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## LARGE DEVIATIONS FOR UNIFORM PROJECTIONS OF *p*-RADIAL DISTRIBUTIONS ON $\ell_p^n$ -BALLS

BY

## TOM KAUFMANN (BOCHUM), HOLGER SAMBALE (BOCHUM), AND CHRISTOPH THÄLE (BOCHUM)

**Abstract.** We consider products of uniform random variables from the Stiefel manifold of orthonormal k-frames in  $\mathbb{R}^n$ ,  $k \leq n$ , and random vectors from the *n*-dimensional  $\ell_p^n$ -ball  $\mathbb{B}_p^n$  with certain *p*-radial distributions,  $p \in [1, \infty)$ . The distribution of this product geometrically corresponds to the projection of the *p*-radial distribution on  $\mathbb{B}_p^n$  onto a random k-dimensional subspace. We derive large deviation principles (LDPs) on the space of probability measures on  $\mathbb{R}^k$  for sequences of such projections.

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Key words and phrases: large deviation principle,  $\ell_p^n$ -ball, random projection, Stiefel manifold.

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