Limit of Empirical Spectral Distributions of Large Sample Covariance Matrices

Zhidong Bai, *National University of Singapore, Singapore*
Wang ZHOU, *National University of Singapore, Singapore*

Key words: Sample covariance matrices, Sample correlation matrices, Spearman's rank correlation matrices

Mathematical Subject Classification: 60H15, 62H99

Abstract: Limit of empirical spectral distributions of large sample covariance matrices under mild dependence conditions is derived. As applications, we obtain the limit empirical spectral distributions of Spearman's rank correlation matrices, sample correlation matrices, simple random sample covariance matrices, and sample covariance type matrices under independence structures.