Contribution ID : 45 Type : not specified

## **CLT of Large Sample Covariance Matrices**

Friday, 13 September 2013 11:40 (0:50)

Content

Summary

Primary author(s): GUANGMING PAN (Nanyang Technological University, Singapore)

Presenter(s): GUANGMING PAN (Nanyang Technological University, Singapore)

Session Classification: CLT of Large Sample Covariance Matrices