Seminar/Talk

Fluctuations for linear eigenvalue statistics of sample covariance random matrices

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Host: Laszlo Erdös

In this talk I present a Central Limit Theorem in the sense of mean and variance for the difference of linear eigenvalue statistics of a sample covariance random matrix X^*X and its minor $\hat X^*\hat X$.

Tuesday, March 6, 2018 04:00pm - 06:00pm

Big Seminar room Ground floor / Office Bldg West (I21.EG.101)

This invitation is valid as a ticket for the ISTA Shuttle from and to Heiligenstadt Station. Please find a schedule of the ISTA Shuttle on our webpage: https://ista.ac.at/en/campus/how-to-get-here/ The ISTA Shuttle bus is marked ISTA Shuttle (#142) and has the Institute Logo printed on the side.