For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor YAO Jian-feng

Department of Mathematics
Université de Rennes 1
France

will give a talk

entitled

ON CORRECTIONS OF CLASSICAL MULTIVARIATE TESTS FOR HIGH-DIMENSIONAL DATA

Abstract

First a short introduction to the close link between random matrix theory and high-dimensional data analysis will be given while focusing on large sample covariance matrices, Marčenko-Pastur theorem and Bai-Silverstein theorem. The aim of the talk is to explain why traditional multivariate methods need to be corrected to cope with high-dimensional effect. To this end, recent developments on classical one-sample problem and two-samples problem will be presented.

on

Thursday, May 27, 2010

11:00 a.m. – 12:00 noon

at

Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome