THE UNIVERSITY OF CHICAGO

Department of Statistics

BAHADUR MEMORIAL LECTURES

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High Dimensional Principal Component Analysis: Biases and Balms

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KENT 120, 1020 E. 58th Street

ABSTRACT

When data is high dimensional, widely used multivariate methods such as principal component analysis can behave in unexpected ways. Upward bias in sample eigenvalues and inconsistency of sample eigenvectors are among the new phenomena that appear. In recent years there has been much progress responding to these phenomena, for example by exploiting shrinkage and sparsity. The talk will give a partial overview of this area.

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