The Hong Kong University of Science & Technology

Center for Statistical Science Seminar

Asymptotic independence between extreme eigenvalue and sample covariance matrices in spiked models

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Abstract: This talk is about exploring the joint distribution of the extreme eigenvalue and sample covariance matrices in spiked models. The leading population eigenvectors will be consistently estimated by adjusted sample eigenvectors in the F norm.

Date: *Thursday, 11 July 2019*

Time: *5:00p.m. - 6:00p.m.*

Venue: *Room 2504, Academic Building (near Lifts 25-26), HKUST*