Ding, Xiucai
Spiked sample covariance matrices with possibly multiple bulk components. (English)

Zbl 07430411
Random Matrices Theory Appl. 10, No. 1, Article ID 2150014, 30 p. (2021)

MSC:
60B20 Random matrices (probabilistic aspects)
15B52 Random matrices (algebraic aspects)
15A18 Eigenvalues, singular values, and eigenvectors

Keywords:
random matrices; covariance matrices with multiple bulk components; anisotropic MP law

Full Text: DOI

References:


[19] El Karoui, N., Tracy-Widom limit for the largest eigenvalue of a large class of complex sample covariance matrices, Ann.


[34] Lee, J. and Schnelli, K., Edge universality for deformed Wigner matrices, Rev. Math. Phys. 27 (2015) 1550018. · Zbl 1328.60013


[41] Passemier, D. and Yao, J., On determining the number of spikes in high-dimensional spiked population model, Random Matrices, Theory Appl. 1 (2012) 115002. · Zbl 1244.62025


This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.