ON $N/P$–ASYMPTOTIC DISTRIBUTION OF VECTOR OF WEIGHTED TRACES OF POWERS OF WISHART MATRICES

JOLANTA PIELASZKIEWICZ†, DIETRICH VON ROSEN‡, AND MARTIN SINGULL§

Abstract. The joint distribution of standardized traces of $\frac{1}{n}XX'$ and of $\left(\frac{1}{n}XX'\right)^2$, where the matrix $X : p \times n$ follows a matrix normal distribution is proved asymptotically to be multivariate normal under condition $\frac{n}{p} \to c > 0$. Proof relies on calculations of asymptotic moments and cumulants obtained using a recursive formula derived in Pielaszkiewicz et al. (2015). The covariance matrix of the underlying vector is explicitly given as a function of $n$ and $p$.

Key words. Wishart matrix, Multivariate normal distribution, Spectral distribution, Spectral moments, Covariance matrix.


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†Department of Economics and Statistics, Linnaeus University, Växjö, Sweden (jolanta.pielaszkiewicz@lnu.se).
‡Department of Energy and Technology, Swedish University of Agricultural Sciences, Uppsala, Sweden (Dietrich.von.Rosen@slu.se), Department of Mathematics, Linköping University, Linköping, Sweden.
§Department of Mathematics, Linköping University, Linköping, Sweden (martin.singull@liu.se).