

Exploring the Johnson-Lindenstrauss Lemma with Random Projection

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Abstract:

In 1984, the well-known Johnson-Lindenstrauss lemma was first introduced. Ever since, it has been utilized in various fields with random projection (RP) being one example of its implementation. We will explore the RP method, which is a simple yet effective dimension reduction technique. Additionally, we will discuss some applications of RP in statistics and applied mathematics.