Cornell University Library

We gratefully acknowledge support from the Simons Foundation and member institutions

arXiv.org > math-ph > arXiv:1107.2714

Search or Article-id

(Help | Advanced search)

All papers ▼ Go!

Mathematical Physics

New estimators of spectral distributions of Wigner matrices

Wang Zhou

(Submitted on 14 Jul 2011)

We introduce kernel estimators for the semicircle law. In this first part of our general theory on the estimators, we prove the consistency and conduct simulation study to show the performance of the estimators. We also point out that Wigner's semicircle law for our new estimators and the classical empirical spectral distributions is still true when the elements of Wigner matrices don't have finite variances but are in the domain of attraction of normal law.

Submission history

From: Wang Zhou [view email]

[v1] Thu, 14 Jul 2011 02:40:58 GMT (37kb)

Which authors of this paper are endorsers?

Download:

- PDF
- PostScript
- Other formats

Current browse context:

math-ph
< prev | next >
new | recent | 1107

Change to browse by:

math
  math.PR

References & Citations

- NASA ADS

Bookmark(what is this?)

Science WISE