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We consider the problem of random sampling for band-limited functions. How can a band-limited function f be recovered from randomly chosen samples $f(x_j), j \in \mathbb{N}$?

The goal is to estimate the probability for a sampling inequality of the form

$$A\|f\|_2^2 \leq \sum_{j \in \mathbb{N}} |f(x_j)|^2 \leq B\|f\|_2^2 \quad (1)$$

to hold, valid for all functions $f \in L^2(\mathbb{R}^d)$ with $\text{supp } \hat{f} \subseteq [-1/2, 1/2]^d$.

In contrast to the space of trigonometric polynomials of a given band-width or sparsity, the space of band-limited functions is infinite-dimensional and the functions “live” on \mathbb{R}^d . These facts raise new problems. We prove both negative and positive results.

(a) The sampling inequality fails, with probability one, for any reasonable definition of a random set on \mathbb{R}^d , e.g., for spatial Poisson processes or uniform distribution over disjoint large cubes.

(b) The sampling inequality (1) holds “with overwhelming probability” for certain compact subsets of the space of band-limited functions. (Received May 29, 2007)