNOVATION

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ABSTRACT. In this paper, we mainly study the random sampling and reconstruction of signals living in the subspace $V^p(\Phi, \Lambda)$ of $L^p(\mathbb{R}^d)$, which is generated by a family of molecules Φ located on a relatively separated subset $\Lambda \subset \mathbb{R}^d$. The space $V^p(\Phi, \Lambda)$ is used to model signals with finite rate of innovation, such as stream of pulses in GPS applications, cellular radio and ultra wide-band communication. The sampling set is independently and randomly drawn from a general probability distribution over \mathbb{R}^d . Under some proper conditions for the generators $\Phi = \{\phi_\lambda : \lambda \in \Lambda\}$ and the probability density function ρ , we first approximate $V^p(\Phi, \Lambda)$ by a finite dimensional subspace $V_N^p(\Phi, \Lambda)$ on any bounded domains. Then, we prove that the random sampling stability holds with high probability for all signals in $V^p(\Phi, \Lambda)$ whose energy concentrate on a cube when the sampling size is large enough. Finally, a reconstruction algorithm based on random samples is given for signals in $V_N^p(\Phi, \Lambda)$.

1. Introduction

Random sampling plays an important role in many fields, such as image processing [5], compressed sensing [7] and learning theory [13]. Random sampling has been generally studied for multivariate trigonometric polynomials [1], bandlimited signals [2, 3], signals that satisfy some locality properties in short-time Fourier transform [16], signals with bounded derivatives [19] and signals in a shift-invariant space [8, 9, 18, 20]. Moreover, random samples were almost all taken from a uniform distribution on a bounded domain $[-K, K]^d$, although

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the probability density function in [9] is assumed to have support in $[-K, K]^d$ and has nonzero lower bound.

Recently, random sampling in signal spaces with finite rate of innovation was firstly studied in [10], where the used techniques depend on the properties in the Hilbert space $L^2(\mathbb{R}^d)$. In this paper, we mainly study the random sampling and reconstruction of signals with finite rate of innovation in a Banach space $L^p(\mathbb{R}^d)$. Moreover, the random samples are drawn over \mathbb{R}^d from a general probability distribution, which may have more and more important applications in real world [5].

The space with finite rate of innovation (FRI) is used to model signals with finite degree of freedom in unit time, which was firstly introduced in [17] and were further studied in [14, 15] from the mathematical viewpoint.

Let Λ be a relatively separated subset of \mathbb{R}^d , which means that

$$(1) \quad D(\Lambda) := \sup_{x \in \mathbb{R}^d} \sum_{\lambda \in \Lambda} \chi_{\lambda+[0,1]^d}(x) < \infty,$$

where χ denotes the characteristic function. The space $L^p(\mathbb{R}^d)$ consists of all functions $f : \mathbb{R}^d \rightarrow \mathbb{R}$ satisfying

$$(2) \quad \|f\|_{L^p(\mathbb{R}^d)} = \left(\int_{\mathbb{R}^d} |f(x)|^p dx \right)^{1/p} < \infty$$

for $1 \leq p < \infty$ and $\|f\|_{L^\infty(\mathbb{R}^d)} = \text{ess sup}_{x \in \mathbb{R}^d} |f(x)| < \infty$.

Given a relatively separated set Λ , the subspaces of $L^p(\mathbb{R}^d)$ with finite rate of innovation are defined as

$$(3) \quad V^p(\Phi, \Lambda) = \left\{ \sum_{\lambda \in \Lambda} c(\lambda) \phi_\lambda : \|(c(\lambda))_{\lambda \in \Lambda}\|_{\ell^p(\Lambda)} < \infty \right\}.$$

Here, $\|(c(\lambda))_{\lambda \in \Lambda}\|_{\ell^p(\Lambda)} = \left(\sum_{\lambda \in \Lambda} |c(\lambda)|^p \right)^{1/p}$ for $1 \leq p < \infty$ and $\|(c(\lambda))_{\lambda \in \Lambda}\|_{\ell^\infty(\Lambda)} = \sup_{\lambda \in \Lambda} |c(\lambda)|$.

The FRI model spaces $V^p(\Phi, \Lambda)$ can contain many signal spaces, such as bandlimited spaces, finitely generated shift-invariant spaces, nonuniform spline spaces for modeling electrocardiogram signals, twisted shift-invariant spaces in Gabor system, and so on. Moreover, they have been widely applied to many scientific fields, such as curve fitting and radar imaging [11, 12].

In this paper, we always suppose that the generators $\Phi = \{\phi_\lambda : \lambda \in \Lambda\}$ satisfy the following two assumptions:

- (A1) $\|\Phi\|_{\infty, q, u} < \infty$ for some $1 \leq q \leq \infty$ and weight function $u(x) = u_\alpha(x) = (1 + |x|)^\alpha$ with $\alpha > \max\{d(1 - 1/q), d(1 - 1/p)\}$. Here,

$$\|\Phi\|_{p, q, u} = \sup_{\lambda \in \Lambda} \left\| \left(\|\phi_\lambda(\cdot) u(\cdot - \lambda)\|_{L^p(k+[0,1]^d)} \right)_{k \in \mathbb{Z}^d} \right\|_{\ell^q(\mathbb{Z}^d)}$$

$$(4) \quad + \sup_{k \in \mathbb{Z}^d} \left\| \left(\|\phi_\lambda(\cdot)u(\cdot - \lambda)\|_{L^p(k+[0,1]^d)} \right)_{\lambda \in \Lambda} \right\|_{\ell^q(\Lambda)}.$$

(A2) Φ is a Riesz basis of $V^2(\Phi, \Lambda)$ which means that there exists a positive constant $C_0 \geq 1$ such that

$$(5) \quad C_0^{-1} \|c\|_{\ell^2(\Lambda)} \leq \left\| \sum_{\lambda \in \Lambda} c(\lambda) \phi_\lambda \right\|_{L^2(\mathbb{R}^d)} \leq C_0 \|c\|_{\ell^2(\Lambda)}$$

holds for all $c = (c(\lambda))_{\lambda \in \Lambda} \in \ell^2(\Lambda)$ and $\{\phi_\lambda : \lambda \in \Lambda\}$ is a basis of $V^2(\Phi, \Lambda)$.

Let $0 < \delta < 1$ and $C_K = [-K, K]^d$ for $K > 0$. Define a compact subset of $V^p(\Phi, \Lambda)$ by

$$(6) \quad V_K^p(\Phi, \Lambda) = \left\{ f \in V^p(\Phi, \Lambda) : \int_{C_K} |f(x)|^p dx \geq (1 - \delta) \int_{\mathbb{R}^d} |f(x)|^p dx \right\},$$

which contains all functions in $V^p(\Phi, \Lambda)$ whose energy concentrates on the cube C_K .

This paper is organized as follows. In Section 2, we show that $V^p(\Phi, \Lambda)$ can be approximated by a finite dimensional subspace $V_N^p(\Phi, \Lambda)$ on any bounded domains. A result about the covering number for the normalized $V_N^p(\Phi, \Lambda)$ is shown in Section 3. In Section 4, we prove that the sampling inequality holds with high probability for all functions in $V_K^p(\Phi, \Lambda)$. In Section 5, we estimate the condition number for random matrix and provide a reconstruction algorithm based on random samples for functions in $V_N^p(\Phi, \Lambda)$.

2. Approximation to $V^p(\Phi, \Lambda)$

In this section, we will show that $V^p(\Phi, \Lambda)$ can be approximated by a finite dimensional subspace on any bounded domains.

For a given positive integer N , define a finite dimensional subspace

$$(7) \quad V_N^p(\Phi, \Lambda) = \left\{ \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda) \phi_\lambda : c(\lambda) \in \mathbb{R} \right\}$$

of $V^p(\Phi, \Lambda)$ and its normalization

$$(8) \quad V_N^{p,*}(\Phi, \Lambda) = \left\{ f \in V_N^p(\Phi, \Lambda) : \|f\|_{L^p(\mathbb{R}^d)} = 1 \right\}.$$

Lemma 2.1 ([15]). *Let $1 \leq q \leq \infty$ and $\alpha > d(1 - 1/q)$. Suppose that Λ is a relatively separated subset of \mathbb{R}^d and $\|\Phi\|_{\infty, q, u} < \infty$. If Φ is a Riesz basis of $V^2(\Phi, \Lambda)$, then Φ is a p -Riesz basis of the space $V^p(\Phi, \Lambda)$ for any $1 \leq p \leq \infty$, that is, there exist positive constants c_p and C_p such that*

$$(9) \quad c_p \|c\|_{\ell^p(\Lambda)} \leq \left\| \sum_{\lambda \in \Lambda} c(\lambda) \phi_\lambda \right\|_{L^p(\mathbb{R}^d)} \leq C_p \|c\|_{\ell^p(\Lambda)}$$

holds for any $(c(\lambda))_{\lambda \in \Lambda} \in \ell^p(\Lambda)$.

In the following, we will show that $V^p(\Phi, \Lambda)$ can be approximated by $V_N^p(\Phi, \Lambda)$ on any bounded domains $C_R = [-R, R]^d$ for $R > 0$.

Lemma 2.2. *Let $1 \leq p \leq \infty$ and p' be the conjugate number of p . Suppose that Φ satisfy the assumptions (A1) and (A2). If $f \in V^p(\Phi, \Lambda)$ and $\|f\|_{L^p(\mathbb{R}^d)} = 1$, then for given $\varepsilon_1 > 0$ and $\varepsilon_2 > 0$, there exists an $f_N \in V_N^p(\Phi, \Lambda)$ such that*

$$(10) \quad \|f - f_N\|_{L^p(C_R)} \leq \varepsilon_1$$

when

$$(11) \quad N \geq R + \left[\frac{\|\Phi\|_{\infty, q, u} (2R)^{d/p}}{c_p \varepsilon_1} \left(\frac{d2^d D(\Lambda)(1+R)^{d-1}}{\alpha p' - d} \right)^{1/p'} \right]^{\frac{p'}{\alpha p' - d}} \\ =: N_1(\varepsilon_1, R)$$

and

$$(12) \quad \|f - f_N\|_{L^\infty(C_R)} \leq \varepsilon_2$$

when

$$(13) \quad N \geq R + \left[\frac{\|\Phi\|_{\infty, q, u} \left(\frac{d2^d D(\Lambda)(1+R)^{d-1}}{\alpha p' - d} \right)^{1/p'}}{c_p \varepsilon_2} \right]^{\frac{p'}{\alpha p' - d}} =: N_2(\varepsilon_2, R).$$

Proof. It follows from the assumption $\|\Phi\|_{\infty, q, u} < \infty$ that

$$(14) \quad |\phi_\lambda(x)| \leq \frac{\|\Phi\|_{\infty, q, u}}{(1 + |x - \lambda|)^\alpha}, \quad \forall x \in \mathbb{R}^d, \lambda \in \Lambda.$$

For $f = \sum_{\lambda \in \Lambda} c(\lambda)\phi_\lambda \in V^p(\Phi, \Lambda)$, take $N > R$ and choose

$$(15) \quad f_N = \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda)\phi_\lambda \in V_N^p(\Phi, \Lambda).$$

Then by Lemma 2.1, one has

$$(16) \quad \|f - f_N\|_{L^p(C_R)}^p = \int_{C_R} \left| \sum_{\lambda \in \Lambda \cap \{\mathbb{R}^d \setminus [-N, N]^d\}} c(\lambda)\phi_\lambda(x) \right|^p dx \\ \leq \frac{1}{c_p^p} \int_{C_R} \left(\sum_{\lambda \in \Lambda \cap \{\mathbb{R}^d \setminus [-N, N]^d\}} |\phi_\lambda(x)|^{p'} \right)^{\frac{p}{p'}} dx \\ \leq \frac{\|\Phi\|_{\infty, q, u}^p}{c_p^p} \int_{C_R} \left(\sum_{\lambda \in \Lambda \cap \{\mathbb{R}^d \setminus [-N, N]^d\}} \frac{1}{(1 + |x - \lambda|^{\alpha p'})} \right)^{\frac{p}{p'}} dx.$$

For $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_d) \in \Lambda$, let $|\lambda| = \max\{|\lambda_1|, |\lambda_2|, \dots, |\lambda_d|\}$. Since Λ is a relatively separated set of \mathbb{R}^d , for any $m \in \mathbb{N}$, one has

$$(17) \quad \#\{\lambda \in \Lambda : m < |\lambda| \leq m + 1\} \leq D(\Lambda)((2m + 2)^d - (2m)^d).$$

Then we can obtain

$$\begin{aligned}
& \sum_{\lambda \in \Lambda \cap \{\mathbb{R}^d \setminus [-N, N]^d\}} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \\
&= \sum_{\lambda \in \Lambda, |\lambda| > N} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \\
&\leq \sum_{m=N}^{\infty} \sum_{\lambda \in \Lambda, m < |\lambda| \leq m+1} \frac{1}{(1 + |\lambda| - R)^{\alpha p'}} \\
&\leq D(\Lambda) \sum_{m=N}^{\infty} \frac{(2m+2)^d - (2m)^d}{(1 + m - R)^{\alpha p'}} \\
&\leq d2^d D(\Lambda) \sum_{m=N}^{\infty} \frac{(m+1)^{d-1}}{(1 + m - R)^{\alpha p'}} \\
&\leq d2^d D(\Lambda) \sum_{m=N}^{\infty} \frac{(1+R)^{d-1}}{(1 + m - R)^{\alpha p' - d + 1}} \\
&\leq d2^d D(\Lambda) (1+R)^{d-1} \int_{N-R-1}^{\infty} \frac{1}{(1+y)^{\alpha p' - d + 1}} dy \\
(18) \quad &= d2^d D(\Lambda) (1+R)^{d-1} \frac{1}{\alpha p' - d} (N-R)^{d - \alpha p'}.
\end{aligned}$$

This together with (16) obtains

$$(19) \quad \begin{aligned}
& \|f - f_N\|_{L^p(C_R)} \\
&\leq \frac{\|\Phi\|_{\infty, q, u} (2R)^{d/p}}{c_p} \left(\frac{d2^d D(\Lambda) (1+R)^{d-1}}{\alpha p' - d} \right)^{1/p'} (N-R)^{d/p' - \alpha}.
\end{aligned}$$

Finally, we obtain (10) from (19). The desired result (12) follows from

$$\|f - f_N\|_{L^\infty(C_R)} \leq \frac{\|\Phi\|_{\infty, q, u}}{c_p} \left(\frac{d2^d D(\Lambda) (1+R)^{d-1}}{\alpha p' - d} \right)^{1/p'} (N-R)^{d/p' - \alpha}. \quad \square$$

3. Covering number for $V_N^{p, *}(\Phi, \Lambda)$

In this section, we discuss the covering number of $V_N^{p, *}(\Phi, \Lambda)$ with respect to the norm $\|\cdot\|_{L^\infty(\mathbb{R}^d)}$. Let S be a metric space and $\eta > 0$, the covering number $\mathcal{N}(S, \eta)$ is defined to be the minimal integer $m \in \mathbb{N}$ such that there exist m disks with radius η covering S .

Lemma 3.1 ([6]). *Suppose that \mathbb{E} is a finite dimensional Banach space with $\dim \mathbb{E} = s$. Let $B_\varepsilon := \{x \in \mathbb{E} : \|x\| \leq \varepsilon\}$ be the closed ball of radius ε centered at the origin. Then*

$$\mathcal{N}(B_\varepsilon, \eta) \leq \left(\frac{2\varepsilon}{\eta} + 1 \right)^s.$$

Note that

$$(20) \quad \dim \left(V_N^p(\Phi, \Lambda) \right) \leq \#\{\lambda \in \Lambda : \lambda \in [-N, N]^d\} \leq (2N)^d D(\Lambda).$$

Then by Lemma 3.1, we have the following result.

Lemma 3.2. *Let $V_N^{p,*}(\Phi, \Lambda)$ be defined by (8). Then for any $\eta > 0$, the covering number of $V_N^{p,*}(\Phi, \Lambda)$ concerning the norm $\|\cdot\|_{L^p(\mathbb{R}^d)}$ is bounded by*

$$\mathcal{N}(V_N^{p,*}(\Phi, \Lambda), \eta) \leq \exp \left((2N)^d D(\Lambda) \ln \left(\frac{2}{\eta} + 1 \right) \right).$$

Lemma 3.3. *Suppose that Φ satisfy the assumptions (A1) and (A2). Then for every $f \in V^p(\Phi, \Lambda)$, we have*

$$(21) \quad \|f\|_{L^\infty(\mathbb{R}^d)} \leq C^* \|f\|_{L^p(\mathbb{R}^d)},$$

where

$$(22) \quad C^* = \frac{\|\Phi\|_{\infty, q, u}}{c_p} \left(D(\Lambda) + D(\Lambda) \sum_{m=1}^{\infty} \frac{(2m+2)^d - (2m)^d}{m^{\alpha p'}} \right)^{1/p'}.$$

Proof. Suppose that $f = \sum_{\lambda \in \Lambda} c(\lambda) \phi_\lambda \in V^p(\Phi, \Lambda)$. Then it follows from (14) and Lemma 2.1 that

$$(23) \quad \begin{aligned} \|f\|_{L^\infty(\mathbb{R}^d)} &\leq \sup_{x \in \mathbb{R}^d} \sum_{\lambda \in \Lambda} |c(\lambda) \phi_\lambda| \\ &\leq \|\Phi\|_{\infty, q, u} \|c\|_{\ell^p} \sup_{x \in \mathbb{R}^d} \left(\sum_{\lambda \in \Lambda} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \right)^{1/p'} \\ &\leq \frac{\|\Phi\|_{\infty, q, u}}{c_p} \|f\|_{L^p(\mathbb{R}^d)} \sup_{x \in \mathbb{R}^d} \left(\sum_{\lambda \in \Lambda} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \right)^{1/p'}. \end{aligned}$$

Note that $\sup_{k \in \mathbb{Z}^d} \#\left(\Lambda \cap (k + [0, 1]^d)\right) \leq D(\Lambda)$. Then

$$\begin{aligned} &\sup_{x \in \mathbb{R}^d} \left(\sum_{\lambda \in \Lambda} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \right)^{1/p'} \\ &\leq \sup_{k \in \mathbb{Z}^d} \sup_{x \in k + [0, 1]^d} \left(\sum_{\lambda \in \Lambda \cap (k + [0, 1]^d)} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \right. \\ &\quad \left. + \sum_{\lambda \in \Lambda \cap \{\mathbb{R}^d \setminus (k + [0, 1]^d)\}} \frac{1}{(1 + |x - \lambda|)^{\alpha p'}} \right)^{1/p'} \\ &\leq \sup_{k \in \mathbb{Z}^d} \left(D(\Lambda) + \sum_{\lambda \in \Lambda, |\lambda - k| > 1} \frac{1}{|\lambda - k|^{\alpha p'}} \right)^{1/p'} \end{aligned}$$

$$\begin{aligned}
&\leq \sup_{k \in \mathbb{Z}^d} \left(D(\Lambda) + \sum_{m=1}^{\infty} \sum_{\lambda \in \Lambda, m < |\lambda - k| \leq m+1} \frac{1}{m^{\alpha p'}} \right)^{1/p'} \\
(24) \quad &\leq \left(D(\Lambda) + D(\Lambda) \sum_{m=1}^{\infty} \frac{(2m+2)^d - (2m)^d}{m^{\alpha p'}} \right)^{1/p'}.
\end{aligned}$$

Since $\alpha > d(1 - 1/p)$, we have $\sum_{m=1}^{\infty} \frac{(2m+2)^d - (2m)^d}{m^{\alpha p'}} < \infty$. Finally, it follows from (23) and (24) that (21) holds. \square

Lemma 3.4. *Suppose that Φ satisfy the assumptions (A1) and (A2). Then the covering number of $V_N^{p,*}(\Phi, \Lambda)$ with respect to $\|\cdot\|_{L^\infty(\mathbb{R}^d)}$ is bounded by*

$$\mathcal{N}(V_N^{p,*}(\Phi, \Lambda), \eta) \leq \exp \left((2N)^d D(\Lambda) \ln \left(\frac{2C^*}{\eta} + 1 \right) \right).$$

Proof. By Lemma 3.2, the covering number of $V_N^{p,*}(\Phi, \Lambda)$ with respect to $\|\cdot\|_{L^p(\mathbb{R}^d)}$ satisfies

$$(25) \quad \mathcal{N} \left(V_N^{p,*}(\Phi), \frac{\eta}{C^*} \right) \leq \exp \left((2N)^d D(\Lambda) \ln \left(\frac{2C^*}{\eta} + 1 \right) \right).$$

Let \mathcal{F} be the corresponding $\frac{\eta}{C^*}$ -net for $V_N^{p,*}(\Phi, \Lambda)$. It means that for every $f \in V_N^{p,*}(\Phi, \Lambda)$, there exists an $\tilde{f} \in \mathcal{F}$ such that $\|f - \tilde{f}\|_{L^p(\mathbb{R}^d)} \leq \frac{\eta}{C^*}$. By Lemma 3.3, we have

$$\|f - \tilde{f}\|_{L^\infty(\mathbb{R}^d)} \leq C^* \|f - \tilde{f}\|_{L^p(\mathbb{R}^d)} \leq \eta.$$

Therefore, \mathcal{F} is also an η -net of $V_N^{p,*}(\Phi, \Lambda)$ with respect to the norm $\|\cdot\|_{L^\infty(\mathbb{R}^d)}$. Since

$$\sharp(\mathcal{F}) \leq \exp \left((2N)^d D(\Lambda) \ln \left(\frac{2C^*}{\eta} + 1 \right) \right),$$

the desired result is proved. \square

4. Random sampling inequality of $V_K^p(\Phi, \Lambda)$

Let $X = \{x_j : j \in \mathbb{N}\}$ be a sequence of independent random variables that are drawn from a general probability distribution over \mathbb{R}^d with density function ρ satisfying

$$(26) \quad 0 < c_\rho = \operatorname{ess\,inf}_{x \in C_K} \rho(x) \text{ and } C_\rho = \operatorname{ess\,sup}_{x \in \mathbb{R}^d} \rho(x) < \infty.$$

Then for any $f \in V^p(\Phi, \Lambda)$, we introduce the random variables

$$(27) \quad X_j(f) = |f(x_j)|^p - \int_{\mathbb{R}^d} \rho(x) |f(x)|^p dx.$$

It is easy to see that $X_j(f)$ is a sequence of independent random variables with expectation $\mathbb{E}[X_j(f)] = 0$. Next, we will give some estimates for $X_j(f)$.

Lemma 4.1. *Let $\rho(x)$ be a probability density function over \mathbb{R}^d satisfying (26). Then for any $f, g \in V^p(\Phi, \Lambda)$, the following inequalities hold:*

- (1) $\|X_j(f)\|_{\ell^\infty} \leq \|f\|_{L^\infty(\mathbb{R}^d)}^p.$
- (2) $\|X_j(f) - X_j(g)\|_{\ell^\infty} \leq 2p \left(\max \{ \|f\|_{L^\infty(\mathbb{R}^d)}, \|g\|_{L^\infty(\mathbb{R}^d)} \} \right)^{p-1} \|f - g\|_{L^\infty(\mathbb{R}^d)}.$
- (3) $\text{Var}(X_j(f)) \leq C_\rho \|f\|_{L^\infty(\mathbb{R}^d)}^p \|f\|_{L^p(\mathbb{R}^d)}^p.$
- (4) $\text{Var}(X_j(f) - X_j(g)) \leq pC_\rho \left(\max \{ \|f\|_{L^\infty(\mathbb{R}^d)}, \|g\|_{L^\infty(\mathbb{R}^d)} \} \right)^{p-1} \|f - g\|_{L^\infty(\mathbb{R}^d)} (\|f\|_{L^p(\mathbb{R}^d)}^p + \|g\|_{L^p(\mathbb{R}^d)}^p).$

Proof. (1) Direct computation obtains

$$\|X_j(f)\|_{\ell^\infty} \leq \sup_{x \in \mathbb{R}^d} \max \left\{ |f(x)|^p, \int_{\mathbb{R}^d} \rho(x) |f(x)|^p dx \right\} \leq \|f\|_{L^\infty(\mathbb{R}^d)}^p.$$

(2) By mean value theorem, one has

$$\begin{aligned} & \|X_j(f) - X_j(g)\|_{\ell^\infty} \\ & \leq \sup_{x \in \mathbb{R}^d} \left(\left| |f(x)|^p - |g(x)|^p \right| + \int_{\mathbb{R}^d} \rho(x) \left| |f(x)|^p - |g(x)|^p \right| dx \right) \\ & \leq 2 \sup_{x \in \mathbb{R}^d} \left| |f(x)|^p - |g(x)|^p \right| \\ & = 2p \left(\max \{ \|f\|_{L^\infty(\mathbb{R}^d)}, \|g\|_{L^\infty(\mathbb{R}^d)} \} \right)^{p-1} \|f - g\|_{L^\infty(\mathbb{R}^d)}. \end{aligned}$$

(3) Since $\mathbb{E}[X_j(f)] = 0$, we have

$$\begin{aligned} \text{Var}(X_j(f)) &= \mathbb{E}[(X_j(f))^2] \\ &= \mathbb{E}[|f(x_j)|^{2p}] - \left(\int_{\mathbb{R}^d} \rho(x) |f(x)|^p dx \right)^2 \\ &\leq \int_{\mathbb{R}^d} \rho(x) |f(x)|^{2p} dx \\ &\leq C_\rho \|f\|_{L^\infty(\mathbb{R}^d)}^p \|f\|_{L^p(\mathbb{R}^d)}^p. \end{aligned}$$

(4) Using the similar method as (3), we have

$$\begin{aligned} & \text{Var}(X_j(f) - X_j(g)) \\ &= \mathbb{E}[(X_j(f) - X_j(g))^2] \\ &\leq C_\rho \int_{\mathbb{R}^d} \left(|f(x)|^p - |g(x)|^p \right)^2 dx \\ &\leq C_\rho \int_{\mathbb{R}^d} \left| |f(x)|^p - |g(x)|^p \right| \left(|f(x)|^p + |g(x)|^p \right) dx \\ &\leq C_\rho \sup_{x \in \mathbb{R}^d} \left| |f(x)|^p - |g(x)|^p \right| \left(\|f\|_{L^p(\mathbb{R}^d)}^p + \|g\|_{L^p(\mathbb{R}^d)}^p \right) \\ &\leq pC_\rho \left(\max \{ \|f\|_{L^\infty(\mathbb{R}^d)}, \|g\|_{L^\infty(\mathbb{R}^d)} \} \right)^{p-1} \|f - g\|_{L^\infty(\mathbb{R}^d)} (\|f\|_{L^p(\mathbb{R}^d)}^p + \|g\|_{L^p(\mathbb{R}^d)}^p). \end{aligned}$$

$$\times (\|f\|_{L^p(\mathbb{R}^d)}^p + \|g\|_{L^p(\mathbb{R}^d)}^p). \quad \square$$

In the following lemma, we will show that a uniform large deviation inequality holds for functions in $V_N^{p,*}(\Phi, \Lambda)$ by Bernstein's inequality.

Lemma 4.2 (Bernstein's inequality [4]). *Let X_1, X_2, \dots, X_n be independent random variables with expected values $\mathbb{E}(X_j) = 0$ for $j = 1, 2, \dots, n$. Assume that $\text{Var}(X_j) \leq \sigma^2$ and $|X_j| \leq M$ almost surely for all j . Then for any $\lambda \geq 0$,*

$$\text{Prob}\left(\left|\sum_{j=1}^n X_j\right| \geq \lambda\right) \leq 2 \exp\left(-\frac{\lambda^2}{2n\sigma^2 + \frac{2}{3}M\lambda}\right).$$

Lemma 4.3. *Let $\{x_j : j \in \mathbb{N}\}$ be a sequence of independent random variables that are drawn from a general probability distribution over \mathbb{R}^d with density function ρ satisfying (26). If $f \in V_N^{p,*}(\Phi, \Lambda)$, then for $n \in \mathbb{N}$ and $\lambda \geq 0$,*

$$\text{Prob}\left(\sup_{f \in V_N^{p,*}(\Phi, \Lambda)} \left|\sum_{j=1}^n X_j(f)\right| \geq \lambda\right) \leq A \exp\left(-B \frac{\lambda^2}{12nC_\rho + 2\lambda}\right),$$

where A is of order $\exp(CN^d)$ with $B = \min\{\frac{\sqrt{2}}{2592p(C^*)^{p-1}}, \frac{3}{2(C^*)^p}\}$ and C depending on Λ and Φ .

Proof. For given $\ell \in \mathbb{N}$, we construct a $2^{-\ell}$ -covering for $V_N^{p,*}(\Phi, \Lambda)$ with respect to the norm $\|\cdot\|_{L^\infty(\mathbb{R}^d)}$. Let \mathcal{C}_ℓ be the corresponding $2^{-\ell}$ -net for $\ell = 1, 2, \dots$. Then, \mathcal{C}_ℓ has cardinality at most $\mathcal{N}(V_N^{p,*}(\Phi, \Lambda), 2^{-\ell})$.

For given $f \in V_N^{p,*}(\Phi, \Lambda)$, let f_ℓ be the function in \mathcal{C}_ℓ that is closest to f with respect to the norm $\|\cdot\|_{L^\infty(\mathbb{R}^d)}$. Then, $\|f - f_\ell\|_{L^\infty(\mathbb{R}^d)} \leq 2^{-\ell} \rightarrow 0$ when $\ell \rightarrow \infty$. Moreover, by Lemma 3.3 and the item (2) of Lemma 4.1, we have

$$X_j(f) = X_j(f_1) + (X_j(f_2) - X_j(f_1)) + (X_j(f_3) - X_j(f_2)) + \dots$$

If $\sup_{f \in V_N^{p,*}(\Phi, \Lambda)} \left|\sum_{j=1}^n X_j(f)\right| \geq \lambda$, the event ω_ℓ must hold for some $\ell \geq 1$, where

$$\omega_1 = \left\{ \text{there exists } f_1 \in \mathcal{C}_1 \text{ such that } \left|\sum_{j=1}^n X_j(f_1)\right| \geq \frac{\lambda}{2} \right\}$$

and for $\ell \geq 2$,

$$\omega_\ell = \left\{ \text{there exist } f_\ell \in \mathcal{C}_\ell \text{ and } f_{\ell-1} \in \mathcal{C}_{\ell-1} \text{ with } \|f_\ell - f_{\ell-1}\|_{L^\infty(\mathbb{R}^d)} \leq 3 \cdot 2^{-\ell}, \right.$$

$$\left. \text{such that } \left|\sum_{j=1}^n (X_j(f_\ell) - X_j(f_{\ell-1}))\right| \geq \frac{\lambda}{2\ell^2} \right\}.$$

If this is not the case, then with $f_0 = 0$, we have

$$\left|\sum_{j=1}^n X_j(f)\right| \leq \sum_{\ell=1}^{\infty} \left|\sum_{j=1}^n (X_j(f_\ell) - X_j(f_{\ell-1}))\right| \leq \sum_{\ell=1}^{\infty} \frac{\lambda}{2\ell^2} = \frac{\pi^2 \lambda}{12} \leq \lambda.$$

Next, we estimate the probability of each ω_ℓ . By Lemmas 3.3, 4.1 and 4.2, for every fixed $f \in \mathcal{C}_1$,

$$\begin{aligned} \text{Prob}\left(\left|\sum_{j=1}^n X_j(f)\right| \geq \frac{\lambda}{2}\right) &\leq 2 \exp\left(-\frac{\left(\frac{\lambda}{2}\right)^2}{2n \text{Var}(X_j(f)) + \frac{2}{3}\|X_j(f)\|_{\ell^\infty} \cdot \frac{\lambda}{2}}\right) \\ &\leq 2 \exp\left(-\frac{\lambda^2}{8nC_\rho(C^*)^p + \frac{4}{3}\lambda(C^*)^p}\right). \end{aligned}$$

By Lemma 3.4, there are at most

$$\mathcal{N}\left(V_N^{p,*}(\Phi, \Lambda), \frac{1}{2}\right) \leq \exp\left((2N)^d D(\Lambda) \ln(4C^* + 1)\right)$$

functions in \mathcal{C}_1 . Thus, the probability of ω_1 is bounded by

$$\begin{aligned} \text{Prob}(\omega_1) &\leq 2 \exp\left((2N)^d D(\Lambda) \ln(4C^* + 1)\right) \exp\left(-\frac{\lambda^2}{8nC_\rho(C^*)^p + \frac{4}{3}\lambda(C^*)^p}\right) \\ (28) \quad &= 2 \exp\left(2^d N^d D(\Lambda) \ln(4C^* + 1)\right) \exp\left(-\frac{\lambda^2}{\frac{2}{3}(C^*)^p(12nC_\rho + 2\lambda)}\right). \end{aligned}$$

For $\ell \geq 2$, we estimate the probability of ω_ℓ in a similar way. For $f \in \mathcal{C}_\ell$, $g \in \mathcal{C}_{\ell-1}$ and $\|f - g\|_{L^\infty(\mathbb{R}^d)} \leq 3 \cdot 2^{-\ell}$, we have

$$\begin{aligned} \text{Prob}\left(\left|\sum_{j=1}^n (X_j(f) - X_j(g))\right| \geq \frac{\lambda}{2\ell^2}\right) &\leq 2 \exp\left(-\frac{\left(\frac{\lambda}{2\ell^2}\right)^2}{2n \text{Var}(X_j(f) - X_j(g)) + \frac{2}{3}\|X_j(f) - X_j(g)\|_{\ell^\infty} \cdot \frac{\lambda}{2\ell^2}}\right) \\ &\leq 2 \exp\left(-\frac{v2^\ell}{\ell^4}\right), \end{aligned}$$

where $v = \frac{\lambda^2}{4p(C^*)^{p-1}(12nC_\rho + 2\lambda)}$. There are at most $\mathcal{N}(V_N^{p,*}(\Phi, \Lambda), 2^{-\ell})$ functions in \mathcal{C}_ℓ and $\mathcal{N}(V_N^{p,*}(\Phi, \Lambda), 2^{-\ell+1})$ functions in $\mathcal{C}_{\ell-1}$. Therefore, we have

$$\begin{aligned} \text{Prob}\left(\bigcup_{\ell=2}^{\infty} \omega_\ell\right) &\leq \sum_{\ell=2}^{\infty} \mathcal{N}(V_N^{p,*}(\Phi, \Lambda), 2^{-\ell}) \mathcal{N}(V_N^{p,*}(\Phi, \Lambda), 2^{-\ell+1}) 2 \exp\left(-\frac{v2^\ell}{\ell^4}\right) \\ &\leq 2(2C^* + 1)^{2(2N)^d D(\Lambda)} \sum_{\ell=2}^{\infty} \exp\left((2 \ln 2)(2N)^d D(\Lambda) \ell - \frac{v2^\ell}{\ell^4}\right) \\ &=: C_1 \sum_{\ell=2}^{\infty} \exp\left(C_2 \ell - \frac{v2^\ell}{\ell^4}\right) \\ &= C_1 \sum_{\ell=2}^{\infty} \exp\left(-v2^{\frac{\ell}{2}} \left(\frac{2^{\frac{\ell}{2}}}{\ell^4} - \frac{C_2 \ell}{2^{\frac{\ell}{2}} v}\right)\right), \end{aligned}$$

where $C_1 = 2(2C^* + 1)^{2(2N)^d D(\Lambda)}$ and $C_2 = (2 \ln 2)(2N)^d D(\Lambda)$.

Let $C_3 := \min_{\ell \geq 2} \frac{2^{\frac{\ell}{2}}}{\ell^4} = \frac{1}{324}$ and $C_4 := \max_{\ell \geq 2} \frac{8p(C^*)^{p-1} \ell \ln 2}{2^{\frac{\ell}{2}}} = 6\sqrt{2}p(C^*)^{p-1} \ln 2$.

Then

$$\begin{aligned} \frac{2^{\frac{\ell}{2}}}{\ell^4} - \frac{C_2 \ell}{2^{\frac{\ell}{2}} v} &= \frac{2^{\frac{\ell}{2}}}{\ell^4} - \frac{8\ell p(C^*)^{p-1} (2N)^d D(\Lambda) (12nC_\rho + 2\lambda) \ln 2}{2^{\frac{\ell}{2}} \lambda^2} \\ &\geq \frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2}. \end{aligned}$$

We first consider the case that

$$(29) \quad \frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} > \frac{1}{648}.$$

Since $p, a > 0$, we has $\sum_{\ell=2}^{\infty} e^{-pa^\ell} \leq \frac{e^{-ap}}{pa \ln a}$ ([13]), then

$$\begin{aligned} \text{Prob} \left(\bigcup_{\ell=2}^{\infty} \omega_\ell \right) &\leq \frac{C_1 \exp \left(-\sqrt{2}v \left(\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \right) \right)}{\sqrt{2} \ln \sqrt{2} \cdot v \left(\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \right)} \\ &= \frac{2(2C^* + 1)^{2(2N)^d D(\Lambda)}}{\sqrt{2} \ln \sqrt{2} \cdot v \left(\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \right)} \\ &\quad \times \exp \left(-\sqrt{2}v \left(\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \right) \right). \end{aligned}$$

Under the condition (29), we have

$$\begin{aligned} &\sqrt{2} \ln \sqrt{2} \cdot v \left(\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \right) \\ &\geq \frac{\sqrt{2} \ln \sqrt{2} C_4 (2N)^d D(\Lambda)}{4p(C^*)^{p-1}} \\ &\geq 3D(\Lambda) \ln \sqrt{2} \ln 2. \end{aligned}$$

This together with the probability of ω_1 in (28) obtains

$$\begin{aligned} \text{Prob} \left(\sup_{f \in V_N^{p,*}(\Phi, \Lambda)} \left| \sum_{j=1}^n X_j(f) \right| \geq \lambda \right) &\leq \text{Prob} \left(\bigcup_{\ell=1}^{\infty} \omega_\ell \right) \\ &\leq A \exp \left(-B \frac{\lambda^2}{12nC_\rho + 2\lambda} \right). \end{aligned}$$

Here, A is of order $\exp(CN^d)$ with $C = 2^{d+1}D(\Lambda) \ln(2C^* + 1)$ and $B = \min \left\{ \frac{\sqrt{2}}{2592p(C^*)^{p-1}}, \frac{3}{2(C^*)^p} \right\}$. Finally, we consider the case that

$$\frac{1}{324} - \frac{C_4 (2N)^d D(\Lambda) (12nC_\rho + 2\lambda)}{\lambda^2} \leq \frac{1}{648}.$$

In this case, we can choose $C \geq 648C_4B2^dD(\Lambda)$ such that

$$A \exp\left(-B \frac{\lambda^2}{12nC_\rho + 2\lambda}\right) \geq 1.$$

This completes the proof. \square

Lemma 4.4. *Let $X = \{x_j : j \in \mathbb{N}\}$ be a sequence of independent random variables that are drawn from a general probability distribution over \mathbb{R}^d with density function ρ satisfying (26). Then for any $\gamma > 0$, the sampling inequality*

$$(30) \quad nc_\rho \left(\|f\|_{L^p(C_K)}^p - \gamma \|f\|_{L^p(\mathbb{R}^d)}^p \right) \leq \sum_{j=1}^n |f(x_j)|^p \leq n(c_\rho\gamma + C_\rho) \|f\|_{L^p(\mathbb{R}^d)}^p$$

holds for function $f \in V_N^p(\Phi, \Lambda)$ with probability at least

$$1 - A \exp\left(-B \frac{\gamma^2 nc_\rho^2}{12C_\rho + 2\gamma c_\rho}\right),$$

where A and B are as in Lemma 4.3.

Proof. It is obvious that every $f \in V_N^p(\Phi, \Lambda)$ satisfies the inequality (30) if and only if $f/\|f\|_{L^p(\mathbb{R}^d)}$ does. So we assume that $\|f\|_{L^p(\mathbb{R}^d)} = 1$, then $f \in V_N^{p,*}(\Phi, \Lambda)$. The event

$$D = \left\{ \sup_{f \in V_N^{p,*}(\Phi, \Lambda)} \left| \sum_{j=1}^n X_j(f) \right| > \gamma nc_\rho \right\}$$

is the complement of

$$\begin{aligned} \tilde{D} &= \left\{ n \int_{\mathbb{R}^d} \rho(x) |f(x)|^p dx - \gamma nc_\rho \leq \sum_{j=1}^n |f(x_j)|^p \right. \\ &\quad \left. \leq \gamma nc_\rho + n \int_{\mathbb{R}^d} \rho(x) |f(x)|^p dx, \quad \forall f \in V_N^{p,*}(\Phi, \Lambda) \right\} \\ &\subseteq \left\{ nc_\rho \left(\|f\|_{L^p(C_K)}^p - \gamma \|f\|_{L^p(\mathbb{R}^d)}^p \right) \leq \sum_{j=1}^n |f(x_j)|^p \right. \\ &\quad \left. \leq n(c_\rho\gamma + C_\rho) \|f\|_{L^p(\mathbb{R}^d)}^p, \quad \forall f \in V_N^p(\Phi, \Lambda) \right\} = \bar{D}. \end{aligned}$$

Using Lemma 4.3, the sampling inequality (30) holds for all $f \in V_N^p(\Phi, \Lambda)$ with probability

$$Prob(\bar{D}) \geq Prob(\tilde{D}) = 1 - Prob(D) \geq 1 - A \exp\left(-B \frac{\gamma^2 nc_\rho^2}{12C_\rho + 2\gamma c_\rho}\right). \quad \square$$

In the following, we will show that if the sampling size is sufficiently large, the sampling inequality holds with overwhelming probability for all functions in $V_K^p(\Phi, \Lambda)$.

Theorem 4.5. *Let $X = \{x_j : j \in \mathbb{N}\}$ be a sequence of independent random variables that are drawn from a general probability distribution over \mathbb{R}^d with density function ρ satisfying (26). Then for any $0 < \varepsilon_1, \varepsilon_2, \gamma < 1$ which satisfy*

$$(31) \quad L(\varepsilon_1, \varepsilon_2, \gamma) =: c_\rho \left(1 - \delta - p(1 + \varepsilon_1)^{p-1} \varepsilon_1 - \gamma \left(\frac{C_p}{c_p} \right)^p \right) - p(C^*)^{p-1} \varepsilon_2 > 0,$$

the sampling inequality

$$(32) \quad nL(\varepsilon_1, \varepsilon_2, \gamma) \|f\|_{L^p(\mathbb{R}^d)}^p \leq \sum_{j=1}^n |f(x_j)|^p \leq nU(\varepsilon_2, \gamma) \|f\|_{L^p(\mathbb{R}^d)}^p$$

holds uniformly for all functions $f \in V_K^p(\Phi, \Lambda)$ with probability at least

$$1 - A \exp \left(-B \frac{\gamma^2 n c_\rho^2}{12C_p + 2\gamma c_\rho} \right).$$

Here, $U(\varepsilon_2, \gamma) = (c_\rho \gamma + C_p) \left(\frac{C_p}{c_p} \right)^p + p(C^)^{p-1} \varepsilon_2$, A and B are the constants in Lemma 4.3 corresponding to $N = \max\{N_1(\varepsilon_1, R), N_2(\varepsilon_2, R)\}$ with $R > K$ being a constant such that $\{x_j : j = 1, 2, \dots, n\} \subset C_R$.*

Proof. It is obvious that every $f \in V_K^p(\Phi, \Lambda)$ satisfies the inequality (32) if and only if $f/\|f\|_{L^p(\mathbb{R}^d)}$ does. Hence, we assume that $\|f\|_{L^p(\mathbb{R}^d)} = 1$.

For random variables $\{x_j : j = 1, 2, \dots, n\}$, there exists an $R > K$ such that $\{x_j : j = 1, 2, \dots, n\} \subset C_R$. By Lemma 2.2, for any $\varepsilon_1, \varepsilon_2 > 0$ satisfying (31), there exist $N = \max\{N_1(\varepsilon_1, R), N_2(\varepsilon_2, R)\}$ and $f_N \in V_N^p(\Phi, \Lambda)$ such that

$$(33) \quad \|f - f_N\|_{L^p(C_K)} \leq \|f - f_N\|_{L^p(C_R)} \leq \varepsilon_1 \quad \text{and} \quad \|f - f_N\|_{L^\infty(C_R)} \leq \varepsilon_2.$$

This together with mean value theorem obtains

$$(34) \quad \left| \|f\|_{L^p(C_K)}^p - \|f_N\|_{L^p(C_K)}^p \right| \leq p(1 + \varepsilon_1)^{p-1} \varepsilon_1$$

and

$$(35) \quad \begin{aligned} \left| |f(x_j)|^p - |f_N(x_j)|^p \right| &\leq p \left(\max\{|f(x_j)|, |f_N(x_j)|\} \right)^{p-1} |f(x_j) - f_N(x_j)| \\ &\leq p(C^*)^{p-1} \varepsilon_2. \end{aligned}$$

It follows from (35) that

$$(36) \quad \begin{aligned} \sum_{j=1}^n |f_N(x_j)|^p - np(C^*)^{p-1} \varepsilon_2 &\leq \sum_{j=1}^n |f(x_j)|^p \\ &\leq \sum_{j=1}^n |f_N(x_j)|^p + np(C^*)^{p-1} \varepsilon_2. \end{aligned}$$

For the above $f_N \in V_N^p(\Phi, \Lambda)$, we know from Lemma 4.4 that

$$(37) \quad nc_\rho \left(\|f_N\|_{L^p(C_K)}^p - \gamma \|f_N\|_{L^p(\mathbb{R}^d)}^p \right) \leq \sum_{j=1}^n |f_N(x_j)|^p \leq n(c_\rho \gamma + C_p) \|f_N\|_{L^p(\mathbb{R}^d)}^p$$

holds with probability at least

$$(38) \quad 1 - A \exp\left(-B \frac{\gamma^2 n c_\rho^2}{12C_\rho + 2\gamma c_\rho}\right).$$

Then, it follows from (34), (36) and (37) that

$$(39) \quad \begin{aligned} & n c_\rho \left(\|f\|_{L^p(C_K)}^p - p(1 + \varepsilon_1)^{p-1} \varepsilon_1 - \gamma \|f_N\|_{L^p(\mathbb{R}^d)}^p \right) - n p (C^*)^{p-1} \varepsilon_2 \\ & \leq \sum_{j=1}^n |f(x_j)|^p \\ & \leq n (c_\rho \gamma + C_\rho) \|f_N\|_{L^p(\mathbb{R}^d)}^p + n p (C^*)^{p-1} \varepsilon_2 \end{aligned}$$

holds with the same probability as (38). Since $f \in V_K^p(\Phi, \Lambda)$, we have

$$(40) \quad (1 - \delta) \|f\|_{L^p(\mathbb{R}^d)}^p \leq \|f\|_{L^p(C_K)}^p.$$

Moreover, we know from Lemma 2.1 that

$$(41) \quad \|f_N\|_{L^p(\mathbb{R}^d)} \leq C_p \|c\|_{\ell^p} \leq \frac{C_p}{c_p} \|f\|_{L^p(\mathbb{R}^d)}.$$

Note that $\|f\|_{L^p(\mathbb{R}^d)} = 1$. Then, the sampling inequality (32) follows from (39)-(41). \square

5. Reconstruction algorithm in $V_N^p(\Phi, \Lambda)$

In this section, we consider the reconstruction of functions in $V_N^p(\Phi, \Lambda)$ from the corresponding random samples.

For a linear operator \mathcal{L} defined on $\ell^p(\Lambda \cap [-N, N]^d)$, the p -norm condition number of \mathcal{L} is defined by

$$(42) \quad \kappa(\mathcal{L}, p) := \max_{a \in \ell^p(\Lambda \cap [-N, N]^d), a \neq 0} \frac{\|\mathcal{L}a\|_{\ell^p}}{\|a\|_{\ell^p}} \left(\min_{a \in \ell^p(\Lambda \cap [-N, N]^d), a \neq 0} \frac{\|\mathcal{L}a\|_{\ell^p}}{\|a\|_{\ell^p}} \right)^{-1}.$$

Now, we will estimate the condition number of random matrix

$$(43) \quad U = (u_{j,\lambda})_{j=1,2,\dots,n; \lambda \in \Lambda \cap [-N, N]^d},$$

where $u_{j,\lambda} = \phi_\lambda(x_j)$. In fact, U is a matrix with n rows and the column number is less than $(2N)^d D(\Lambda)$.

Theorem 5.1. *Let random variables $X = \{x_j : j \in \mathbb{N}\}$ and density function ρ be as in Theorem 4.5. Suppose that there exists $\alpha_p > 0$ such that for all $c \in \ell^p(\Lambda \cap [-N, N]^d)$,*

$$(44) \quad \left\| \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda) \phi_\lambda \right\|_{L^p(C_K)} \geq \alpha_p \|c\|_{\ell^p}.$$

Then for any $0 < \gamma < \left(\frac{\alpha_p}{C_p}\right)^p$, the p -norm condition number

$$\kappa(U, p) \leq \left(\frac{c_\rho \gamma + C_\rho}{c_\rho(\alpha_p^p - \gamma C_p^p)} \right)^{1/p} C_p$$

holds with probability at least

$$1 - A \exp\left(-B \frac{\gamma^2 n c_\rho^2}{12C_\rho + 2\gamma c_\rho}\right),$$

where A and B are as in Lemma 4.3.

Proof. For every $c \in \ell^p(\Lambda \cap [-N, N]^d)$ and $g = \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda) \phi_\lambda$. By Lemma 4.4, for random sequence $\{x_j\}_{j=1}^n$, the sampling inequality

$$(45) \quad n c_\rho \left(\|g\|_{L^p(C_K)}^p - \gamma \|g\|_{L^p(\mathbb{R}^d)}^p \right) \leq \sum_{j=1}^n |g(x_j)|^p \leq n(c_\rho \gamma + C_\rho) \|g\|_{L^p(\mathbb{R}^d)}^p$$

holds for all $c \in \ell^p(\Lambda \cap [-N, N]^d)$ with probability at least

$$1 - A \exp\left(-B \frac{\gamma^2 n c_\rho^2}{12C_\rho + 2\gamma c_\rho}\right).$$

We know from Lemma 2.1 that

$$(46) \quad c_p \|c\|_{\ell^p} \leq \|g\|_{L^p(\mathbb{R}^d)} \leq C_p \|c\|_{\ell^p}.$$

Furthermore, it can be easily verified from (43) that

$$(47) \quad \sum_{j=1}^n |g(x_j)|^p = \|Uc\|_{\ell^p}^p.$$

Then, combining (44)-(47) we obtain

$$n c_\rho (\alpha_p^p - \gamma C_p^p) \leq \frac{\|Uc\|_{\ell^p}^p}{\|c\|_{\ell^p}^p} \leq n(c_\rho \gamma + C_\rho) C_p^p.$$

This together with (42) leads to the desired result. \square

In the following theorem, we present a reconstruction algorithm for finite dimensional subspace $V_N^p(\Phi, \Lambda)$.

Theorem 5.2. *Suppose that random variables $X = \{x_j : j \in \mathbb{N}\}$, density function ρ and the generators Φ are as in Theorem 5.1. Let U be as in (43), $\Psi(x) = (\phi_\lambda(x))_{\lambda \in \Lambda \cap [-N, N]^d}^T$ and $(S_j(x))_{1 \leq j \leq n}^T = U(U^T U)^{-1} \Psi$. Then for any $0 < \gamma < \left(\frac{\alpha_p}{C_p}\right)^p$, the reconstruction formula*

$$(48) \quad f(x) = \sum_{j=1}^n f(x_j) S_j(x)$$

holds for all $f \in V_N^p(\Phi, \Lambda)$ with probability at least

$$1 - A \exp\left(-B \frac{\gamma^2 n c_\rho^2}{12C_\rho + 2\gamma c_\rho}\right),$$

where A and B are as in Lemma 4.3.

Proof. For $f = \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda) \phi_\lambda \in V_N^p(\Phi, \Lambda)$, we try to solve the system of linear equations

$$(49) \quad f(x_j) = \sum_{\lambda \in \Lambda \cap [-N, N]^d} c(\lambda) \phi_\lambda(x_j), \quad 1 \leq j \leq n$$

for the coefficients $\{c(\lambda)\}_{\lambda \in \Lambda \cap [-N, N]^d}$. The system (49) of linear equations can be rewritten as

$$(50) \quad Uc = f|_{\{x_j: j=1,2,\dots,n\}}.$$

It follows from Lemma 4.4 that

$$\begin{aligned} \sum_{j=1}^n |f(x_j)|^p &\geq n c_\rho \left(\alpha_p^p \|c\|_{\ell^p}^p - \gamma \|f\|_{L^p(\mathbb{R}^d)}^p \right) \\ &\geq n c_\rho \left(\alpha_p^p - \gamma C_p^p \right) \|c\|_{\ell^p}^p \end{aligned}$$

holds with probability at least

$$1 - A \exp\left(-B \frac{\gamma^2 n c_\rho^2}{12C_\rho + 2\gamma c_\rho}\right).$$

Then $U^T U$ is invertible, which implies that

$$(51) \quad c = (U^T U)^{-1} U^T f|_{\{x_j: j=1,2,\dots,n\}}.$$

Then we can obtain the desired reconstruction formula (48). \square

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