CLT of Large Sample Covariance Matrices

Guangming Pan, *

Abstract

This talk is concerned with central limit theorems (CLT) of large sample covariance Matrices. Specifically speaking, two topics are going to be covered.

- The difference between two types of large sample covariance matrices (without sample mean)in random matrix theory and (with sample mean)in statistics is explored.
- The test function is not bounded.

*Division of Mathematical Sciences, School of Physical and Mathematical Sciences, Nanyang Technological University, Singapore 637371.