I S T AUSTRIA
Institute of Science and Technology

Mathematics and CS Seminar

Fluctuations for linear eigenvalue statistics of sample covariance random matrices

Giorgio Cipolloni (IST Austria)

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

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

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