The University of Chicago
Department of Statistics

FIRST YEAR PHD PRESENTATION

YUANCHENG ZHU
Department of Statistics
The University of Chicago

Minimax Estimation of Large Covariance Matrices

TUESDAY, May 22, 2012, at 5:30 PM
110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

Driven by a wide range of applications in high-dimensional data analysis, there has been significant recent interest in the estimation of large covariance matrices. In this talk, optimal estimation of a covariance matrix over several commonly used parameter spaces is considered under the matrix operator norm. Both minimax lower and upper bounds are derived.
