Testing the hypothesis that a large-dimensional variance-covariance matrix is equal to a given matrix

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In this talk, I am giving examples to show that statistics developed based on classical limiting theorems fails to work for large dimensional data and we have to seek new approaches to solve the problem for large dimensional data analysis. In this talk, I shall introduce a method based on Random Matrix Theory to modify the classical approach so that it works well for large dimensional data analysis.

Host: Prof. Pan Guangming, Division of Mathematical Sciences, School of Physical and Mathematical Sciences
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