

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Dr. Shurong ZHENG

School of Mathematics and Statistics
Northeast Normal University
P.R. China

will give a talk

entitled

**LARGE-DIMENSIONAL F RANDOM
MATRIX AND ITS APPLICATIONS**

Abstract

In many practical applications, one often encounters making statistical inference on the parameter defined by the limiting spectral distribution (LSD) of Fisher matrix, which is defined as a product of one sample covariance matrix and the inverse of another covariance matrix, independent of each other. The CLT of linear spectral statistics (LSS) of large-dimensional Fisher matrix is given and is applied to test the equality of two covariance matrix.

on

Wednesday, February 3, 2010

2:00 p.m. – 3:00 p.m.

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