

SOME REMARKS ON MEASURES WITH n -DIMENSIONAL VERSIONS

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Abstract: A nondegenerate probability measure ν on R^n is an n -dimensional version of a symmetric measure μ on R if there exists $c : R^n \rightarrow [0, \infty)$ such that $\hat{\nu}(ta) = \hat{\mu}(|t|c(a))$, $t \in R$, $a \in R^n$. If the function c is an L_p -norm on R^n , we call the measure ν *p-elliptically contoured*. The main result of this paper is that if μ has an ε -order for $\varepsilon > 0$, then every its n -dimensional version is *p-elliptically contoured* for some $p \in (0, 2]$. We show also that $\text{supp}(\mu) = R$ if only μ has an n -dimensional version which is not 2-elliptically contoured.

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