Time: 4:00pm-5:00pm, Thursday July 15, 2010
Place: #1 Science Building 1114, PKU (理科一号楼1114)

Talk: Optimal Estimation of Large Covariance Matrices
Speaker: Harrison Huibin Zhou (Professor of Statistics, Yale Univ)

Abstract:
With the emergence of high dimensional data from modern technologies, estimating large scale covariance matrices as well as their inverse is becoming a crucial problem in many fields. In this talk we give some theories to unveil the precision to which (inverse) covariance matrices can be estimated and to develop general methodologies for optimal estimation of the (inverse) covariance matrices under various settings.