Asymptotics and Concentration Bounds for Spectral Projectors of Sample Covariance

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Abstract: Let $X, X_1, \ldots, X_n$ be i.i.d. Gaussian random variables with zero mean and covariance operator $\Sigma = \mathbb{E}(X \otimes X)$ taking values in a separable Hilbert space $\mathbb{H}$. Let

$$r(\Sigma) := \frac{\text{tr}(\Sigma)}{\|\Sigma\|_\infty}$$

be the effective rank of $\Sigma$, $\text{tr}(\Sigma)$ being the trace of $\Sigma$ and $\|\Sigma\|_\infty$ being its operator norm. Let

$$\hat{\Sigma}_n := n^{-1} \sum_{j=1}^n (X_j \otimes X_j)$$

be the sample (empirical) covariance operator based on $(X_1, \ldots, X_n)$. The paper deals with a problem of estimation of spectral projectors of the covariance operator $\Sigma$ by their empirical counterparts, the spectral projectors of $\hat{\Sigma}_n$ (empirical spectral projectors). The focus is on the problems where both the sample size $n$ and the effective rank $r(\Sigma)$ are large. This framework includes and generalizes well known high-dimensional spiked covariance models. Given a spectral projector $P_r$ corresponding to an eigenvalue $\mu_r$ of covariance operator $\Sigma$ and its empirical counterpart $\hat{P}_r$, we derive sharp concentration bounds for the empirical spectral projector $\hat{P}_r$ in terms of sample size $n$ and effective dimension $r(\Sigma)$. Building upon these concentration bounds, we prove the asymptotic normality of bilinear forms of random operators $P_r - \mathbb{E}P_r$ under the assumptions that $n \to \infty$ and $r(\Sigma) = o(n)$. We also establish asymptotic normality of squared Hilbert–Schmidt norms $\|P_r - P_r\|_2^2$ centered with their expectations and properly normalized. Other results include risk bounds for empirical spectral projectors $\hat{P}_r$ in Hilbert–Schmidt norm in terms of $r(\Sigma)$, $n$ and other parameters of the problem, bounds on the bias $\mathbb{E}P_r - P_r$ as well as a discussion of possible applications to statistical inference in high-dimensional principal component analysis.

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1. Introduction

Principal Component Analysis (PCA) is among the most popular methods of exploring the covariance structure of a random process in a wide array of applications. It is of a particular interest in high-dimensional statistics as a tool of dimension reduction and feature extraction.

Let $X$ be a random vector in $\mathbb{R}^p$ with zero mean and covariance matrix $\Sigma$. The classical PCA is based on estimating the eigenvalues and the associated spectral projectors of $\Sigma$ by the eigenvalues and the spectral projectors of the sample covariance matrix $\hat{\Sigma}_n$ based on $n$ i.i.d. replications of $X$, that is, the sample (empirical) eigenvalues and the sample (empirical) spectral projectors. Assessing the performance of the standard PCA raises naturally a question of how the sample eigenvalues and sample spectral projectors deviate from their population counterparts. In the 'standard setting', where $p \geq 1$ is fixed and $n \to \infty$, Anderson [2] established the limiting joint distribution of the sample eigenvalues and the associated sample eigenvectors (see also Theorem 13.5.1 in [3]). These results have been extended in [10] to the case of i.i.d. data in infinite-dimensional Hilbert spaces (they have been used and further developed in numerous papers that followed, see, e.g., [24]).

A number of authors considered a 'high-dimensional setting', where the dimension $p = p_n$ is allowed to grow with the sample size $n$. Marchenko and Pastur [23] derived the “limiting density” of the spectrum of $\hat{\Sigma}_n$ in the case when $\Sigma = I_p$ is the identity matrix and $\frac{p}{n} \to c \in (0, 1]$ as $n \to \infty$ (more precisely, they obtained the a.s. limit of the empirical distribution of the eigenvalues). Under the same conditions, Johnstone [11] proved that the largest empirical eigenvalue (properly normalized) converges in distribution to the Tracy-Widom law. The accuracy of this approximation was studied in [14, 21]. Assuming that the covariance matrix $\Sigma$ is the sum of the identity matrix and a small finite rank symmetric positive semi-definite perturbation, Baik, Ben Arrous and Peche [4] discovered a phase transition effect where the sample versions of the non-unit eigenvalues satisfy different asymptotic properties that depend on how far from 1 the non-unit eigenvalues are. Another line of research is a non-asymptotic theory of sample covariance where the main goal is to obtain sharp non-asymptotic bounds on the operator norm $\|\hat{\Sigma}_n - \Sigma\|_\infty$; a review of these results can be found in [30].

Concerning the estimation of spectral projectors, Johnstone and Lu [13] proved that the classical PCA approach could fail to produce a consistent estimator when $\frac{p}{n} \to c > 0$ as $n \to \infty$. To overcome this difficulty, several authors proposed alternative estimators of the covariance matrix $\Sigma$ and studied their performance under various sparsity assumptions on $\Sigma$. See, for instance, [12, 19, 22, 26, 31] and the references cited therein.

We turn now to formulating the PCA problem in a general separable Hilbert space $H$. This framework includes not only the classical high-dimensional setting, but also PCA for functional data (FPCA), see Ramsay and Silverman [27], and kernel PCA (KPCA) in machine learning, see Schölkopf, Smola and Müller [29],
Blanchard, Bousquet and Zwald [6].

It will be assumed that $\mathbb{H}$ is a real Hilbert space, but, in some cases (especially, when one has to deal with resolvents of operators in $\mathbb{H}$), it has to be extended to a complex Hilbert space $\mathbb{H}_C:=\{u+iv: u, v \in \mathbb{H}\}$ with a standard extension of the inner product. In what follows, $\langle \cdot, \cdot \rangle$ denotes the inner product of $\mathbb{H}$ with $\| \cdot \|$ being the corresponding norm. With a little abuse of notation, we also denote by $\langle \cdot, \cdot \rangle$ the standard inner product in the space of Hilbert–Schmidt operators acting in $\mathbb{H}$, the corresponding Hilbert–Schmidt norm being denoted by $\| \cdot \|_2$. The notation $\| \cdot \|_\infty$ will be used for the operator norm of linear operators:

$$
\|A\|_\infty := \sup_{\|u\| \leq 1} \|Au\|, \quad A: \mathbb{H} \to \mathbb{H}.
$$

More generally, $\| \cdot \|_p, p \in [0, +\infty]$ denotes the Schatten $p$-norm. Given vectors $u, v \in \mathbb{H}$, $u \otimes v$ is the tensor product of $u$ and $v$ (that is, $u \otimes v$ is an operator from $\mathbb{H}$ into $\mathbb{H}$ acting as follows: $(u \otimes v)x = \langle v, x \rangle u, x \in \mathbb{H}$). If $P$ is the orthogonal projector on a subspace $L \subset \mathbb{H}$, then $P^\perp$ denotes the projector on the orthogonal complement $L^\perp$.

The following notations are used throughout the paper: for nonnegative $B_1, B_2$, $B_1 \preceq B_2$ (equivalently, $B_2 \succeq B_1$) means that there exists an absolute constant $C > 0$ such that $B_1 \leq CB_2$. If $B_1 \preceq B_2$ and $B_1 \succeq B_2$, we will write $B_1 \asymp B_2$. Sometimes, the signs $\preceq$, $\succeq$ and $\asymp$ will be provided with subscripts. For instance, $B_1 \preceq a B_2$ would mean that $B_1 \leq CB_2$, where $C$ is a constant that might depend on $a$.

Let $X, X_1, \ldots, X_n$ be i.i.d. random vectors in $\mathbb{H}$ with mean zero and $E\|X\|^2 < +\infty$. Denote by $\Sigma = E(X \otimes X)$ the covariance matrix of $X$ and let

$$
\hat{\Sigma} := \hat{\Sigma}_n := n^{-1} \sum_{j=1}^n X_j \otimes X_j
$$

be the sample covariance based on the observations $(X_1, \ldots, X_n)$. Since $\Sigma$ is a compact symmetric nonnegatively definite operator (in fact, a trace class operator), it has the following spectral decomposition $\Sigma = \sum_{r=1}^\infty \mu_r P_r$, where $\mu_r = \mu_r(\Sigma)$ are distinct strictly positive eigenvalues of $\Sigma$ (to be specific, arranged in decreasing order) and $P_r$ are the corresponding spectral projectors (orthogonal projectors in $\mathbb{H}$). Clearly, $m_r := \text{rank}(P_r) < +\infty$ is the multiplicity of the eigenvalue $\mu_r$ in the spectrum $\sigma(\Sigma)$ of $\Sigma$ (in other words, it is the dimension of the eigenspace of $\Sigma$ that corresponds to $\mu_r$). It will be convenient in what follows to denote by $\sigma_j = \sigma_j(\Sigma), j \geq 1$ the eigenvalues of $\Sigma$ arranged in a non-increasing order and repeated with their multiplicities. Let $\Delta_r := \{ j : \sigma_j = \mu_r \}$. Then $\text{card}(\Delta_r) = m_r$. Of course, the sample covariance $\hat{\Sigma}$ admits a similar spectral representation. Note that since the rank of $\hat{\Sigma}$ is at most $n$, it has at most $n$ non-zero eigenvalues. Denote by $\hat{P}_r$ the orthogonal projector on the direct sum of eigenspaces of $\hat{\Sigma}$ corresponding to the eigenvalues $\{ \sigma_j(\Sigma), j \in \Delta_r \}$. It is well known (and it will be discussed in detail in the next section) that as soon as $\hat{\Sigma}$ is close enough to $\Sigma$ in the operator norm, the eigenvalues $\{ \sigma_j(\Sigma), j \in \Delta_r \}$ are

$\| \Sigma - \hat{\Sigma} \|_\infty = \| \Sigma - \hat{\Sigma} \| = \| A \|_\infty$.
in a small neighborhood of $\mu_r$ and all other eigenvalues of $\hat{\Sigma}$ are separated from this neighborhood. Thus, for each $r$, if $n$ is sufficiently large, there is a cluster $\{\sigma_j(\hat{\Sigma}), j \in \Delta_r\}$ of eigenvalues of $\hat{\Sigma}$ and the corresponding spectral projector $\hat{P}_r$ is a natural estimator of $P_r$ (note that, in this case, $\text{rank}(\hat{P}_r) = \text{rank}(P_r) = m_r$).

We will be interested in asymptotic properties of the “empirical” spectral projector $\hat{P}_r$ as an estimator of the true spectral projector $P_r$. The following assumption holds throughout the paper:

**Assumption 1.** Assume that $X, X_1, \ldots, X_n$ are i.i.d. random variables sampled from a Gaussian distribution in $\mathbb{H}$ with zero mean and covariance $\Sigma$.

We are especially interested in the case when not only the sample size $n$ is large, but also the trace of matrix $\Sigma$, $\text{tr}(\Sigma)$, is large as well (formally, one has to deal with a sequence of problems with covariances $\Sigma^{(n)}$ such that $\text{tr}(\Sigma^{(n)}) \to \infty$ as $n \to \infty$). This is a crucial difference with other literature on PCA in Hilbert spaces (such as [10]) where it is typically assumed that $\text{tr}(\Sigma)$ is a constant. This is what makes our results closer to what has been studied in the literature on PCA in high dimensions. To simplify the matter, we will assume that the individual eigenvalues in the spectrum of $\Sigma$ are not large, so, the operator norm $\|\Sigma\|_\infty$ will be bounded by a constant. In this case, it makes sense to characterize the dimensionality of the problem by the so called “effective rank” of $\Sigma$ (which also tends to infinity).

**Definition 1.** The following quantity

$$r(\Sigma) := \frac{\text{tr}(\Sigma)}{\|\Sigma\|_\infty}$$

will be called the effective rank of $\Sigma$.

Clearly, $r(\Sigma) \leq \text{rank}(\Sigma)$. Our setting includes, in particular, a popular high-dimensional spiked covariance model (see [11], [13], [25]) described in the following example.

**Example: Spiked Covariance Model.** Suppose that $\{\theta_k\}$ is an orthonormal basis in $\mathbb{H}$ and let $S := \sum_{k=1}^m s_k \zeta_k \theta_k$ be a “signal”, $s_j, j = 1, \ldots, m$ being nonrandom positive real numbers and $\zeta_j, j = 1, \ldots, m$ being i.i.d. standard normal random variables. Let $\hat{W}$ be a Gaussian white noise (a centered Gaussian r.v. with mean zero and identity covariance operator) that could be informally written as $\hat{W} = \sum_{k \geq 1} \eta_k \theta_k$, where $\{\eta_k\}$ are i.i.d. standard normal random variables (independent also of $\{\zeta_k\}$). Note that $\hat{W}$ is not a random vector in $\mathbb{H}$, but the family of linear functionals $\langle \hat{W}, u \rangle, u \in \mathbb{H}$ is well defined as an isonormal Gaussian process indexed by $\mathbb{H}$, that is, a centered Gaussian process with covariance function

$$\mathbb{E}(\hat{W}, u)\langle \hat{W}, v \rangle = \langle u, v \rangle, u, v \in \mathbb{H}.$$
(often defined as a space of linear functionals on a dense linear subspace of $\mathbb{H}$). Suppose that $S$ is observed in additive “white noise”, that is, the observation of $S$ is $X = S + \sigma W$. More precisely, we will assume that the data consists of i.i.d. copies $X_1^{(n)}, \ldots, X_n^{(n)}$ of a random vector $X^{(n)} \in \mathbb{H}$, where

$$X^{(n)} = S + \sigma \tilde{W}^{(n)}, \quad \tilde{W}^{(n)} = \sum_{k=1}^{p} \eta_k \theta_k, \quad p = p_n \to \infty \text{ as } n \to \infty.$$ 

It is easy to see that $X^{(n)}$ can be rewritten as

$$X^{(n)} = \sum_{j=1}^{m} \sqrt{s_j^2 + \sigma^2} \xi_j + \sigma \sum_{j=m+1}^{p_n} \xi_j \theta_j,$$

where $\xi_j$ are i.i.d. standard normal random variables. The covariance of $X^{(n)}$ is

$$\Sigma^{(n)} = \mathbb{E}(X^{(n)} \otimes X^{(n)}) = \sum_{j=1}^{m} (s_j^2 + \sigma^2)(\theta_j \otimes \theta_j) + \sigma^2 P_{m,p_n},$$

where $P_{m,p_n}$ denotes the orthogonal projector on the linear span of vectors $\theta_j, j = m + 1, \ldots, p_n$. Clearly, for a fixed $m$,

$$\text{tr}(\Sigma^{(n)}) = \sum_{j=1}^{m} s_j^2 + \sigma^2 p_n \approx p_n \to \infty \text{ as } n \to \infty.$$

Estimation of the vectors $\theta_1, \ldots, \theta_m$ (the components of the “signal”) can be now viewed as a PCA problem for unknown covariance $\Sigma^{(n)}$. Obviously, as it is usually done in the literature, one can also phrase this as a sequence of high-dimensional problems in spaces $\mathbb{R}^{p_n}$ (without an explicit embedding of $\mathbb{R}^p$ into an infinite dimensional Hilbert space $\mathbb{H}$). In such a high-dimensional setting, the performance of the PCA is usually assessed by measuring the “alignment” between the target eigenvector and its estimator. In [5], the authors considered the loss function $L(a, b) := 2(1 - |\langle a, b \rangle|^2)$, where $a, b \in \mathbb{R}^{p_n}$ are unit vectors. It is closely related to the loss function

$$L'(a, b) := \|a \otimes a - b \otimes b\|_2^2 = 2(1 - |\langle a, b \rangle|^2),$$

that is used, for instance, in [8, 19, 31]. For the spiked covariance model described above, where $s_1 > \cdots > s_m > 0$, $\sigma^2 = 1$ and $m \geq 1$ are fixed and $\frac{m}{p} \to 0$ as $n \to \infty$, the following asymptotic representation of the risk of classical PCA was obtained in [5]:

$$\mathbb{E}L(\hat{\theta}_j, \theta_j) = \left[ \frac{(p - m)(1 + s_j^2)}{ns_j^4} + \frac{1}{n} \sum_{k \neq j} \frac{(1 + s_j^2)(1 + s_k^2)}{(s_j^2 - s_k^2)^2} \right] (1 + o(1)), \quad \forall 1 \leq j \leq m. \quad (1.1)$$
In [5], the authors also considered the setting $\frac{p}{n} \to c > 0$ as $n \to \infty$, where the classical PCA is known to produce inconsistent estimators of the eigenvectors (see, for instance, [13]), and proposed a thresholding procedure related to, but more refined than the diagonal thresholding of Johnstone and Lu [13] that achieves optimality in the minimax sense for the loss $L(\cdot, \cdot)$ under sparsity conditions on the eigenvectors of $\Sigma$.

The loss functions $L$ and $L'$ are not suitable for the support recovery problem, that is, the estimation of the set $\text{supp}(\theta_r) := \{ j : \theta_r^{(j)} \neq 0 \}$ for an eigenvector $\theta_r$. To the best of our knowledge, very few results on this problem are available in the high-dimensional setting and they are obtained under very restrictive conditions on the covariance structure. For instance, in [1], a spiked covariance model was considered, where $\Sigma = s_j^2 \theta_1 \otimes \theta_1 + \left( \begin{array}{c} I_k \\ 0 \\ \Gamma_{p-k} \end{array} \right)$, the first $k$ entries of $\theta_1 \in S^{p-1}$ are equal to $\pm \frac{1}{\sqrt{k}}$ for some $k \geq 1$ and $\Gamma_{p-k}$ is symmetric positive semi-definite with $\| \Gamma_{p-k} \|_\infty \leq 1$. The authors established an asymptotic support recovery result for the SDP-relaxation methodology introduced in [9], assuming that $k = O(\log p)$ is known, that $n \geq C(\Sigma) k \log(p-k)$, where $C(\Sigma) > 0$ depends only on $\Sigma$, and also assuming the existence of a rank one solution of the SDP optimization problem.

Asymptotics of eigenvectors of sample covariance in a high-dimensional spiked covariance model were studied by Paul [25]. Namely, he considered a problem, where $X \sim N_p(0, \Sigma)$ with a spiked covariance matrix

$$
\Sigma = \text{diag}(s_1^2, s_2^2, \ldots, s_m^2, 1, \ldots, 1)
$$

and fixed $s_1 > \cdots > s_m > 1$, $m \geq 1$. Let $\hat{\theta}_j$ be the $j$-th sample eigenvector and let $\hat{\theta}_j = (\hat{\theta}_{A,j}, \hat{\theta}_{B,j})$, where $\hat{\theta}_{A,j}$ is the subvector corresponding to the first $m$ components and $\hat{\theta}_{B,j}$ contains the remaining $p - m$ components. Paul [25] established that $\| \hat{\theta}_{B,j} \| / \| \hat{\theta}_{A,j} \|$ is uniformly distributed in the unit sphere $S^{p-m-1}$ and is independent of $\| \hat{\theta}_{B,j} \|$. In addition, if $\frac{p}{n} - c = o(\frac{1}{\sqrt{n}})$ with $c \in (0, 1)$ and $s_j^2 > 1 + \sqrt{c}$, then also

$$
\sqrt{n} \left( \frac{\hat{\theta}_{A,j}}{\| \hat{\theta}_{A,j} \|} - e_j \right) \to N(0, \Sigma_j(s_j)) \text{ as } n \to \infty,
$$

where

$$
\Sigma_j(s_j) = \left( \frac{1}{1 - \frac{c}{(s_j - 1)^2}} \right) \sum_{1 \leq k \neq j \leq m} \frac{(s_k s_j)^2}{(s_k^2 - s_j^2)^2} (e_k \otimes e_k),
$$

and $e_k$ is the $k$-th vector of the canonical basis of $\mathbb{R}^p$.

The spiked covariance model is a special case of more general models discussed in the next example.

**Example: More General Spiked Models.** Let $\Sigma$ be a symmetric nonneg-
ate definitively bounded operator that admits the following representation
\[ \Sigma = \sum_{r=1}^{m} \mu_r P_r + \Upsilon, \]
where \( \mu_r \) are distinct positive numbers, \( P_r \) are projectors on mutually orthogonal finite dimensional subspaces of \( \mathbb{H} \) and \( \Upsilon : \mathbb{H} \mapsto \mathbb{H} \) is a nonnegatively definite symmetric bounded operator such that \( P_r \Upsilon = \Upsilon P_r = 0, r = 1, \ldots, m \). Moreover, suppose that \( \| \Upsilon \|_\infty < \min_{1 \leq r \leq m} \mu_r \) (in which case the spectrum of \( \Sigma \) is the union of two separated sets, \( \{ \mu_1, \ldots, \mu_r \} \) and the spectrum of the operator \( \Upsilon \)). Note that since \( \Upsilon \) is not necessarily of trace class, it might not be a covariance operator of a random vector in \( \mathbb{H} \) with a bounded strong second moment, and the same applies to \( \Sigma \).

Let \( P_{L_n} \) be the orthogonal projector on a finite-dimensional subspace \( L_n \subset \mathbb{H} \). Suppose that \( \dim(L_n) \to \infty \) as \( n \to \infty \), \( \bigcup_{n \geq 1} L_n \) is dense in \( \mathbb{H} \) and \( P_{L_n} \mathbb{H} \subset L_n, r = 1, \ldots, m \) for all large enough \( n \). Let \( X^{(n)}_1, \ldots, X^{(n)}_n \) be i.i.d. copies of \( X^{(n)} \). Then the problem becomes to estimate the principal spectral projectors \( P_r, r = 1, \ldots, m \) based on the sample \( (X^{(n)}_1, \ldots, X^{(n)}_n) \), which is again a PCA problem. If \( \text{tr}(\Upsilon) = \infty \), then also \( \text{tr}(\Sigma) = \infty \) and \( \text{tr}(\Sigma^{(n)}) \to \infty \) as \( n \to \infty \). One can go even further and consider the case of more general covariance operators \( \Sigma^{(n)} \) of the observations \( X^{(n)}_1, \ldots, X^{(n)}_n \) that converge in some sense (for instance, in the sense of strong convergence of operators) to a symmetric nonnegatively definite operator \( \Sigma \).

In this paper, we develop a general theory of the asymptotic behavior of spectral projectors of the sample covariance operators that encompasses the spike covariance models described above as well as more general models of covariance operators for observations in a separable Hilbert space. We are especially interested in the case when \( r(\Sigma^{(n)}) = o(n) \), which is a necessary and sufficient condition for convergence of the sample covariance \( \hat{\Sigma}_n \) to the true covariance \( \Sigma \) in the operator norm (and which, essentially, implies consistency of eigenvalues and of spectral projectors of sample covariance as estimators of their population counterparts). More specifically, our contributions include the following:

- In Section 2, we review recent moment bounds and concentration inequalities (see [18]) for \( \| \hat{\Sigma}_n - \Sigma \|_\infty \) showing that, in the Gaussian case, the size of this random variable is completely characterized by two parameters, the operator norm \( \| \Sigma \|_\infty \) and the effective rank \( r(\Sigma) \). This implies that \( \| \hat{\Sigma}_n - \Sigma \|_\infty \to 0 \) (a.s. and in the mean) if and only if \( r(\Sigma) = o(n) \). In the same section, we discuss several results in perturbation theory used throughout the paper.
- In Section 3, we obtain basic concentration inequalities for bilinear forms of empirical spectral projectors \( \hat{P}_r \). In particular, we show that the following
representation holds:
\[ \hat{P}_r - E\hat{P}_r = L_r + R_r, \]
where the main term \( L_r \) is linear with respect to \( \hat{\Sigma} - \Sigma \) and, thus, it can be represented as a sum of i.i.d. random variables. The bilinear forms of the remainder term \( R_r \) satisfy sharp Gaussian type concentration inequalities, implying, in particular, that
\[ \left| \langle R_r u, v \rangle \right| = O_p \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{1}{n}} \right). \]
If \( r(\Sigma) = o(n) \), the bilinear forms \( \langle R_r u, v \rangle \) are of the order \( o_p(n^{-1/2}) \) and asymptotic normality of the bilinear forms \( \langle \hat{P}_r - E\hat{P}_r \rangle \) can be easily deduced from the central limit theorem applied to the linear term \( \langle L_r u, v \rangle \).

- In Section 4, we derive an asymptotic representation for the bias \( E\hat{P}_r - P_r \) of the empirical spectral projector \( \hat{P}_r \) showing that its main term is an operator of the form \( P_r W_r P_r \), where \( \|W_r\| = O \left( \sqrt{\frac{r(\Sigma)}{n}} \right) \), and the remainder is of the order \( O \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{1}{n}} \right) \). This implies, in particular, that, in the case when \( m_r = 1 \) (the case of simple eigenvalue) the bias is proportional to the one-dimensional true spectral projector \( P_r \) up to a higher order term (indicating that a multiplicative correction can lead to a bias reduction).

- In Section 5 we derive the asymptotic distributions of bilinear forms of the empirical spectral projectors. In particular, we show that, under the assumption \( r(\Sigma) = o(n) \), the finite dimensional distributions of
\[ \sqrt{n} \left\langle \hat{P}_r - E\hat{P}_r \rightangle, u, v \in \mathbb{H} \]
converge weakly to the finite dimensional distributions of a Gaussian process. Our results show that the “variance part” of the error \( \left\langle \hat{P}_r - P_r \right\rangle \) is relatively well-behaved and that its dominating part is “bias”, which might require further attention in statistical applications.

- In Section 6, we study in more detail the case of spectral projectors corresponding to an isolated eigenvalue of multiplicity \( m_r = 1 \). In this case, we prove the asymptotic normality of properly centered and normalized linear forms \( \left\langle \hat{\theta}_r, u \right\rangle \), \( u \in \mathbb{H} \) of the corresponding sample eigenvector \( \hat{\theta}_r \). Namely, we prove the weak convergence of finite dimensional distributions of stochastic processes
\[ n^{1/2} \left\langle \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, u \right\rangle, u \in \mathbb{H} \]
to the finite dimensional distributions of a Gaussian process for properly chosen “bias parameters” \( b_r \). We also obtain non-asymptotic concentration bounds for the \( l_\infty \)-norm \( \| \hat{\theta}_r - \sqrt{1 + b_r \theta_r} \|_\infty \). In addition, we propose an estimator of the bias parameter \( b_r \) that converges to the true parameter at
a rate faster than $n^{-1/2}$ and develop a bias reduction method based on this estimator. At the end of Section 6, we briefly discuss potential applications of these results, in particular, to the problem of support recovery of the eigenvector of interest as well as sparse PCA estimation.

- In Section 7, we obtain an asymptotic formula for the Hilbert–Schmidt norm risk $\mathbb{E}\|\hat{P}_r - P_r\|^2$ of empirical spectral projectors under the assumption that $r(\Sigma) = o(n)$. In a special case of spiked covariance model, it implies representation (1.1). We also prove the asymptotic normality of a properly normalized sequence

$$\left\{\|\hat{P}_r - P_r\|^2 - \mathbb{E}\|\hat{P}_r - P_r\|^2 - \|L_r\|^2\right\}.$$

This result relies on concentration inequalities for random variables $\|\hat{P}_r - P_r\|^2 - \|L_r\|^2$.

## 2. Preliminaries

In this section, we review bounds on the operator norm $\|\hat{\Sigma}_n - \Sigma\|_\infty$ and discuss several well known facts of perturbation theory that will be frequently used in what follows.

### 2.1. Bounds on the operator norm $\|\hat{\Sigma}_n - \Sigma\|_\infty$.

It is well known (see [30]) that, for a subgaussian isotropic distribution (that is, in the case when $\Sigma = I_p$), with probability at least $1 - e^{-t}$

$$\|\hat{\Sigma}_n - \Sigma\|_\infty \leq C \left( \sqrt{\frac{n}{\mathcal{P}}} \sqrt{\frac{n}{\mathcal{P}}} \sqrt{\frac{n}{\mathcal{P}}} \sqrt{\frac{t}{n}} \sqrt{\frac{n}{\mathcal{P}}} \right), \quad (2.1)$$

for some numerical constant $C > 0$ (see Theorem 5.39 and the comments after this theorem). The proof is based on an $\varepsilon$-net argument that does not yield an optimal bound for general (nonisotropic) subgaussian distributions. In [20, 7], similar results were derived for subgaussian distributions and low-rank covariance matrices. However the bounds in the last two papers are suboptimal by a logarithmic factor (they are based on a noncommutative Bernstein inequality).

The following theorems (see Koltchinskii and Lounici [18]) could be viewed as an extension of bound (2.1) to the nonisotropic and infinite-dimensional case. These results show that in the Gaussian case, the size of the operator norm $\|\Sigma_n - \Sigma\|_\infty$ is completely characterized by the operator norm $\|\Sigma\|_\infty$ and the effective rank $r(\Sigma)$. In particular, if $\Sigma = \Sigma^{(n)}$ with $\|\Sigma^{(n)}\|_\infty$ uniformly bounded, then $\|\Sigma_n - \Sigma^{(n)}\|_\infty \to 0$ a.s. as $n \to \infty$ if and only if $r(\Sigma^{(n)}) = o(n)$.
Theorem 1. Let $X, X_1, \ldots, X_n$ be i.i.d. centered Gaussian random vectors in $\mathbb{H}$ with covariance $\Sigma = \mathbb{E}(X \otimes X)$. Then, for all $p \geq 1$,
\[
\mathbb{E}^{1/p} \| \hat{\Sigma}_n - \Sigma \|_p^p \asymp_p \| \Sigma \|_\infty \max \left\{ \sqrt{\frac{r(\Sigma)}{n}}, \frac{r(\Sigma)}{n} \right\}.
\] (2.2)

We will also need a concentration inequality for $\| \hat{\Sigma}_n - \Sigma \|_\infty$.

Theorem 2. Let $X, X_1, \ldots, X_n$ be i.i.d. centered Gaussian random vectors in $\mathbb{H}$ with covariance $\Sigma = \mathbb{E}(X \otimes X)$. Then, there exist a constant $C > 0$ such that for all $t \geq 1$ with probability at least $1 - e^{-t}$,
\[
\left| \| \hat{\Sigma}_n - \Sigma \|_\infty - \mathbb{E} \| \hat{\Sigma}_n - \Sigma \|_\infty \right| \leq C \| \Sigma \|_\infty \left[ \left( \sqrt{\frac{r(\Sigma)}{n}} \right) \sqrt{t} \right].
\] (2.3)

As a consequence of this bound and (2.2), with some constant $C > 0$ and with the same probability
\[
\| \hat{\Sigma}_n - \Sigma \|_\infty \leq C \| \Sigma \|_\infty \left[ \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{r(\Sigma)}{n}} \right].
\] (2.4)

Remark 1. 1. The notion of effective rank $r(\Sigma)$ and the results of theorems 1 and 2 can be extended to the case of Gaussian random variables in separable Banach spaces, see [18].

2. The bound of Theorem 1 and bound (2.4) of Theorem 2 hold in a more general case, when $X, X_1, \ldots, X_n$ are i.i.d. centered subgaussian vectors in $\mathbb{H}$, that is, for some constant $c > 0$,
\[
\| \langle X, u \rangle \|_{\psi_2}^2 \leq c \mathbb{E}(X, u)^2, u \in \mathbb{H}.
\] (2.5)

Here $\| \cdot \|_{\psi_2}$ is the Orlicz norm for $\psi_2(t) = e^{t^2} - 1, t \geq 0$ (the Orlicz norm in the space of subgaussian random variables).

2.2. Several facts on perturbation theory

In this section, we discuss several useful results of perturbation theory (see Kato [15]) adapted for our purposes. Some facts in the same direction can be found in Koltchinskii [17] and Kneip and Utikal [16].

Let $\Sigma : \mathbb{H} \rightarrow \mathbb{H}$ be a compact symmetric operator (in applications, it will be the covariance operator of a random vector $X$ in $\mathbb{H}$). Let $\sigma(\Sigma)$ be the spectrum of $\Sigma$. It is well known that the following spectral representation holds
\[
\Sigma = \sum_{r \geq 1} \mu_r P_r
\]
with distinct non-zero eigenvalues $\mu_r$ and spectral projectors $P_r$ and with the series converging in the operator norm. We will also use notations $\sigma_i = \sigma_i(\Sigma)$, $\Delta_r, m_r$, etc., already introduced in Section 1.
Define
\[ g_r := g_r(\Sigma) := \mu_r - \mu_{r+1} > 0, \quad r \geq 1. \]

Let \( \bar{g}_r := \bar{g}_r(\Sigma) := \min(g_{r-1}, g_r) \) for \( r \geq 2 \) and \( \bar{g}_1 := g_1 \). In what follows, \( \bar{g}_r \) will be called the \( r \)-th spectral gap, or the spectral gap of eigenvalue \( \mu_r \).

Let now \( \tilde{\Sigma} \) be another compact symmetric operator in \( \mathbb{H} \) with spectrum \( \sigma(\tilde{\Sigma}) \) and eigenvalues \( \tilde{\sigma}_i = \sigma_i(\tilde{\Sigma}), i \geq 1 \) (arranged in nonincreasing order and repeated with their multiplicities). Denote \( E := \tilde{\Sigma} - \Sigma \).

According to well known Lidskii’s inequality,
\[ \sup_{j \geq 1} |\sigma_j(\Sigma) - \sigma_j(\tilde{\Sigma})| \leq \sup_{j \geq 1} |\sigma_j(E)| = \|E\|_{\infty}. \]

This implies that, for all \( r \geq 1 \),
\[ \inf_{j \notin \Delta_r} |\tilde{\sigma}_j - \mu_r| \geq \bar{g}_r - \sup_{j \geq 1} |\sigma_j - \sigma_j| \geq \bar{g}_r - \|E\|_{\infty} \]
and
\[ \sup_{j \in \Delta_r} |\tilde{\sigma}_j - \mu_r| = \sup_{j \in \Delta_r} |\tilde{\sigma}_j - \sigma_j| \leq \|E\|_{\infty}. \]

Suppose that
\[ \|E\|_{\infty} < \frac{\bar{g}_r}{2}. \tag{2.6} \]

Then, all the eigenvalues \( \tilde{\sigma}_j, j \in \Delta_r \) are covered by an interval
\[ \left( \mu_r - \|E\|_{\infty}, \mu_r + \|E\|_{\infty} \right) \subset \left( \mu_r - \bar{g}_r/2, \mu_r + \bar{g}_r/2 \right) \]
and the rest of the eigenvalues of \( \tilde{\Sigma} \) are outside of the interval
\[ \left( \mu_r - (\bar{g}_r - \|E\|_{\infty}), \mu_r + (\bar{g}_r - \|E\|_{\infty}) \right) \supset \left[ \mu_r - \bar{g}_r/2, \mu_r + \bar{g}_r/2 \right]. \]

Moreover, if
\[ \|E\|_{\infty} < \frac{1}{4} \min_{1 \leq s \leq r} \tilde{g}_s =: \bar{\delta}_r, \]
then the set \( \{\sigma_j(\tilde{\Sigma}) : j \in \bigcup_{s=1}^r \Delta_s \} \) of the largest eigenvalues of \( \tilde{\Sigma} \) will be divided into \( r \) clusters, each of them being of diameter strictly smaller than \( 2\bar{\delta}_r \) and the distance between any two clusters being larger than \( 2\bar{\delta}_r \). In principle, this allows one to identify clusters of eigenvalues of \( \tilde{\Sigma} \) corresponding to each of the \( r \) largest distinct eigenvalues \( \mu_s, s = 1, \ldots, r \) of \( \Sigma \).

Denote \( \tilde{P}_r \) the orthogonal projector on the direct sum of eigenspaces of \( \tilde{\Sigma} \) corresponding to the eigenvalues \( \tilde{\sigma}_j, j \in \Delta_r \) (in other words, to the \( r \)-th cluster of eigenvalues of \( \Sigma \)). Denote also
\[ C_r := \sum_{s \neq r} \frac{1}{\mu_r - \mu_s} P_s. \]
Lemma 1. The following bound holds:

\[ \| \tilde{P}_r - P_r \|_\infty \leq 4 \| E \|_\infty \frac{\bar{g}_r}{g_r}. \]  

(2.7)

Moreover,

\[ \tilde{P}_r - P_r = L_r(E) + S_r(E), \]

(2.8)

where

\[ L_r(E) := C_r E P_r + P_r E C_r \]

(2.9)

and

\[ \| S_r(E) \|_\infty \leq 14 \left( \frac{\| E \|_\infty}{\bar{g}_r} \right)^2. \]  

(2.10)

**Proof.** Assume first that \( \| E \|_\infty \leq \frac{\bar{g}_r}{4} \). Denote by \( \gamma_r \) the circle in \( \mathbb{C} \) with center \( \mu_r \) and radius \( \bar{g}_r \). Note that the eigenvalues \( \mu_r \) of \( \Sigma \) and \( \tilde{\sigma}_j, j \in \Delta_r \) of \( \tilde{\Sigma} \) are inside this circle while the rest of the eigenvalues of these operators are outside. Combining these facts with the Riesz formula for spectral projectors (see, for instance, [15], p.39), we get that

\[ \tilde{P}_r = -\frac{1}{2\pi i} \int_{\gamma_r} R_\Sigma(\eta) d\eta. \]

where \( R_A(\eta) = (A - \eta I)^{-1} \) is the resolvent of an operator \( A \) in \( \mathbb{H} \).

The following computation is standard:

\[ R_\Sigma(\eta) = R_{\Sigma+E}(\eta) = (\Sigma + E - \eta I)^{-1} \]

\[ = [((\Sigma - \eta I)(I + (\Sigma - \eta I)^{-1}E)]^{-1} \]

\[ = (I + R_{\Sigma}(\eta)E)^{-1}R_{\Sigma}(\eta) \]

\[ = \sum_{k \geq 0} (-1)^k [R_{\Sigma}(\eta)E]^k R_{\Sigma}(\eta), \quad \eta \in \gamma_r. \]

(2.11)

The series in the right hand side converges absolutely in the operator norm since

\[ \| R_{\Sigma}(\eta)E \|_\infty \leq \| R_{\Sigma}(\eta) \|_\infty \| E \|_\infty \leq \frac{2}{g_r} \| E \|_\infty \leq \frac{1}{2} < 1, \quad \eta \in \gamma_r, \]

where we have used that \( \| R_{\Sigma}(\eta) \|_\infty \leq \frac{2}{\bar{g}_r} \) for any \( \eta \in \gamma_r \). Next, we get from (2.11) that

\[ \tilde{P}_r = -\frac{1}{2\pi i} \int_{\gamma_r} R_{\Sigma}(\eta) d\eta - \frac{1}{2\pi i} \int_{\gamma_r} \sum_{k \geq 1} (-1)^k [R_{\Sigma}(\eta)E]^k R_{\Sigma}(\eta) d\eta \]

\[ = P_r - \frac{1}{2\pi i} \int_{\gamma_r} \sum_{k \geq 1} (-1)^k [R_{\Sigma}(\eta)E]^k R_{\Sigma}(\eta) d\eta, \]
where we again used the Riesz formula. Thus,
\[
\| \hat{P}_r - P_r \|_{\infty} \leq 2\pi \frac{g_r}{2\pi} \frac{1}{2\pi} \left( \frac{2}{g_r} \right)^2 \| E \|_{\infty} \sum_{k=0}^{\infty} \left( \frac{2}{g_r} \| E \|_{\infty} \right)^k \\
\leq \frac{2 \| E \|_{\infty} / g_r}{1 - 2 \| E \|_{\infty} / g_r}.
\]

Under the assumption \( \| E \|_{\infty} \leq g_r / 4 \), we get that
\[
\| \hat{P}_r - P_r \|_{\infty} \leq \frac{4 \| E \|_{\infty}}{g_r},
\]
so, (2.7) holds in this case. Since \( \hat{P}_r, P_r \) are both orthogonal projectors, it is easy to see that \( \| \hat{P}_r - P_r \|_{\infty} \leq 1 \), implying that (2.7) also holds when \( \| E \|_{\infty} > g_r / 4 \).

We turn to the proof of the remaining bounds. It is easy to check (using the orthogonality of operators \( C_r EP_r, P_r EC_r \)) that
\[
\| L_r(E) \|_{\infty} = \| C_r EP_r + P_r EC_r \|_{\infty} \leq \sqrt{2} \| C_r \|_{\infty} \| E \|_{\infty} \leq \frac{\sqrt{2}}{g_r} \| E \|_{\infty}.
\]
Therefore,
\[
\| S_r(E) \|_{\infty} = \| \hat{P}_r - P_r - L_r(E) \|_{\infty} \leq \| \hat{P}_r - P_r \|_{\infty} + \| L_r(E) \|_{\infty} \leq 1 + \frac{\sqrt{2}}{g_r} \| E \|_{\infty}.
\]

Assuming that \( \| E \|_{\infty} \leq g_r / 3 \), we have the following representation:
\[
\hat{P}_r - P_r = L'_r(E) + S'_r(E),
\]
(2.13)
where
\[
L'_r(E) = \frac{1}{2\pi i} \oint_{\gamma_r} R_{\Sigma}(\eta) E R_{\Sigma}(\eta) d\eta
\]
and
\[
S'_r(E) := -\frac{1}{2\pi i} \oint_{\gamma_r} \sum_{k \geq 2} (-1)^k [R_{\Sigma}(\eta) E]^k R_{\Sigma}(\eta) d\eta.
\]

As for the first order linear term \( L'_r(E) \), we use the spectral representation of the resolvent \( R_{\Sigma}(\eta) \),
\[
R_{\Sigma}(\eta) = \sum_{j \geq 1} \frac{1}{\mu_j - \eta} P_j
\]
(with the series convergent in operator norm uniformly in \( \eta \in \gamma_r \)), to derive that
\[
L'_r(E) = \frac{1}{2\pi i} \oint_{\gamma_r} \sum_{j \geq 1} \frac{1}{\mu_j - \eta} P_j E \sum_{j \geq 1} \frac{1}{\mu_j - \eta} P_j d\eta
\]
\[
= \sum_{j_1, j_2 \geq 1} \frac{1}{2\pi i} \oint_{\gamma_r} \frac{d\eta}{(\mu_{j_1} - \eta)(\mu_{j_2} - \eta)} P_{j_1} E P_{j_2}.
\]
Note that, if $j_1 = r, j_2 = s \neq r$, then, by Cauchy formula,

$$
\frac{1}{2\pi i} \oint_{\gamma_r} \frac{d\eta}{(\mu_{j_1} - \eta)(\mu_{j_2} - \eta)} = \frac{1}{2\pi i} \oint_{\gamma_r} \frac{d\eta}{(\eta - \mu_r)(\eta - \mu_s)} = \frac{1}{\mu_r - \mu_s}.
$$

Similarly, if $j_2 = r, j_1 = s \neq r$, then

$$
\frac{1}{2\pi i} \oint_{\gamma_r} \frac{d\eta}{(\mu_{j_1} - \eta)(\mu_{j_2} - \eta)} = \frac{1}{\mu_r - \mu_s}.
$$

In all other cases,

$$
\frac{1}{2\pi i} \oint_{\gamma_r} \frac{d\eta}{(\mu_{j_1} - \eta)(\mu_{j_2} - \eta)} = 0.
$$

Therefore,

$$
L'_r(E) = \sum_{s \neq r} \frac{1}{\mu_r - \mu_s} P_s EP_r + \sum_{s \neq r} \frac{1}{\mu_r - \mu_s} P_s EP_s = C_r EP_r + P_r EC_r = L_r(E)
$$

and, as a consequence, $S'_r(E) = S_r(E)$. Similarly to (2.7), it can be proved that, under the assumption $\|E\|_\infty \leq \bar{g}_r / 3$,

$$
\|S_r(E)\|_\infty \leq 12 \left( \frac{\|E\|_\infty}{\bar{g}_r} \right)^2. \tag{2.14}
$$

Bound (2.10) now easily follows from (2.14) and (2.12).

We will state below a simple generalization of Lemma 1. Given $I = \{r_1, r_1 + 1, \ldots, r_2\} \subset \mathbb{N}$, $1 \leq r_1 \leq r_2$, denote $\Delta_I := \{j : \sigma_j = \mu_r, r \in I\}$ and let $P_r = \sum_{r \in I} P_r$ be the orthogonal projector on the direct sum of the eigenspaces of $\Sigma$ corresponding to the eigenvalues $\mu_r, r \in I$. Denote $L_I := \mu_{r_1} - \mu_{r_2}$ and define

$$
\bar{g}_I := \min\left(\mu_{r_2} - \mu_{r_2 + 1}, \mu_{r_1 - 1} - \mu_{r_1}\right) \text{ if } r_1 > 1 \text{ and } \bar{g}_I := \mu_{r_2} - \mu_{r_2 + 1} \text{ if } r_1 = 1.
$$

Finally, let $\tilde{P}_I$ be the orthogonal projector on the direct sum of the eigenspaces of $\Sigma$ corresponding to the eigenvalues $\tilde{\sigma}_j, j \in \Delta_I$. Note that, if $\|E\|_\infty < \bar{g}_I / 2$, then the set of eigenvalues $\{\tilde{\sigma}_j : j \in \Delta_I\}$ is covered by the interval $(\mu_{r_2} - \bar{g}_I / 2, \mu_{r_1} + \bar{g}_I / 2)$ and the rest of the eigenvalues of $\Sigma$ are outside of the interval $[\mu_{r_2} - \bar{g}_I / 2, \mu_{r_1} + \bar{g}_I / 2]$. Denote

$$
\gamma_I := \{\eta \in \mathbb{C} : \text{dist}(\eta; \{\mu_{r_2}, \mu_{r_1}\}) = \bar{g}_I / 2\}.
$$

In what follows, $\gamma_I$ will be viewed as a counter-clockwise contour and in (2.17) below it can be replaced by an arbitrary contour $\gamma$ that separates the eigenvalues $\{\mu_r : r \in I\}$ from the rest of the spectrum of $\Sigma$. 


Lemma 2. The following bound holds:
\[ \| \tilde{P}_I - P_I \|_{\infty} \leq 4 \left( 1 + \frac{2 L_I}{\pi \bar{g}_I} \right) \frac{\| E \|_{\infty}}{g_I} \]  
(2.15)

Moreover, the following representation holds
\[ \tilde{P}_I - P_I = L_I(E) + S_I(E), \]  
(2.16)
where the linear part \( L_I(E) \) is given by
\[ L_I(E) := \frac{1}{2\pi i} \oint_{\gamma_I} R_{\Sigma}(\eta) R_{\Sigma}(\eta) d\eta \]  
(2.17)
and the remainder \( S_I(E) \) satisfies the bound
\[ \| S_I(E) \|_{\infty} \leq 15 \left( 1 + \frac{2 L_I}{\pi \bar{g}_I} \right) \left( \frac{\| E \|_{\infty}}{g_I} \right)^2. \]  
(2.18)

The proof of this lemma is quite similar to the proof of Lemma 1 and it will be skipped.

3. Concentration Inequalities for Bilinear Forms of Empirical Spectral Projectors

Let \( \hat{P}_r \) be the orthogonal projector on the direct sum of eigenspaces of \( \hat{\Sigma} \) corresponding to the eigenvalues \( \{ \sigma_j(\hat{\Sigma}), j \in \Delta_r \} \) (in other words, to the \( r \)-th cluster of eigenvalues of \( \hat{\Sigma} \), see Section 2.2).

The goal of this section is to derive useful representations and concentration bounds for the bilinear forms \( \langle (\hat{P}_r - P_r)u, v \rangle, u, v \in \mathbb{H} \) of spectral projectors for a properly isolated eigenvalue \( \mu_r \). These results will be used in subsequent sections to show asymptotic normality of the bilinear forms \( \langle (\hat{P}_r - P_r)u, v \rangle \) under the assumption that \( r(\Sigma) = o(n) \).

Let
\[ \delta_n(t) := \mathbb{E} \| \hat{\Sigma}_n - \Sigma \|_{\infty} + C \| \Sigma \|_{\infty} \sqrt{\frac{t}{n}} \]
with a large enough constant \( C > 0 \). In the results below, it will be assumed that \( \delta_n(t) < \frac{\bar{g}_r}{2} \). In view of Theorem 1, this assumption implies that
\[ \| \Sigma \|_{\infty} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{r(\Sigma)}{n}} \right) \sqrt{\| \Sigma \|_{\infty} \sqrt{\frac{t}{n}}} \leq \frac{\bar{g}_r}{2} \leq \| \Sigma \|_{\infty}. \]

Hence, we have \( r(\Sigma) \lesssim n \) and \( t \lesssim n \). Therefore,
\[ \delta_n(t) \lesssim \| \Sigma \|_{\infty} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right). \]
By Theorem 2, if constant $C$ is large enough, then
\[ P\left\{ \| \hat{\Sigma}_n - \Sigma \|_\infty \geq \delta_n(t) \right\} \leq e^{-t} \]
for all $t \geq 1$. Thus, the condition $\delta_n(t) < \frac{\hat{g}_r}{2}$ means that, with a high probability, the operator norm $\| \hat{\Sigma}_n - \Sigma \|_\infty$ is smaller than one half of the spectral gap $\bar{g}_r$. It was pointed out in Section 2.2 that, in this case, the cluster $\{ \sigma_j(\hat{\Sigma}_n) : j \in \Delta_r \}$ of eigenvalues of $\hat{\Sigma}$ is well separated from the rest of the spectrum of $\hat{\Sigma}$ and the spectral projector $\hat{P}_r$ can be viewed as an estimator of the spectral projector $P_r$ (in particular, these two projectors are of the same rank $m_r$). It will be shown below that, under such an assumption, the bilinear form $\langle (\hat{P}_r - P_r)u, v \rangle$ can be represented as a sum of a part that is linear in $\hat{\Sigma}_n - \Sigma$ and a remainder that is smaller than the linear part, provided that $r(\Sigma) = o(n)$. The linear part is defined in terms of operator $L_r := C_r(\hat{\Sigma} - \Sigma)P_r + P_r(\hat{\Sigma} - \Sigma)C_r = n^{-1}\sum_{j=1}^n (C_rX_j \otimes P_rX_j + P_rX_j \otimes C_rX_j)$ and the remainder in terms of operator $R_r := (\hat{P}_r - P_r) - E(\hat{P}_r - P_r) - L_r = \hat{P}_r - E\hat{P}_r - L_r$.

**Theorem 3.** Let $t \geq 1$ and suppose that, for some $\gamma \in (0, 1)$,
\[ \delta_n(t) \leq \frac{1 - \gamma \hat{g}_r}{1 + \gamma/2}. \] (3.1)
There exists a constant $D_\gamma > 0$ such that, for all $u, v \in \mathbb{H}$, the following bound holds with probability at least $1 - e^{-t}$:
\[ |\langle R_r u, v \rangle| \leq D_\gamma \frac{\|\Sigma\|_\infty^{\gamma/2}}{\hat{g}_r^{\gamma/2}} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right) \sqrt{\frac{t}{n} \|u\| \|v\|}. \] (3.2)

Taking into account Theorem 2, note that, if $\Sigma = \Sigma(n)$, $\|\Sigma(n)\|_\infty = O(1)$, $\hat{g}_r = \hat{g}_r(n)$ is bounded away from zero and $r(\Sigma(n)) \leq cn$ for a sufficiently small $c$, then bound (3.2) implies that
\[ \langle R_r u, v \rangle = O_P(n^{-1/2}) \quad \text{as} \ n \to \infty, u, v \in \mathbb{H}. \]
Moreover, if $r(\Sigma(n)) = o(n)$, it follows from (3.2) that
\[ \langle R_r u, v \rangle = o_P(n^{-1/2}). \] (3.3)

Let
\[ \xi(u, v) := \langle X, P_r v \rangle \langle X, C_r u \rangle, \ u, v \in \mathbb{H} \]
and let
\[ \xi_j(u, v) := \langle X_j, P_r v \rangle \langle X_j, C_r u \rangle, \ u, v \in \mathbb{H}, j = 1, \ldots, n \]
be independent copies of \( \xi \). Note that
\[ E\xi(u, v) = E\langle X, P_r v \rangle E\langle X, C_r u \rangle = 0 \]
and
\[ E\xi(u, v)\xi(u', v') = E\langle X, P_r v \rangle \langle X, P_r v' \rangle E\langle X, C_r u \rangle \langle X, C_r u' \rangle \]
\[ = \langle P_r \Sigma P_r v, v' \rangle \langle C_r \Sigma C_r u, u' \rangle, \]
where it was used that Gaussian random variables \( \langle X, P_r v \rangle \), \( \langle X, C_r u \rangle \) are uncorrelated and, hence, independent. This implies that the covariance function of the random field \( \xi(u, v) + \xi(v, u), u, v \in \mathbb{H} \) is given by
\[ \hat{\Gamma}(u, v; u', v') := E(\xi(u, v) + \xi(v, u))(\xi(u', v') + \xi(v', u')) = \]
\[ = \langle P_r \Sigma P_r v, v' \rangle \langle C_r \Sigma C_r u, u' \rangle + \langle P_r \Sigma P_r v, u' \rangle \langle C_r \Sigma C_r u, v' \rangle \]
\[ + \langle P_r \Sigma P_r u, u' \rangle \langle C_r \Sigma C_r v, v' \rangle + \langle P_r \Sigma P_r u, v' \rangle \langle C_r \Sigma C_r v, u' \rangle. \]

The bilinear forms
\[ n^{1/2}\left\langle L_r u, v \right\rangle = n^{-1/2} \sum_{j=1}^{n} (\xi_j(u, v) + \xi_j(v, u)), u, v \in \mathbb{H} \]
have the same covariance function \( \hat{\Gamma} \). Moreover, it is easy to see that, under proper assumptions, they are asymptotically normal. Thus, (3.3) implies the asymptotic normality of \( \left\langle \hat{P}_r - E\hat{P}_r u, v \right\rangle \), \( u, v \in \mathbb{H} \). This result will be discussed in detail in the next section.

The next statement immediately follows from Theorem 3 and Bernstein inequality for sums of i.i.d. subexponential random variables \( \xi_j(u, v), j = 1, \ldots, n \). In particular, it shows that, under the assumptions of Theorem 3,
\[ \left\langle \hat{P}_r - E\hat{P}_r u, v \right\rangle = O_p(n^{-1/2}) \text{ as } n \to \infty, u, v \in \mathbb{H}. \]

**Corollary 1.** Under the assumption of Theorem 3, with some constants \( D, D_\gamma > 0 \), for all \( u, v \in \mathbb{H} \) and for all \( t \geq 1 \) with probability at least \( 1 - e^{-t} \),
\[ \left| \left\langle \hat{P}_r - E\hat{P}_r u, v \right\rangle \right| \leq D \frac{\|\Sigma\|_\infty}{g_r} \sqrt{\frac{t}{n}} \|u\| \|v\| + D_\gamma \frac{\|\Sigma\|_\infty^2}{g_r^2} \left( \left\| \begin{array}{c} r(\Sigma) \\ n \end{array} \right\| \sqrt{\frac{t}{n}} \right) \left( \left\| \begin{array}{c} r(\Sigma) \\ n \end{array} \right\| \sqrt{\frac{t}{n}} \right) \|u\| \|v\|. \]

**Remark 2.** Note that \( \xi_j(u, v) = 0, j = 1, \ldots, n \) in the case when both \( u \) and \( v \) belong to the eigenspace corresponding to the eigenvalue \( \mu_r \) (since, in this case, \( C_r u = C_r v = 0 \)), or in the case when both \( u \) and \( v \) are in the orthogonal complement of this space (since then \( P_r u = P_r v = 0 \)). Therefore, for such \( u, v \) the first term in the right hand side of (3.4) could be dropped and the bound reduces only to the second term.
We now turn to the proof of Theorem 3.

**Proof.** Clearly, it will be enough to prove bound (3.2) for \( \|u\| \leq 1, \|v\| \leq 1 \). This will be assumed throughout the proof.

First note that \( L_r = L_r(E) \), where \( E := \hat{\Sigma} - \Sigma \). Since \( E L_r = E L_r(E) = 0 \), we get that
\[
R_r = L_r(E) + S_r(E) - E(L_r(E) + S_r(E)) - L_r(E) = S_r(E) - ES_r(E)
\]
(recall Lemma 1).

The main part of the proof is the study of concentration of the random variable \( \langle S_r(E)u, v \rangle \) around its expectation. To this end, we first study the concentration properties of “truncated” random variable
\[
\langle S_r(E)u, v \rangle \varphi \left( \frac{\|E\|_\infty}{\delta} \right),
\]
where, for some \( \gamma \in (0, 1) \), \( \varphi \) is a Lipschitz function with constant \( \frac{1}{\gamma} \) on \( \mathbb{R}_+ \), \( 0 \leq \varphi(s) \leq 1, \varphi(s) = 1, s \leq 1, \varphi(s) = 0, s > 1 + \gamma \), and \( \delta > 0 \) is such that \( \|E\|_\infty \leq \delta \) with a high probability.

Our main tool is the following concentration inequality that easily follows from Gaussian isoperimetric inequality.

**Lemma 3.** Let \( X_1, \ldots, X_n \) be i.i.d. centered Gaussian random variables in \( H \) with covariance operator \( \Sigma \). Let \( f : \mathbb{H}^n \mapsto \mathbb{R} \) be a function satisfying the following Lipschitz condition with some \( L > 0 \):
\[
|f(x_1, \ldots, x_n) - f(x'_1, \ldots, x'_n)| \leq L \left( \sum_{j=1}^n \|x_j - x'_j\|^2 \right)^{1/2}, \quad x_1, \ldots, x_n, x'_1, \ldots, x'_n \in \mathbb{H}.
\]

Suppose that, for a real number \( M \),
\[
P\{ f(X_1, \ldots, X_n) \geq M \} \geq 1/4 \quad \text{and} \quad P\{ f(X_1, \ldots, X_n) \leq M \} \geq 1/4.
\]

Then, there exists a numerical constant \( D > 0 \) such that for all \( t \geq 1 \),
\[
P\left\{ |f(X_1, \ldots, X_n) - M| \geq DL\|\Sigma\|_\infty^{1/2} \sqrt{t} \right\} \leq e^{-t}.
\]

Lemma 3 will be applied to the function
\[
f(X_1, \ldots, X_n) := \langle S_r(E)u, v \rangle \varphi \left( \frac{\|E\|_\infty}{\delta} \right)
\]

With a little abuse of notation, assume for now that \( X_1, \ldots, X_n \) are nonrandom vectors in \( H \). For \( X'_1, \ldots, X'_n \in \mathbb{H} \), denote
\[
E' = \hat{\Sigma}' - \Sigma, \quad \tilde{\Sigma}' = n^{-1} \sum_{j=1}^n X'_j \otimes X'_j.
\]
Let \( \hat{P}_r' \) be the orthogonal projector on the direct sum of eigenspaces of \( \hat{\Sigma}' \) corresponding to its eigenvalues \( \{\sigma_j(\hat{\Sigma}') : j \in \Delta_r\} \).

We have to check the Lipschitz condition for the function \( f \). We will start with the following simple fact based on perturbation theory bounds of Section 2.2.

**Lemma 4.** Let \( \gamma \in (0, 1) \) and suppose that

\[
\delta \leq \frac{1 - \gamma \bar{g}_r}{1 + \gamma 2},
\]

then

\[
\|S_r(E) - S_r(E')\|_{\infty} \leq C_\gamma \frac{\delta}{\bar{g}_r^2} \|E - E'\|_{\infty}.
\]

**Proof.** Note that, by the definition of \( S_r(E) \),

\[
S_r(E') - S_r(E) = \hat{P}_r' - \hat{P}_r - L_r(E' - E).
\]

For \( \hat{P}_r' - \hat{P}_r \), we will use decomposition of Lemma 2 that yields:

\[
\hat{P}_r' - \hat{P}_r = \hat{L}_r(E' - E) + \hat{S}_r(E' - E)
\]

with

\[
\hat{L}_r(E' - E) = \frac{1}{2\pi i} \oint_{\gamma_r} R_{\Sigma}(\eta)(E' - E)R_{\Sigma}(\eta) d\eta
\]

and

\[
\|\hat{S}_r(E' - E)\|_{\infty} \leq 15 \left( 1 + \frac{4 \|E\|_{\infty}}{\bar{g}_r - 2 \|E\|_{\infty}} \right) \frac{\|E - E'\|_{\infty}^2}{(\bar{g}_r - 2 \|E\|_{\infty})^2}.
\]

More precisely, we used Lemma 2 with \( \hat{\Sigma} \) instead of \( \Sigma \) and with \( \hat{\Sigma}' \) instead of \( \Sigma \). Observe that the set of eigenvalues \( \{\sigma_j(\hat{\Sigma}) : j \in \Delta_r\} \) can be written as \( \{\mu_i(\hat{\Sigma}) : i \in I\} \) for some \( I \subset \mathbb{N} \). Also, we have \( \Delta_I = \Delta_r \), \( \hat{P}_I = \hat{P}_r \) and \( \hat{P}_I' = \hat{P}_r' \). Finally, in our case \( L_I \leq 2 \|E\|_{\infty} \) and

\[
\bar{g}_I \geq \bar{g}_r - 2 \|E\|_{\infty}.
\]

We could also replace the contour \( \gamma_I \) used in Lemma 2 by the circle \( \gamma_r \) since these two contours separate the same part of the spectrum of \( \hat{\Sigma} \) from the rest of the spectrum.
Note now that
\[
\hat{\mathcal{L}}_r(E' - E) = L_r(E' - E) = \frac{1}{2\pi i} \oint_{\gamma_r} (R_{\hat{\Sigma}}(\eta) - R_{\Sigma}(\eta))(E' - E) R_{\Sigma}(\eta)d\eta + \frac{1}{2\pi i} \oint_{\gamma_r} R_{\Sigma}(\eta)(E' - E)(R_{\Sigma}(\eta) - R_{\Sigma}(\eta))d\eta,
\]
which implies the bound
\[
\|\hat{\mathcal{L}}_r(E' - E) - L_r(E' - E)\|_{\infty} \leq \left(1 + \frac{1}{\gamma_r} \|E'\|_{\infty} + 15 \left(1 + \frac{4}{\pi \gamma_r - 2\|E'\|_{\infty}} \|E'\|_{\infty}^2 \right)\right)^{1/2} E' - E'\|_{\infty} + 30 \left(1 + \frac{4}{\pi \gamma_r - 2\|E'\|_{\infty}} \|E'\|_{\infty} \right) E' - E'\|_{\infty},
\]
(3.12)

We combine now (3.8), (3.9), (3.10) and (3.12) to get
\[
\|S_r(E) - S_r(E')\|_{\infty} \leq \frac{8\|E\|_{\infty}^2}{\gamma_r - 2\|E\|_{\infty}^2} E' - E'\|_{\infty} + 15 \left(1 + \frac{4}{\pi \gamma_r - 2\|E'\|_{\infty}} \|E'\|_{\infty} \right) E' - E'\|_{\infty} + 30 \left(1 + \frac{4}{\pi \gamma_r - 2\|E'\|_{\infty}} \|E'\|_{\infty} \right) E' - E'\|_{\infty},
\]
(3.13)

To complete the proof, it is enough to use conditions (3.5), (3.6) that, in particular, imply
\[
\gamma_r - 2\|E\|_{\infty} \geq \gamma_r - 2(1 + \gamma)\delta \geq \gamma\gamma_r.
\]

\[\Box\]

**Lemma 5.** Suppose that, for some \(\gamma \in (0, 1/2)\),
\[
\delta \leq \frac{1 - 2\gamma \gamma_r}{1 + 2\gamma^2}.
\]
(3.14)

Then, there exists a constant \(D_{\gamma} > 0\) such that, for all \(X_1, \ldots, X_n, X'_1, \ldots, X'_n \in \mathbb{H}\),
\[
|f(X_1, \ldots, X_n) - f(X'_1, \ldots, X'_n)| \leq D_{\gamma} \frac{\delta}{\gamma_r} \|\Sigma\|_{\infty}^{1/2} + \delta^{1/2} \left(\sum_{j=1}^n \|X_j - X'_j\|^2\right)^{1/2}.
\]
(3.14)
Using now bounds (3.7), (3.15) and the fact that $\varphi$ bounded by 1 and Lipschitz with constant $\frac{1}{\gamma}$, which implies that the function $t \mapsto \varphi\left(\frac{t}{\delta}\right)$ is Lipschitz with constant $\frac{1}{\gamma \delta}$, we easily get that, under the assumptions

$$\|E\|_{\infty} \leq (1 + \gamma)\delta, \quad \|E'\|_{\infty} \leq (1 + \gamma)\delta,$$  

(3.16)

the following inequality holds:

$$\left|\langle S_r(E)u, v \rangle \varphi\left(\frac{\|E\|_{\infty}}{\delta}\right) - \langle S_r(E')u, v \rangle \varphi\left(\frac{\|E'\|_{\infty}}{\delta}\right)\right| \leq \|S_r(E) - S_r(E')\|_{\infty} + \frac{14(1 + \gamma)^2 \delta}{\gamma} \|E - E'\|_{\infty},$$

(3.17)

It remains to prove a similar bound in the case when

$$\|E\|_{\infty} \leq (1 + \gamma)\delta, \quad \|E'\|_{\infty} > (1 + \gamma)\delta$$

(when both norms are larger than $(1 + \gamma)\delta$, the function $\varphi$ is equal to zero and the bound is trivial). First consider the case when $\|E - E'\|_{\infty} \geq \gamma \delta$. Then, in view of (3.15), we have

$$\left|\langle S_r(E)u, v \rangle \varphi\left(\frac{\|E\|_{\infty}}{\delta}\right) - \langle S_r(E')u, v \rangle \varphi\left(\frac{\|E\|_{\infty}}{\delta}\right)\right| \leq 14(1 + \gamma)^2 \frac{\delta^2}{\gamma} \|E - E'\|_{\infty}.$$

(3.18)

Finally, if $\|E - E'\|_{\infty} < \gamma \delta$, we have that $\|E'\|_{\infty} \leq (1 + 2\gamma)\delta$ and, taking into account assumption (3.13), we can repeat the argument in the case (3.16) ending up with the same bound as (3.17) with constant $C_\gamma + \frac{14(1+2\gamma)^2}{\gamma}$ instead of $C_\gamma + \frac{14(1+\gamma)^2}{\gamma}$ in the right hand side. Thus, with some constant $L_\gamma > 0$,

$$\left|\langle S_r(E)u, v \rangle \varphi\left(\frac{\|E\|_{\infty}}{\delta}\right) - \langle S_r(E')u, v \rangle \varphi\left(\frac{\|E\|_{\infty}}{\delta}\right)\right| \leq L_\gamma \frac{\delta}{\gamma}\|E - E'\|_{\infty}.$$

(3.19)

We will now control $\|E - E'\|_{\infty}$. Note that

$$\|E - E'\|_{\infty} = \sup_{\|u\| \leq 1, \|v\| \leq 1} \left|\langle (E - E')u, v \rangle\right|$$
Then substitute the last bound in the right hand side of (3.18) and also observe that, in view of (3.15), the left hand side of (3.18) can be also upper bounded by $28(1 + \gamma)^2 \delta^2 / \gamma^2$. Therefore, we get that with some constant $L' > 0$,

\[
\left| \langle S_r(E)u, v \rangle \varphi\left( \frac{\|E\|_\infty}{\delta} \right) - \langle S_r(E')u, v \rangle \varphi\left( \frac{\|E\|_\infty}{\delta} \right) \right|
\]

\[
\leq 4L' \delta \frac{\|E\|_\infty^{1/2} + \sqrt{25}}{\gamma^2} \left( \sum_{j=1}^n \|X_j - X'_j\|^2 \right)^{1/2} \sqrt{\frac{1}{n} \sum_{j=1}^n \|X_j - X'_j\|^2} \wedge 28(1 + \gamma)^2 \delta^2 / \gamma^2
\]

\[
\leq L'' \frac{\|E\|_\infty^{1/2} + \sqrt{25}}{\gamma^2} \left( \sum_{j=1}^n \|X_j - X'_j\|^2 \right)^{1/2} \sqrt{\frac{1}{n} \sum_{j=1}^n \|X_j - X'_j\|^2} \wedge \delta.
\]
Using an elementary inequality $a \land b \leq \sqrt{ab}$, $a, b \geq 0$, we get
\[
\frac{1}{n} \sum_{j=1}^{n} \|X_j - X'_j\|^2 \land \delta \leq \sqrt{\frac{\delta}{n} \left( \sum_{j=1}^{n} \|X_j - X'_j\|^2 \right)}^{1/2}.
\]
This allows us to drop the last term in the maximum in the right hand side of (3.20) (since a similar expression is a part of the first term). This yields bound (3.14).

To complete the proof of Theorem 3, denote Med($\eta$) a median of a random variable $\eta$, and let $M := \text{Med}\left( \left\langle S_r(E)u, v \right\rangle \right)$. Suppose that $\delta$ is such that $\mathbb{P}\{\|E\|_{\infty} \geq \delta\} \leq 1/4$. Since $f(X_1, \ldots, X_n) = \langle S_r(E)u, v \rangle$ on the event $\{\|E\|_{\infty} < \delta\}$, we have
\[
\mathbb{P}\{f(X_1, \ldots, X_n) \geq M\} \geq \mathbb{P}\{f(X_1, \ldots, X_n) \geq M, \|E\|_{\infty} < \delta\} =
\mathbb{P}\{\langle S_r(E)u, v \rangle \geq M, \|E\|_{\infty} < \delta\} \geq \mathbb{P}\{\langle S_r(E)u, v \rangle \geq M\} - \mathbb{P}\{\|E\|_{\infty} \geq \delta\} \geq 1/4.
\]
and, similarly,
\[
\mathbb{P}\{f(X_1, \ldots, X_n) \leq M\} \geq 1/4.
\]
It follows from Lemma 3 and Lemma 5 that with some constant $D_\gamma > 0$, for all $t \geq 1$ with probability at least $1 - e^{-t},$
\[
|f(X_1, \ldots, X_n) - M| \leq D_\gamma \frac{\delta}{g_r^2} \left( \|\Sigma\|_{\infty}^{1/2} + \delta^{1/2} \right) \|\Sigma\|_{\infty}^{1/2} \sqrt{\frac{t}{n}}.
\]
We will use this inequality with $\delta = \delta_n(t)$, so, by Theorem 2, we have
\[
\mathbb{P}\{\|E\|_{\infty} \geq \delta_n(t)\} \leq e^{-t}.
\]
Without loss of generality, we can assume that $t \geq \log 4$ and $e^{-t} \leq 1/4$ (the result can be extended to all $t \geq 1$ by adjusting the constants). In this case, we get that
\[
\mathbb{P}\left\{ \left| \left\langle S_r(E)u, v \right\rangle - M \right| \geq D_\gamma \frac{\delta_n(t)}{g_r^2} \left( \|\Sigma\|_{\infty} + \|\Sigma\|_{\infty}^{1/2} \delta^{1/2}(t) \right) \sqrt{\frac{t}{n}} \right\} \leq 2e^{-t}.
\]
By integrating the tails of this exponential bound it is easy to see that, with some $D_\gamma > 0,$
\[
\mathbb{E}\left| \left\langle S_r(E)u, v \right\rangle - M \right| \leq \mathbb{E}\left| \left\langle S_r(E)u, v \right\rangle - M \right| \leq D_\gamma \frac{\delta_n(1)}{g_r^2} \left( \|\Sigma\|_{\infty} + \|\Sigma\|_{\infty}^{1/2} \delta^{1/2}(1) \right) \sqrt{\frac{1}{n}},
\]
which, in turn, implies that one can replace $M$ by the expectation $\mathbb{E}\left\langle S_r(E)u, v \right\rangle$ in the concentration bound and get that with some $D_\gamma > 0$ and with probability
at least $1 - 2e^{-t}$

\[
\left| \langle S_r(E)u, v \rangle - \mathbb{E}\langle S_r(E)u, v \rangle \right| \leq D_{\gamma} \frac{\delta_n(t)}{\bar{g}_r} \left( \|\Sigma\|_\infty + \|\Sigma\|_\infty^{1/2} \delta_n^{1/2}(t) \right) \sqrt{\frac{t}{n}}
\]

\[
= D_{\gamma} \sqrt{\frac{\|\Sigma\|_\infty}{g_r}} \left[ \frac{\delta_n(t)}{\bar{g}_r} + \left( \frac{\bar{g}_r}{\|\Sigma\|_\infty} \right)^{1/2} \left( \frac{\delta_n(t)}{\bar{g}_r} \right)^{3/2} \right] \sqrt{\frac{t}{n}} \leq 2 D_{\gamma} \|\Sigma\|_\infty \delta_n(t) \sqrt{\frac{t}{n}},
\]

where we used the facts that $\delta_n(t) \leq \bar{g}_r \leq \|\Sigma\|_\infty$.

To write the probability bound as $1 - e^{-t}$, it is enough to adjust the constants. It remains to recall that, under the assumption (3.1), $r(\Sigma) \lesssim n, t \lesssim n$ and $\delta_n(t) \lesssim \|\Sigma\|_\infty \left( \sqrt{\frac{r(\Sigma)}{n}} \vee \sqrt{\frac{\log n}{n}} \right)$, which allows us to complete the proof.

\[ \blacksquare \]

### 4. A Representation of the Bias $\mathbb{E}\hat{P}_r - P_r$

In this section, we study the bias $\mathbb{E}\hat{P}_r - P_r$ of the empirical spectral projector $\hat{P}_r$. Under mild assumptions, we show that

\[
\mathbb{E}\hat{P}_r - P_r = P_r W_r P_r + T_r,
\]

where the main term $P_r W_r P_r$ is a symmetric operator of rank $m_r$ such that

\[
\|P_r W_r P_r\|_\infty \leq \|W_r\|_\infty \lesssim \frac{\|\Sigma\|_\infty^2}{g_r^2} \frac{r(\Sigma)}{n} \quad (4.1)
\]

and the remainder term $T_r$ satisfies the condition $\|T_r\|_\infty = O(n^{-1/2})$. Moreover, in the case when $r(\Sigma) = o(n)$, we have $\|T_r\|_\infty = o(n^{-1/2})$.

Denote

\[
\delta_n := \mathbb{E}\|\hat{\Sigma}_n - \Sigma\|_\infty + C \|\Sigma\|_\infty \sqrt{\frac{\log n}{n}}.
\]

Note that, if $r(\Sigma) \lesssim n$ and constant $C > 0$ is large enough, then

\[
\mathbb{P}\{\|\hat{\Sigma}_n - \Sigma\|_\infty \geq \delta_n\} \leq n^{-1}
\]

(see Theorem 2). In this case, we also have

\[
\delta_n \leq C \|\Sigma\|_\infty \left( \sqrt{\frac{r(\Sigma)}{n}} \vee \sqrt{\frac{\log n}{n}} \right) \quad (4.2)
\]

with some constant $C > 0$ (see Theorem 1). Note finally that, by Theorem 1, condition $\delta_n \leq \frac{\bar{g}_r}{2}$ easily implies that $r(\Sigma) \lesssim n$. This will be the case in Theorem 4 below.

**Theorem 4.** Suppose that, for some $\gamma \in (0, 1)$,

\[
\delta_n \leq (1 - \gamma) \frac{\bar{g}_r}{2}.
\]
Denote \( W_r := \mathbb{E} S_r(\hat{\Sigma} - \Sigma) \). Then, there exists a constant \( D_\gamma > 0 \) such that
\[
\left\| \mathbb{E} \hat{P}_r - P_r - P_r W_r P_r \right\| \leq D_\gamma \frac{m_r \| \Sigma \|^2_\infty}{g_r^2} \frac{1}{\sqrt{n}} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{\log n}{n}} \right). \tag{4.3}
\]

**Remark 3.** Note that the operator \( P_r W_r P_r \) does satisfy condition (4.1). This follows from bound (2.10) and Theorem 1.

**Proof.** We start with the following representation
\[
\mathbb{E} \hat{P}_r - P_r = \mathbb{E}(L_r(E) + S_r(E)) = \mathbb{E} S_r(E) = \mathbb{E} P_r S_r(E) P_r
\]
\[
+ \mathbb{E} \left( P_r^\perp S_r(E) P_r + P_r S_r(E) P_r^\perp + P_r^\perp S_r(E) P_r^\perp \right) I(\| E \|_\infty \leq \delta_n) \tag{4.4}
\]
\[
+ \mathbb{E} \left( P_r^\perp S_r(E) P_r + P_r S_r(E) P_r^\perp + P_r^\perp S_r(E) P_r^\perp \right) I(\| E \|_\infty > \delta_n).
\]
and provide bounds for its relevant terms.

Recall formula (2.11) and note that, under the assumption \( \| E \|_\infty < \frac{\delta_n}{2} \), the series in the right hand side converges in the operator norm absolutely and uniformly in \( \eta \in \gamma_r \). Under this assumption,
\[
S_r(E) = - \sum_{k \geq 2} \frac{1}{2\pi i} \oint_{\gamma_r} (-1)^k [R_{\Sigma}(\eta) E]^k R_{\Sigma}(\eta) d\eta. \tag{4.5}
\]
Denote
\[
\hat{R}_{\Sigma}(\eta) := \sum_{s \in \Delta_r} \frac{1}{\mu_r - \eta} P_s.
\]
Then
\[
R_{\Sigma}(\eta) = \frac{1}{\mu_r - \eta} P_r + \hat{R}_{\Sigma}(\eta).
\]
It is easy to check that
\[
P_r^\perp [R_{\Sigma}(\eta) E]^k R_{\Sigma}(\eta) P_r = P_r^\perp \frac{1}{\mu_r - \eta} [R_{\Sigma}(\eta) E]^k P_r
\]
\[
= \frac{1}{(\mu_r - \eta)^2} \sum_{s=2}^{k} (\hat{R}_{\Sigma}(\eta) E)^{s-1} P_r E[R_{\Sigma}(\eta) E]^{k-s} P_r + \frac{1}{\mu_r - \eta} (\hat{R}_{\Sigma}(\eta) E)^k P_r
\]
To understand the last equality, note that, in each bracket of the expression
\[
[R_{\Sigma}(\eta) E]^k = [R_{\Sigma}(\eta) E] \ldots [R_{\Sigma}(\eta) E],
\]
\( R_{\Sigma}(\eta) \) can be replaced by the sum of two terms, \( \frac{1}{\mu_r - \eta} P_r \) and \( \hat{R}_{\Sigma}(\eta) \). Index \( s \) in the sum is the number of the first bracket where \( \frac{1}{\mu_r - \eta} P_r \) is chosen. If \( s = 1 \), the corresponding term is equal to 0 since \( P_r^\perp P_r = 0 \). The last term corresponds to the case when \( \hat{R}_{\Sigma}(\eta) \) is chosen from each of the brackets.
We can now write

\[ P_r S_r(E) P_r = \]

\[ - \sum_{k \geq 2} (-1)^k \frac{1}{2\pi i} \int_{\gamma_r} \left[ \frac{1}{(\mu_r - \eta)^2} \sum_{s=2}^k (\tilde{R}_\Sigma(\eta) E)^{s-1} P_r E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r + \right. \]

\[ \left. \frac{1}{\mu_r - \eta} (\tilde{R}_\Sigma(\eta) E)^k P_r \right] d\eta. \]

Since \( P_r = \sum_{l \in \Delta_r} (\theta_l \otimes \theta_l) \), where \( \{ \theta_l : l \in \Delta_r \} \) is an arbitrary orthonormal basis of the eigenspace corresponding to the eigenvalue \( \mu_r \), we get that, for all \( v \in \mathbb{H} \),

\[ (\tilde{R}_\Sigma(\eta) E)^{s-1} P_r E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r v = \sum_{l \in \Delta_r} (\tilde{R}_\Sigma(\eta) E)^{s-1} (\theta_l \otimes \theta_l) E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r v = \]

\[ = \sum_{l \in \Delta_r} \left\langle E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r v, \theta_l \right\rangle \left\langle \tilde{R}_\Sigma(\eta) E \rangle^{s-2} \tilde{R}_\Sigma(\eta) E \theta_l. \right\rangle \]

Clearly,

\[ \left| \left\langle E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r v, \theta_l \right\rangle \right| \leq \| R_\Sigma(\eta) \|_{s-1} \| E \| \| R_\Sigma(\eta) \|_{s-1} \| v \|, \]

which implies that

\[ E \left| \left\langle E(\tilde{R}_\Sigma(\eta) E)^{k-s} P_r v, \theta_l \right\rangle \right|^2 I(\| E \| \leq \delta_n) \leq \left( \frac{2}{\delta_n} \right)^{2(k-s)} \delta_n^{2(k-s+1)} \| v \|^2. \]

We also have

\[ (\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) E \theta_l = (\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) (\tilde{\Sigma} - \Sigma) \theta_l \]

\[ = (\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) \tilde{\Sigma} \theta_l = n^{-1} \sum_{j=1}^n (X_j, \theta_l) (\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) X_j, \]

where we used the fact that

\[ \tilde{R}_\Sigma(\eta) \tilde{\Sigma} \theta_l = \mu_r \tilde{R}_\Sigma(\eta) \theta_l = 0. \]

It is easy to check that the random variables \((\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) X_j, j = 1, \ldots, n\) are functions of random variables \(P_s X_j : s \neq r, j = 1, \ldots, n\) that are independent of \(\langle X_j, \theta_l \rangle, l \in \Delta_r, j = 1, \ldots, n\) (recall that \(X_j, j = 1, \ldots, n\) are i.i.d. Gaussian, and \(P_r X_j, j = 1, \ldots, n\) and \(P_s X_j : s \neq r, j = 1, \ldots, n\) are uncorrelated and, hence, independent). Given \(u \in \mathbb{H}\), denote

\[ \zeta_j(u) = \left\langle (\tilde{R}_\Sigma(\eta) E)^{s-2} \tilde{R}_\Sigma(\eta) X_j, u \right\rangle, j = 1, \ldots, n. \]
(which are complex valued random variables). Write \( \zeta_j(u) = \zeta_j^{(1)}(u) + i\zeta_j^{(2)}(u) \), where \( \zeta_j^{(1)}(u), \zeta_j^{(2)}(u) \) are real valued. Denote also
\[
\alpha(u) := \alpha^{(1)}(u) + i\alpha^{(2)}(u) := \left( (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right).
\]
Then, conditionally on \( P_sX_j : s \neq r, j = 1, \ldots, n \), the random vector \( (\alpha^{(1)}(u), \alpha^{(2)}(u)) \) has the same distribution as mean zero Gaussian random vector in \( \mathbb{R}^2 \) with covariance
\[
\frac{\mu_r}{n} \left( n^{-1} \sum_{j=1}^{n} \zeta_j^{(k_1)}(u)\zeta_j^{(k_2)}(u) \right), \quad k_1, k_2 = 1, 2.
\]
Note that
\[
n^{-1} \sum_{j=1}^{n} |\zeta_j(u)|^2 = n^{-1} \sum_{j=1}^{n} \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)X_j, u \right\rangle^2
\]
\[
= \left\langle \hat{\Sigma}(\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)u, (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)u \right\rangle \leq \|\hat{\Sigma}\|_\infty \|\hat{\Sigma}_\omega(\eta)\|_2^{(s-1)}\|E\|_\infty^{2(s-2)}\|u\|^2
\]
\[
\leq \left( \|\hat{\Sigma}\|_\infty \|\hat{\Sigma}_\omega(\eta)\|_2^{2(s-1)}\|E\|_\infty^{2(s-2)} + \|\hat{\Sigma}_\omega(\eta)\|_2^{2(s-1)}\|E\|_\infty^{2(s-3)} \right)\|u\|^2.
\]
Under the assumption \( \delta_n < \frac{\bar{a}}{g_r} \), the following inclusion holds:
\[
\left\{ \|E\|_\infty \leq \delta_n \right\} \subset \left\{ n^{-1} \sum_{j=1}^{n} |\zeta_j(u)|^2 \leq 2\|\Sigma\|_\infty \left( \frac{2}{g_r} \right)^{2(s-1)} \delta_n^{2(s-2)}\|u\|^2 \right\} =: G.
\]
Therefore, we have
\[
E \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right\rangle^2 I(\|E\|_\infty \leq \delta_n) \leq E \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right\rangle^2 I_G
\]
\[
= \text{EE} \left( \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right\rangle^2 I_G \mid P_sX_j, s \neq r, j = 1, \ldots, n \right)
\]
\[
= \frac{\mu_r}{n} \text{EE} \left( n^{-1} \sum_{j=1}^{n} |\zeta_j(u)|^2 I_G \mid P_sX_j, s \neq r, j = 1, \ldots, n \right)
\]
\[
= \frac{\mu_r}{n} \text{EE} \left( n^{-1} \sum_{j=1}^{n} |\zeta_j(u)|^2 I_G \leq 2\|\Sigma\|_\infty \frac{\mu_r}{n} \left( \frac{2}{g_r} \right)^{2(s-1)} \delta_n^{2(s-2)}\|u\|^2. \right. \tag{4.10}
\]
By (4.9) and (4.10),
\[
\left| E \left\langle E(R\omega(\eta)E)^{k-s}P_rv, \theta_1 \right\rangle \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right\rangle I(\|E\|_\infty \leq \delta_n) \right| \leq \left( E \left\langle E(R\omega(\eta)E)^{k-s}P_rv, \theta_1 \right\rangle^2 I(\|E\|_\infty \leq \delta_n) \right)^{1/2} \left( E \left\langle (\hat{\Sigma}_\omega(\eta)E)^{s-2}\hat{\Sigma}_\omega(\eta)E\theta_1, u \right\rangle^2 I(\|E\|_\infty \leq \delta_n) \right)^{1/2}
\]
\[
\leq \sqrt{2}\|\Sigma\|_\infty \left( \frac{2\delta_n}{g_r} \right)^{k-1} \|u\|\|v\| \tag{4.11}
\]
and it follows from (4.8) and (4.11) that
\[
\left| \mathbb{E}\left( (\tilde{R}_\Sigma(\eta)E)^{s-1} P_r E(R\Sigma(\eta)E)^{k-s} P_r v, u \right) I(\|E\|_\infty \leq \delta_n) \right| 
\leq \sum_{l \in \Delta_r} \left| \mathbb{E}\left( E(R\Sigma(\eta)E)^{k-s} P_r v, \theta_l \right) I(\|E\|_\infty \leq \delta_n) \right|
\leq \sqrt{2m_r} \frac{\|\Sigma\|_\infty}{\sqrt{n}} \left( \frac{2\delta_n}{\sqrt{r}} \right)^{k-1} \|u\| \|v\|.
\]
Similarly, we also have
\[
\left| \mathbb{E}\left( (\tilde{R}_\Sigma(\eta)E)^{k} P_r v, u \right) \right| \leq \sqrt{2m_r} \frac{\|\Sigma\|_\infty}{\sqrt{n}} \left( \frac{2\delta_n}{\sqrt{r}} \right)^{k-1} \|u\| \|v\|.
\]
Now use (4.6), (4.12) and (4.13) to get (under assumption that $\delta_n \leq (1-\gamma) \frac{2\delta_n}{\sqrt{r}}$)
\[
\left| \mathbb{E}\left( P_r^\perp S_r(E)P_r v, u \right) I(\|E\|_\infty \leq \delta_n) \right| \leq \sum_{k \geq 2} \frac{1}{2\pi} \int_{\mathcal{T}_r} \left[ \frac{1}{|\mu_r - \eta|^2} \sum_{s=2}^k \mathbb{E}\left( (\tilde{R}_\Sigma(\eta)E)^{s-1} P_r E(R\Sigma(\eta)E)^{k-s} P_r v, u \right) I(\|E\|_\infty \leq \delta_n) \right] d\eta
\leq \sum_{k \geq 2} \frac{1}{2\pi} \frac{2}{r} \left( \frac{2\delta_n}{\sqrt{r}} \right)^{2} \sqrt{2m_r} \frac{\|\Sigma\|_\infty}{\sqrt{n}} k \left( \frac{2\delta_n}{\sqrt{r}} \right)^{k-1} \|u\| \|v\|
= \sqrt{2m_r} \frac{\|\Sigma\|_\infty}{\sqrt{n}} \left( \frac{2\delta_n}{\sqrt{r}} \right)^{2} \sum_{k \geq 2} k \left( \frac{2\delta_n}{\sqrt{r}} \right)^{k-1} \|u\| \|v\|
= \sqrt{2m_r} \frac{\|\Sigma\|_\infty}{\sqrt{n}} \left( \frac{2\delta_n}{\sqrt{r}} \right)^{2} \left( 1 - \frac{2\delta_n}{\sqrt{r}} \right)^{-2} \|u\| \|v\| \leq \frac{8\sqrt{2}}{\gamma^2} m_r \frac{\|\Sigma\|_\infty}{\sqrt{n}} \frac{\delta_n}{\sqrt{r}} \|u\| \|v\|.
\]
Therefore,
\[
\left\| \mathbb{E}P_r^\perp S_r(E)P_r I(\|E\|_\infty \leq \delta_n) \right\|_\infty \leq \frac{8\sqrt{2}}{\gamma^2} m_r \frac{\|\Sigma\|_\infty}{\sqrt{n}} \frac{\delta_n}{\sqrt{r}}.
\]
(4.14)

Obviously, the same bound holds for \( \left\| \mathbb{E}P_r S_r(E)P_r^\perp I(\|E\|_\infty \leq \delta_n) \right\|_\infty \). Moreover, similarly, it can be proved that
\[
\left\| \mathbb{E}P_r^\perp S_r(E)P_r^\perp I(\|E\|_\infty \leq \delta_n) \right\|_\infty \leq c_\gamma m_r \frac{\|\Sigma\|_\infty}{\sqrt{n}} \frac{\delta_n}{\sqrt{r}}.
\]
(4.15)

with some constant $c_\gamma > 0$. 
To complete the proof, note that

\[
\left\| \mathbb{E} \left( P_r^\perp S_r(E) P_r + P_r S_r(E) P_r^\perp + P_r^\perp S_r(E) P_r^\perp \right) I(\|E\|_\infty > \delta_n) \right\|_\infty \\
\leq \mathbb{E} \left\| P_r^\perp S_r(E) P_r + P_r S_r(E) P_r^\perp + P_r^\perp S_r(E) P_r^\perp \right\|_\infty I(\|E\|_\infty > \delta_n) \\
\leq \mathbb{E} [S_r(E)] I(\|E\|_\infty > \delta_n).
\]

Using Cauchy-Schwarz inequality and bound (2.10) of Lemma 1, we get

\[
\mathbb{E} [S_r(E)] I(\|E\|_\infty > \delta_n) \leq \mathbb{E}^{1/2} [S_r(E)]^2 \mathbb{P}^{1/2} \{\|E\|_\infty > \delta_n\} \\
\leq 14 \left( \frac{\mathbb{E}^{1/2} [S_r(E)]^2} {g_r^2} \right)^{1/2} \mathbb{P}^{1/2} \{\|E\|_\infty > \delta_n\}. 
\]

It remains to observe that

\[
\mathbb{P}^{1/2} \{\|E\|_\infty > \delta_n\} \leq \exp\left\{-\left(\log n\right)/2\right\} = n^{-1/2},
\]

that the condition \(\delta_n < \frac{\bar{g}_r}{2}\) implies \(r(\Sigma) \preceq n\) and that, by Theorem 1,

\[
\mathbb{E}^{1/2} [\|E\|_\infty^4] \lesssim \|\Sigma\|_\infty^2 \frac{r(\Sigma)}{n}.
\]

to get that

\[
\left\| \mathbb{E} \left( P_r^\perp S_r(E) P_r + P_r S_r(E) P_r^\perp + P_r^\perp S_r(E) P_r^\perp \right) I(\|E\|_\infty > \delta_n) \right\|_\infty \lesssim \frac{\|\Sigma\|_\infty^2 r(\Sigma)} {g_r^2} \frac{1}{n^{1/2}}.
\]

Bound (4.3) now follows from representation (4.4), bounds (4.14), (4.15), (4.16) and (4.2).

5. Asymptotics of Bilinear Forms of Empirical Spectral Projectors

In this section, we study the asymptotic behavior of the bilinear forms

\[
\langle (\hat{P}_r - \mathbb{E} \hat{P}_r) u, v \rangle, u, v \in \mathbb{H}
\]

in the case when the sample size \(n\) and the effective rank \(r(\Sigma)\) are both large. To describe this precisely, one has to deal with a sequence of problems in which the data is sampled from Gaussian distributions in \(\mathbb{H}\) with mean zero and covariance \(\Sigma = \Sigma^{(n)}\). This leads to the following asymptotic framework. Let \(X = X^{(n)}\) be a centered Gaussian random vector in \(\mathbb{H}\) with covariance operator \(\Sigma = \Sigma^{(n)}\) and let \(X_1 = X_1^{(n)}, \ldots, X_n = X_n^{(n)}\) be i.i.d. copies of \(X^{(n)}\). The sample covariance based on \((X_1^{(n)}, \ldots, X_n^{(n)})\) is denoted by \(\hat{\Sigma}_n\). Let \(\sigma(\Sigma^{(n)})\) be the spectrum of \(\Sigma^{(n)}\), \(\mu_r^{(n)}, r \geq 1\) be distinct nonzero eigenvalues of \(\Sigma^{(n)}\) arranged in decreasing
order and $P_r^{(n)}$, $r \geq 1$ be the corresponding spectral projectors. As before, denote 
$\Delta_r^{(n)} := \{ j : \sigma_j(\Sigma^{(n)}) = \mu_r^{(n)} \}$ and let $P_r^{(n)}$ be the orthogonal projector on the 
direct sum of eigenspaces corresponding to the eigenvalues $\{ \sigma_j(\Sigma_n), j \in \Delta_r^{(n)} \}$.

The next assumption means that, for large enough $n$, there exists a unique 
eigenvalue $\mu_1^{(n)}$ of $\Sigma^{(n)}$ isolated inside a fixed interval from the rest of the spectrum 
of $\Sigma^{(n)}$.

**Assumption 2.** There exists an interval $(\alpha, \beta) \subset \mathbb{R}_+$ and a number $\delta > 0$ 
such that, for all large enough $n$, the set $\sigma(\Sigma^{(n)}) \cap (\alpha, \beta)$ consists of a single 
eigenvalue $\mu_1^{(n)}$ of $\Sigma^{(n)}$ and

$$\sigma(\Sigma^{(n)}) \setminus \{ \mu_1^{(n)} \} \subset \mathbb{R}_+ \setminus (\alpha - \delta, \beta + \delta).$$

Denote by $P^{(n)}$ the spectral projector corresponding to the eigenvalue $\mu_1^{(n)}$ 
and define the following sequence of operators:

$$C^{(n)} := \sum_{\mu^{(n)}_1 \neq \mu^{(n)}_j} \frac{1}{\mu^{(n)}_j - \mu^{(n)}_1} P_j^{(n)}.$$

Consider the spectral measures associated with the covariance operators $\Sigma^{(n)}$:

$$\Lambda_{u,v}^{(n)}(A) := \sum_{r=1}^{\infty} \left\langle P_r^{(n)} u, v \right\rangle I_A(\mu_r^{(n)}), u, v \in \mathbb{H}, A \in \mathcal{B}(\mathbb{R}_+),$$

where $\mathcal{B}(\mathbb{R}_+)$ denotes the Borel $\sigma$-algebra in $\mathbb{R}_+$.

**Assumption 3.** For all $u, v \in \mathbb{H}$, the sequence of measures $\Lambda_{u,v}^{(n)}$ converges 
weakly to a measure $\Lambda_{u,v}$ in $\mathbb{R}_+$. Also assume that there exists $u \in \mathbb{H}$ such that 
$\Lambda_{u,u}(\{ (\alpha, \beta] \}) > 0$.

It turns out that the following assumption, which is somewhat easier to understand, 
implies Assumption 3 and even its stronger version.

**Assumption 4.** Suppose the sequence of covariance operators $\Sigma^{(n)}$ with $\sup_{n \geq 1} \| \Sigma^{(n)} \|_\infty < +\infty$ 
converges strongly to a bounded symmetric nonnegatively definite operator $\Sigma : \mathbb{H} \rightarrow \mathbb{H}$ (that is, $\Sigma^{(n)} u \rightarrow \Sigma u$ as $n \rightarrow \infty$ for all $u \in \mathbb{H}$). Let $E(\cdot)$ be the 
decomposition of identity associated with $\Sigma$.\footnote{This means that $E(\cdot)$ is a projector valued measure on Borel subsets of $\mathbb{R}_+$, such that $E(\Delta)E(\Delta') = E(\Delta \cap \Delta')$, $E(\mathbb{R}_+) = I$ and $\Sigma = \int_{\mathbb{R}_+} \lambda E(d\lambda)$.}

**Proposition 1.** Assumption 4 implies Assumption 3. Moreover, it implies that, 
for all $u, v \in \mathbb{H}$ and for all sequences $u_n \rightarrow u$, $v_n \rightarrow v$ as $n \rightarrow \infty$, the sequence 
of measures $\Lambda_{u_n,v_n}^{(n)}$ converges weakly to $\Lambda_{u,v}$.

**Proof.** Under Assumption 4, define

$$\Lambda_{u,v}(\Delta) = \left\langle E(\Delta) u, v \right\rangle, \Delta \in \mathcal{B}(\mathbb{R}_+), u, v \in \mathbb{H}.$$
Let $E^{(n)}(\cdot)$ be the decomposition of identity associated with $\Sigma^{(n)}$. Then $\Lambda^{(n)}_{u,v}(\cdot) = \langle E^{(n)}(\cdot)u,v \rangle$. It is well known (see, e.g., [28], Ch. IX, Section 134) that the uniform boundedness of $\|\Sigma^{(n)}\|_\infty$ and strong convergence of operators $\Sigma^{(n)}$ to $\Sigma$ implies strong convergence of $E^{(n)}([0,\lambda])$ to $E([0,\lambda])$ for all $\lambda$ that do not belong to the point spectrum of $\Sigma$, which easily implies the weak convergence of measures $\Lambda^{(n)}_{u,v}$ to $\Lambda_{u,v}$.

We will also need the following simple proposition (its proof is elementary).

**Proposition 2.** Suppose assumptions 2 and 4 hold. Suppose also that $\mu^{(n)}$ is an eigenvalue of multiplicity 1. Then, the corresponding spectral projector $P^{(n)} = \theta^{(n)} \otimes \theta^{(n)}$, where $\theta^{(n)}$ is the eigenvector corresponding to $\mu^{(n)}$ and, for some $\theta \in H$, $\theta^{(n)} \to \theta$ as $n \to \infty$.

As a typical example where Assumption 4 holds, consider the case of $\Sigma^{(n)} = P_{L_n}\Sigma P_{L_n}$ for a sequence of subspaces $L_n \subset H$ with $\dim(L_n) \to \infty$ and $\bigcup_{n \geq 1} L_n$ being dense in $H$ (see also the discussion of general spiked covariance models in Section 1).

Denote

$$\Gamma_1(u,v) := \int_\alpha^\beta \lambda \Lambda_{u,v}(d\lambda), \quad \Gamma_2(u,v) := \int_{\mathbb{R}_+ \setminus [\alpha,\beta]} \frac{\lambda}{(\mu - \lambda)^2} \Lambda_{u,v}(d\lambda)$$

and

$$\Gamma(u,v;u',v') := \Gamma_1(v,v')\Gamma_2(u,u') + \Gamma_1(v,u')\Gamma_2(v,v') + \Gamma_1(u,v')\Gamma_2(v,u').$$

**Theorem 5.** Suppose that

$$\sup_{n \geq 1} \|\Sigma^{(n)}\|_\infty < \infty \quad (5.1)$$

and

$$r(\Sigma^{(n)}) = o(n) \text{ as } n \to \infty. \quad (5.2)$$

Also, suppose that assumptions 2 and 3 hold. Let $\hat{P}^{(n)} := \hat{P}^{(n)}_{\mu_n}$. Then, the finite dimensional distributions of stochastic processes

$$n^{1/2} \left( \langle \hat{P}^{(n)} - E\hat{P}^{(n)} \rangle u,v \right), \quad u,v \in H$$

converge weakly as $n \to \infty$ to the finite dimensional distributions of the centered Gaussian process $Y(u,v), u,v \in H$ with covariance function $\Gamma$.

If, in addition, Assumption 4 holds, then, for all $\varphi_n, \psi_n : H \to H$ such that $\varphi_n(u) \to u, \psi_n(u) \to u$ as $n \to \infty$ for all $u \in H$, the finite dimensional distributions of stochastic processes

$$n^{1/2} \left( \langle \hat{P}^{(n)} - E\hat{P}^{(n)} \rangle \varphi_n(u), \psi_n(v) \right), \quad u,v \in H$$

converge weakly as $n \to \infty$ to the same limit.
proof. We prove only the first claim. The modifications needed to establish the second claim are rather obvious. The proof is based on the following representation of $\hat{P}^{(n)} - P^{(n)}$:

$$\hat{P}^{(n)} - E \hat{P}^{(n)} = L^{(n)}(E^{(n)}) + R^{(n)},$$

(5.3)

where

$$L^{(n)}(E^{(n)}) = P^{(n)} E^{(n)} C^{(n)} + C^{(n)} E^{(n)} P^{(n)}, \quad E^{(n)} := \hat{\Sigma}^{(n)} - \Sigma^{(n)}$$

and where the remainder $R^{(n)}$ will be controlled using Theorem 3.

In addition to this, to show the asymptotic normality of $\langle \hat{P}^{(n)} u, v \rangle$, we need a couple of lemmas based on assumptions 2 and 3.

Lemma 6. Under the assumptions 2 and 3, the following statements hold.

(i) There exists $\mu \in [\alpha, \beta]$ such that

$$\mu^{(n)} \to \mu \text{ as } n \to \infty.$$  

(ii) For all $u, v \in H$,

$$\langle P^{(n)} u, v \rangle \to \Lambda_{u, v}([\alpha, \beta]) \text{ as } n \to \infty.$$  

(iii) For all $u, v \in H$,

$$\langle P^{(n)} \Sigma^{(n)} P^{(n)} u, v \rangle \to \Gamma_1(u, v) \text{ as } n \to \infty.$$  

(iv) For all $u, v \in H$,

$$\langle C^{(n)} \Sigma^{(n)} C^{(n)} u, v \rangle \to \Gamma_2(u, v) \text{ as } n \to \infty.$$  

proof. We start with proving (ii). In view of Assumption 2, for all $\delta' < \delta$,

$$\Lambda^{(n)}_{u, v}((\alpha - \delta', \beta + \delta')) = \Lambda^{(n)}_{u, v}([\mu^{(n)}]) = \langle P^{(n)} u, v \rangle.$$  

We can choose $\delta'$ such that $\alpha - \delta'$ and $\beta + \delta'$ are not atoms of $\Lambda_{u, v}$. Therefore, by Assumption 3,

$$\langle P^{(n)} u, v \rangle = \Lambda^{(n)}_{u, v}((\alpha - \delta', \beta + \delta')) \to \Lambda_{u, v}((\alpha - \delta', \beta + \delta')) \text{ as } n \to \infty$$

for all such $\delta'$. Note that the limit does not depend on $\delta'$. It is enough now to let $\delta' \to 0$ to get (ii).
To prove (iii), note that, for the same \( \delta' \) as in the previous step,

\[
\left< P^{(n)} \Sigma^{(n)} P^{(n)} u, v \right> = \int_{\alpha-\delta'}^{\alpha+\delta'} \lambda \Lambda^{(n)}_{u,v}(d\lambda) \to \int_{\alpha-\delta'}^{\alpha+\delta'} \lambda \Lambda_{u,v}(d\lambda),
\]

and, again, it is enough to let \( \delta' \to 0 \).

To prove (i), take \( v = u \in \mathbb{H} \) such that \( \Lambda_{u,u}([\alpha, \beta]) > 0 \). By (iii), we have

\[
\mu^{(n)} \left< P^{(n)} u, u \right> = \left< P^{(n)} \Sigma^{(n)} P^{(n)} u, u \right> \to \int_{\alpha}^{\alpha+\delta} \lambda \Lambda_{u,u}(d\lambda)
\]

and, by (ii),

\[
\left< P^{(n)} u, u \right> \to \Lambda_{u,u}([\alpha, \beta]) > 0.
\]

This implies that

\[
\mu^{(n)} \to \mu := \frac{\int_{\alpha}^{\alpha+\delta} \lambda \Lambda_{u,u}(d\lambda)}{\Lambda_{u,u}([\alpha, \beta])}
\]

that clearly belongs to \( [\alpha, \beta] \) (and does not depend on the choice of \( u \)).

Finally, we prove (iv). To this end, note that, for all \( \delta' < \delta \),

\[
\left< C^{(n)} \Sigma^{(n)} C^{(n)} u, v \right> = \int_{\mathbb{R}+ \setminus (\alpha-\delta', \beta+\delta')} \frac{\lambda}{(\mu^{(n)} - \lambda)^2} \Lambda^{(n)}_{u,v}(d\lambda),
\]

Due to bilinearity, it will be enough to consider the case when \( v = u \). Let \( \delta' < \delta \) and suppose that \( \alpha - \delta', \beta + \delta' \) are not atoms of \( \Lambda_{u,u} \). Since \( \mu^{(n)} \to \mu \) and Assumption 2 holds,

\[
\frac{\lambda}{(\mu^{(n)} - \lambda)^2} \to \frac{\lambda}{(\mu - \lambda)^2} \text{ as } n \to \infty
\]

uniformly in \( \mathbb{R}+ \setminus (\alpha-\delta', \beta+\delta') \). Due to the weak convergence of \( \Lambda^{(n)}_{u,u} \) to \( \Lambda_{u,u} \), it is easy to show that

\[
\left< C^{(n)} \Sigma^{(n)} C^{(n)} u, u \right> = \int_{\mathbb{R}+ \setminus (\alpha-\delta', \beta+\delta')} \frac{\lambda}{(\mu^{(n)} - \lambda)^2} \Lambda^{(n)}_{u,u}(d\lambda)
\]

\[
\to \int_{\mathbb{R}+ \setminus (\alpha-\delta', \beta+\delta')} \frac{\lambda}{(\mu - \lambda)^2} \Lambda_{u,u}(d\lambda),
\]

and it remains to let \( \delta' \to 0 \).

\( \square \)

Observe that

\[
n^{1/2} \left< E^{(n)}(X^{(n)}) u, v \right> = n^{-1/2} \sum_{j=1}^{n} \left( \xi^{(n)}_{j}(u, v) + \xi^{(n)}_{j}(v, u) \right), \tag{5.4}
\]

where \( \xi^{(n)}_{j}(u, v) := \left< X^{(n)}_{j}, P^{(n)} v \right> \left< X^{(n)}_{j}, C^{(n)} u \right> \) are independent copies of random variable \( \xi^{(n)}(u, v) := \left< X^{(n)} v, P^{(n)} v \right> \left< X^{(n)} C^{(n)} u \right> \). Recall also that Gaussian random variables \( \left< X^{(n)} v, P^{(n)} v \right> \), \( \left< X^{(n)} C^{(n)} u \right> \) are uncorrelated and, hence,
independent. Therefore, \( \xi^{(n)}(u, v) \) is mean zero and, by Lemma 6, for all \( u, v, u', v' \in \mathbb{H} \),

\[
\mathbb{E} \xi^{(n)}(u, v) \xi^{(n)}(u', v') = \langle P^{(n)} \Sigma^{(n)} P^n v, v' \rangle (C^{(n)} \Sigma^{(n)} C^n u, u') \to \Gamma(u, v; u', v') := \Gamma_1(v, v') \Gamma_2(u, u'),
\]

which implies

\[
\mathbb{E}(\xi^{(n)}(u, v)) + \xi^{(n)}(v, u)) (\xi^{(n)}(u', v') + \xi^{(n)}(v', u')) \to \Gamma(u, v; u' v').
\]

**Lemma 7.** Under the assumptions 2 and 3, the sequence of finite dimensional distributions of

\[
n^{1/2} \left( L^{(n)}(E^{(n)}) u, v \right), u, v \in \mathbb{H}
\]

converges weakly as \( n \to \infty \) to the finite dimensional distributions of the centered Gaussian process \( Y(u, v), u, v \in \mathbb{H} \) with covariance function \( \Gamma \).

**Proof.** In view of (5.4), it is enough to show the convergence of finite dimensional distributions of the process \( n^{-1/2} \sum_{j=1}^n \xi^{(n)}(u, v), u, v \in \mathbb{H} \) to the finite dimensional distributions of the centered Gaussian process \( Y(u, v), u, v \in \mathbb{H} \) with covariance function \( \bar{\Gamma} \). To this end, one has to check the Lindeberg condition, which reduces to

\[
\frac{\mathbb{E}[\xi^{(n)}(u, v)]^2 I \left( |\xi^{(n)}(u, v)| \geq \tau \sqrt{n} \mathbb{E}^{1/2}[\xi^{(n)}(u, v)]^2 \right)}{\mathbb{E}[\xi^{(n)}(u, v)]^2} \to 0 \text{ as } n \to \infty
\]

for all \( \tau > 0 \). Note that

\[
\frac{\mathbb{E}[\xi^{(n)}(u, v)]^2 I \left( |\xi^{(n)}(u, v)| \geq \tau \sqrt{n} \mathbb{E}^{1/2}[\xi^{(n)}(u, v)]^2 \right)}{\mathbb{E}[\xi^{(n)}(u, v)]^2} \leq \frac{\mathbb{E}[\xi^{(n)}(u, v)]^4}{\tau^2 n \mathbb{E}[\xi^{(n)}(u, v)]^2}.
\]

Since

\[
\mathbb{E}[\xi^{(n)}(u, v)]^2 = \left\langle P^{(n)} \Sigma^{(n)} P^n v, v \right\rangle \left\langle C^{(n)} \Sigma^{(n)} C^n u, u \right\rangle
\]

and

\[
\mathbb{E}[\xi^{(n)}(u, v)]^4 = \mathbb{E} \left\langle X^{(n)} P^{(n)} v, v \right\rangle^4 \mathbb{E} \left\langle X^{(n)} C^{(n)} u \right\rangle^4 = 9 \left\langle P^{(n)} \Sigma^{(n)} P^n v, v \right\rangle^2 \left\langle C^{(n)} \Sigma^{(n)} C^n u, u \right\rangle^2
\]

(where we used the fact that, for a centered normal random variable \( g \), \( \mathbb{E} g^4 = 3(\mathbb{E} g^2)^2 \)), we get

\[
\lim_{n \to \infty} \frac{\mathbb{E}[\xi^{(n)}(u, v)]^4}{\tau^2 n \mathbb{E}[\xi^{(n)}(u, v)]^2} \leq 9 \left\langle P^{(n)} \Sigma^{(n)} P^n v, v \right\rangle^2 \left\langle C^{(n)} \Sigma^{(n)} C^n u, u \right\rangle^2 \lim_{n \to \infty} \frac{1}{\tau^2 n} = 0,
\]

and the result follows. \( \square \)
To complete the proof of Theorem 5, it is enough to use representation (5.3) and bound (3.2) of Theorem 3. Since \( r(\Sigma^{(n)}) = o(n) \), it follows from bound (3.2) that
\[
\langle P^{(n)} u, v \rangle = o_P(n^{-1/2}),
\]
and the result follows from Lemma 7.

\[\square\]

**Remark 4.** Under the assumption
\[ r(\Sigma^{(n)}) = o(n^{1/2}) \text{ as } n \to \infty, \tag{5.5} \]
the finite dimensional distributions of stochastic processes
\[
n^{1/2} \left\langle \left( \hat{P}^{(n)} - P^{(n)} \right) u, v \right\rangle, \ u, v \in \mathbb{H}
\]
converge weakly as \( n \to \infty \) to the finite dimensional distributions of \( Y \). Indeed, by Theorem 4 and bound (4.1),
\[
\| E\hat{P}^{(n)} - P^{(n)} \|_\infty = O\left( \frac{r(\Sigma^{(n)})}{n} \right) = o(n^{-1/2}),
\]
and the claim follows from Theorem 5.

6. Asymptotics and Concentration Bounds for Linear Forms of Empirical Eigenvectors Corresponding to a Simple Eigenvalue

We will discuss special versions of some of the results of the previous sections in the case of spectral projectors corresponding to an isolated simple eigenvalue. In this case, it becomes natural to state the results in terms of eigenvectors rather than spectral projectors.

Suppose \( \mu_r \) is a simple eigenvalue of \( \Sigma \), that is, \( \mu_r \) is of multiplicity \( m_r = 1 \) so that the spectral projector \( P_r \) is of rank 1: \( P_r = \theta_r \otimes \theta_r \), where \( \theta_r \) is a unit eigenvector corresponding to \( \mu_r \). Under the assumptions of Theorem 4,
\[
E\hat{P}_r = P_r + P_r W_r P_r + T_r,
\]
where the remainder \( T_r \) satisfies bound (4.3):
\[
\| T_r \|_\infty \leq D_\gamma \frac{\| \Sigma \|_\infty^2}{g_r^2} \frac{1}{\sqrt{n}} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{\log n}{n}} \right). \tag{6.1}
\]
Note that
\[
\langle P_r W_r P_r u, v \rangle = \langle P_r W_r \theta_r, v \rangle \langle \theta_r, u \rangle = \langle W_r \theta_r, \theta_r \rangle \langle \theta_r, u \rangle \langle \theta_r, v \rangle.
\]
Therefore, \( P_r W_r P_r = b_r P_r \) and
\[
E\hat{P}_r = (1 + b_r) P_r + T_r, \tag{6.2}
\]
where $b_r := \langle W_r \theta_r, \theta_r \rangle$ is a real number characterizing the bias of $\hat{P}_r$. It follows from (6.2) that
\[ \mathbb{E}(\hat{P}_r \theta_r, \theta_r) = 1 + b_r + \langle T_r \theta_r, \theta_r \rangle. \]
Since $0 \leq \langle \hat{P}_r \theta_r, \theta_r \rangle \leq 1$, this implies that
\[ -1 - \|T_r\|_\infty \leq b_r \leq \|T_r\|_\infty. \]
Under natural assumptions, $\|T_r\|_\infty = O(n^{-1/2})$, so, we have that $b_r$ is between $-1 + O(n^{-1/2})$ and $O(n^{-1/2})$. In what follows, we will often assume that $b_r$ is bounded away from $-1$ which would ensure that the bias is not too large. In fact, it follows from bound (4.1) that, under the assumption that $r(\Sigma) \lesssim n$,
\[ |b_r| \lesssim \frac{\|\Sigma\|_\infty^2 r(\Sigma)}{g_r^2 n}, \tag{6.3} \]
so, $b_r$ is small provided that $\frac{\|\Sigma\|_\infty}{g_r}$ remains bounded and $r(\Sigma) = o(n)$.

In what follows, assume that $\hat{P}_r = \hat{\theta}_r \otimes \hat{\theta}_r$ and the sign of $\hat{\theta}_r$ is chosen in such a way that $\langle \hat{\theta}_r, \theta_r \rangle \geq 0$. Since the eigenvectors $\hat{\theta}_r, \theta_r$ are defined only up to their signs, there is no loss of generality in such an assumption.

**Theorem 6.** Let $t \geq 1$ and $\gamma \in (0, 1/2)$. There exists a constant $C_\gamma > 0$ such that, if
\[ \mathbb{E}\|\hat{\Sigma} - \Sigma\|_\infty \leq \frac{(1 - 2\gamma) \bar{g}_r}{2}, \quad 1 + b_r \geq 2\gamma, \]
and
\[ C_\gamma \|\Sigma\|_\infty \left( \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \leq \frac{\gamma \bar{g}_r}{2}, \]
then with probability at least $1 - e^{-t}$
\[ \left| \langle \hat{\theta}_r - \sqrt{1 + b_r} \theta_r, u \rangle \right| \leq C_\gamma \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \|u\|. \]

**Remark 1.** It is easy to see that the assumptions of the theorem hold provided that $\frac{\|\Sigma\|_\infty}{g_r}$ is bounded by a constant and $n$ is sufficiently large so that $n \gtrsim (r(\Sigma) \lor t \lor \log n)$. 

**Proof.** We need the following lemma that provides a representation of the linear functional $\langle \hat{\theta}_r - \theta_r, u \rangle$ in terms of bilinear form of operator $\hat{P}_r - P_r$.

**Lemma 8.** For all $u \in \mathbb{H}$,
\[ \langle \hat{\theta}_r - \theta_r, u \rangle = \frac{\langle (\hat{P}_r - P_r) \theta_r, u \rangle - \left( \sqrt{1 + \langle (\hat{P}_r - P_r) \theta_r, \theta_r \rangle} - 1 \right) \langle \theta_r, u \rangle}{\sqrt{1 + \langle (\hat{P}_r - P_r) \theta_r, \theta_r \rangle}} \hspace{1cm} (6.4) \]
PROOF. The following representation is obvious
\[
(\hat{P}_r - P_r)\theta_r = \hat{\theta}_r - \theta_r + \langle \hat{\theta}_r - \theta_r, \theta_r \rangle \theta_r + \langle \hat{\theta}_r - \theta_r, \theta_r \rangle (\hat{\theta}_r - \theta_r)
\]
and it implies that
\[
\langle \hat{\theta}_r - \theta_r, u \rangle = \frac{\langle (\hat{P}_r - P_r)\theta_r, u \rangle - \langle \hat{\theta}_r - \theta_r, \theta_r \rangle \langle \theta_r, u \rangle}{1 + \langle \theta_r - \theta_r, \theta_r \rangle}.
\] (6.5)

For \( u = \theta_r \), it yields
\[
(\hat{\theta}_r - \theta_r, \theta_r)^2 + 2\langle \hat{\theta}_r - \theta_r, \theta_r \rangle = \langle (\hat{P}_r - P_r)\theta_r, \theta_r \rangle
\]
and, since \( \langle \hat{\theta}_r, \theta_r \rangle \geq 0 \), we easily get that
\[
\hat{\theta}_r, \theta_r) = \sqrt{1 + \langle (\hat{P}_r - P_r)\theta_r, \theta_r \rangle}.
\]
Substituting this into (6.5) gives the result.

Denote
\[
\rho_r(u) := \langle (\hat{P}_r - (1 + b_r)P_r)\theta_r, u \rangle.
\]
We can rewrite (6.4) as follows:
\[
\langle \hat{\theta}_r - \theta_r, u \rangle = \frac{b_r(\theta_r, u) + \rho_r(u) - \left(1 + b_r + \rho_r(\theta_r) - 1\right) \langle \theta_r, u \rangle}{\sqrt{1 + b_r + \rho_r(\theta_r)}}
\]
\[
= \left( \frac{1 + b_r}{\sqrt{1 + b_r + \rho_r(\theta_r)}} - 1 \right) \langle \theta_r, u \rangle + \frac{\rho_r(u)}{\sqrt{1 + b_r + \rho_r(\theta_r)}}
\]
\[
= \left( \sqrt{1 + b_r} - 1 \right) \langle \theta_r, u \rangle + \frac{1 + b_r}{\sqrt{1 + b_r + \rho_r(\theta_r)}} - \sqrt{1 + b_r} \langle \theta_r, u \rangle + \frac{\rho_r(u)}{\sqrt{1 + b_r + \rho_r(\theta_r)}}
\]
\[
= \left( \sqrt{1 + b_r} - 1 \right) \langle \theta_r, u \rangle + \frac{\rho_r(u)}{\sqrt{1 + b_r + \rho_r(\theta_r)}}
\]
\[
- \frac{\sqrt{1 + b_r} - \rho_r(\theta_r)}{\sqrt{1 + b_r + \rho_r(\theta_r)}} \rho_r(\theta_r) \langle \theta_r, u \rangle,
\]
which implies
\[
\langle \hat{\theta}_r - \sqrt{1 + b_r}\theta_r, u \rangle = \frac{\rho_r(u)}{\sqrt{1 + b_r + \rho_r(\theta_r)}}
\]
\[
- \frac{\sqrt{1 + b_r}}{\sqrt{1 + b_r + \rho_r(\theta_r)}} \rho_r(\theta_r) \langle \theta_r, u \rangle.
\] (6.6)

Similarly to sections 3 and 4, define
\[
\delta_n(t) := \mathbb{E}\|\hat{\Sigma}_n - \Sigma\|_\infty + C\|\Sigma\|_\infty \sqrt{\frac{t + \log n}{n}}.
\]
and choose constant $C$ to be large enough so that $\bar{\delta}_n(t) \geq \delta_n(t)$ and $\bar{\delta}_n(t) \geq \delta_n$ for $\delta_n(t)$ defined in Section 3 and $\delta_n$ defined in Section 4. If we choose $C' \geq C$, then, under the assumptions of the theorem, $\bar{\delta}_n(t) \leq (1 - \gamma') \frac{\bar{g}_r}{2}$, so, the conditions of Corollary 1 and of Theorem 4 are satisfied (with $\gamma'$ such that $\frac{1 - \gamma'}{1 + \gamma'} = 1 - \gamma$ instead of $\gamma$).

The next bound on $\rho_r(u)$ follows from Corollary 1 and from Theorem 4, and it holds with probability at least $1 - e^{-t}$:

$$\rho_r(u) \leq D \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \|u\| + D' \frac{\|\Sigma\|_\infty^2}{\bar{g}_r^2} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \sqrt{\frac{t}{n}} \|u\|. \tag{6.7}$$

The second term in the right hand side of the above bound can be dropped since, for some constant $C_1 > 0$,

$$C_1^{-1} \|\Sigma\|_\infty \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \leq \bar{\delta}_n(t) < \frac{\bar{g}_r}{2},$$

which implies the bound

$$|\rho_r(u)| \leq (D + C_1 D_{\gamma'}) \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \|u\|. \tag{6.7}$$

Assume that $C' \geq D + C_1 D_{\gamma'}$. Taking into account that, under the conditions of the theorem on an event of probability at least $1 - e^{-t}$,

$$|\rho_r(\theta_r)| \leq (D + C_1 D_{\gamma'}) \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \leq C_\gamma \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \leq \gamma/2,$$

we get that

$$1 + b_r + \rho_r(\theta_r) \geq \gamma.$$  

In view of bound (6.3) and Theorem 1, it is also easy to see that, for some constant $C_1 > 0$,

$$|b_r| \leq C_1 \left( \frac{E\|\tilde{\Sigma}_n - \Sigma\|_\infty}{\bar{g}_r} \right)^2 \leq C_1 \left( \frac{1 - 2\gamma}{2} \right)^2 \leq C_1. \tag{6.8}$$

Therefore, it follows from (6.6) and (6.7) that, for some $D_{\gamma'} > 0$, with probability at least $1 - 2e^{-t}$

$$\left| \left\langle \tilde{\theta}_r - \sqrt{1 + b_r} \theta_r, u \right\rangle \right| \leq D_{\gamma'} \frac{\|\Sigma\|_\infty}{\bar{g}_r} \sqrt{\frac{t}{n}} \|u\|. $$

To complete the proof, it is enough to take $C_\gamma = \max(C, D + C_1 D_{\gamma}, D'_{\gamma'})$ and also to adjust the constant properly (to write the probability bound as $1 - e^{-t}$).
Remark 5. In view of Remark 2 of Section 3, the bound on $p_r(\theta_r)$ that appeared in the above proof could be improved as follows: with probability at least $1 - e^{-t},$

$$|p_r(\theta_r)| \leq D_r \frac{||\Sigma||_\infty^2}{g_r^2} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \sqrt{\frac{t}{n}}. $$

This implies that with the same probability

$$\left| \langle \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| \leq C_r \frac{||\Sigma||_\infty^2}{g_r} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \sqrt{\frac{t}{n}}. \quad (6.9)$$

Based on Theorem 6, it is easy to develop a simple $\sqrt{n}$-consistent estimator of the bias parameter $b_r,$ and suggest an approach to bias reduction in the problem of estimation of linear functionals of eigenvectors of $\Sigma.$ Suppose, for simplicity, that the sample size is an even number $2n$ and divide the sample $(X_1, \ldots, X_{2n})$ into two subsamples of size $n$ each (the first $n$ observations and the rest). Let $\Sigma_n$ be the sample covariance based on the first subsample and $\Sigma'_n$ be the sample covariance based on the second subsample. For a simple eigenvalue $\mu_r$ with an eigenvector $\theta_r,$ denote by $\hat{\theta}_r$ the corresponding eigenvector of $\Sigma_n$ and by $\hat{\theta}'_r$ the corresponding eigenvector of $\Sigma'_n.$ Assume that their signs are chosen in such a way that $\langle \hat{\theta}_r, \hat{\theta}'_r \rangle \geq 0.$ Define

$$\hat{b}_r := (\hat{\theta}_r, \hat{\theta}'_r) - 1$$

and

$$\hat{\theta}_r := \frac{\hat{\theta}_r}{\sqrt{1 + b_r}}.$$

Proposition 3. Under the assumptions and notations of Theorem 6, for some constant $C_r > 0$ with probability at least $1 - e^{-t},$

$$|\hat{b}_r - b_r| \leq C_r \frac{||\Sigma||_\infty^2}{g_r^2} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \sqrt{\frac{\log n}{n}} \right) \sqrt{\frac{t}{n}}. \quad (6.10)$$

and, for all $u \in \mathbb{R},$

$$\left| \langle \hat{\theta}_r - \theta_r, u \rangle \right| \leq C_r \frac{||\Sigma||_\infty}{g_r} \sqrt{\frac{t}{n}} \|u\|. \quad (6.11)$$

PROOF. It follows from the definition of $\hat{b}_r$ that

$$|\hat{b}_r - b_r| = \left| \langle \hat{\theta}_r, \hat{\theta}'_r \rangle - (1 + b_r) \right| =$$

$$\left| \sqrt{1 + b_r} \langle \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle + \sqrt{1 + b_r} \langle \hat{\theta}'_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| + \left| \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \hat{\theta}'_r - \sqrt{1 + b_r \theta_r} \right|$$

$$\leq \left| \sqrt{1 + b_r} \langle \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| + \left| \sqrt{1 + b_r} \langle \hat{\theta}'_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| + \left| \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \hat{\theta}'_r - \sqrt{1 + b_r \theta_r} \right| \quad (6.12)$$

$$+ \left| \langle \hat{\theta}_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle, \langle \hat{\theta}'_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right|.$$
By bound (6.9), with probability at least $1 - e^{-t}$
\[
\left| \langle \tilde{\theta}_r - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| \leq C_r \frac{\|\Sigma\|_{\infty}}{\theta_r} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right) \sqrt{\frac{\log n}{n}} \left( \sqrt{\frac{t}{n}} \right)
\]
and with the same probability
\[
\left| \langle \tilde{\theta}_r' - \sqrt{1 + b_r \theta_r}, \theta_r \rangle \right| \leq C_r \frac{\|\Sigma\|_{\infty}}{\theta_r} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right) \sqrt{\frac{\log n}{n}} \left( \sqrt{\frac{t}{n}} \right).
\]
By Theorem 6, conditionally on the second sample, with probability at least $1 - e^{-t}$
\[
\left| \langle \tilde{\theta}_r - \sqrt{1 + b_r \theta_r}, \tilde{\theta}_r' - \sqrt{1 + b_r \theta_r} \rangle \right| \leq C_r \left( \frac{\|\Sigma\|_{\infty}}{\theta_r} \right) \left( \sqrt{\frac{t}{n}} \right) \sqrt{\frac{\log n}{n}} \left( \sqrt{\frac{t}{n}} \right).
\]
To bound the norm $\left\| \tilde{\theta}_r - \sqrt{1 + b_r \theta_r} \right\|$ in the right-hand side, note that
\[
\left\| \tilde{\theta}_r - \sqrt{1 + b_r \theta_r} \right\| \leq \left\| \tilde{\theta}_r - \theta_r \right\| + |\sqrt{1 + b_r} - 1| \leq \sqrt{2}\|\tilde{P}_r - P_r\|_{\infty} + \frac{|b_r|}{1 + \sqrt{1 + b_r}}.
\]
where $\tilde{P}_r := \tilde{\theta}_r \otimes \tilde{\theta}_r'$ and we used the bound
\[
\left\| \tilde{\theta}_r - \theta_r \right\|^2 = 2 - 2\langle \tilde{\theta}_r, \theta_r \rangle \leq 2 - 2(\tilde{\theta}_r, \theta_r)^2 = 2 - 2\langle \tilde{P}_r, P_r \rangle = \|\tilde{P}_r - P_r\|^2_{\infty} \leq 2\|\tilde{P}_r - P_r\|^2_{\infty}.
\]
Using bounds (2.7), (6.3) and Theorem 2, it is easy to show that with probability at least $1 - e^{-t}$
\[
\left\| \tilde{\theta}_r - \sqrt{1 + b_r \theta_r} \right\| \lesssim \frac{\|\Sigma\|_{\infty}}{\theta_r} \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right).
\]
Together with (6.13) this implies that, for some $C_\gamma > 0$, with probability at least $1 - 2e^{-t}$
\[
\left| \langle \tilde{\theta}_r - \sqrt{1 + b_r \theta_r}, \tilde{\theta}_r' - \sqrt{1 + b_r \theta_r} \rangle \right| \leq C_r \left( \frac{\|\Sigma\|_{\infty}}{\theta_r} \right) \left( \sqrt{\frac{r(\Sigma)}{n}} \sqrt{\frac{t}{n}} \right) \sqrt{\frac{\log n}{n}} \left( \sqrt{\frac{t}{n}} \right).
\]
It remains to use again bound (6.8) on $|b_r|$ and to deduce from (6.12) that (6.10) holds with probability at least $1 - 4e^{-t}$. To write the probability bound as $1 - e^{-t}$, it is enough to adjust the constants.

Under the assumptions of Theorem 6, the proof of bound (6.11) is straightforward.

We turn now to asymptotic normality of empirical spectral projectors. It is easy to see that (6.2), bound (6.1) on $\|T_r\|_{\infty}$ and Theorem 5 yield the following corollary.
Corollary 2. Suppose that
\[ \sup_{n \geq 1} \| \Sigma^{(n)} \|_\infty < +\infty \]  
and
\[ r(\Sigma^{(n)}) = o(n) \text{ as } n \to \infty. \]  

Suppose also that assumptions 2 and 3 of Section 5 hold. Finally, suppose that \( \mu^{(n)} = \mu^{(n)}_1 \) is an eigenvalue of \( \Sigma^{(n)} \) of multiplicity 1. Denote \( b^{(n)} = b^{(n)}_1 \). Then, the finite dimensional distributions of stochastic processes
\[ n^{1/2} \langle (\hat{P}^{(n)} - (1 + b^{(n)}) P^{(n)}) u, v \rangle, u, v \in \mathbb{H} \]
converge weakly as \( n \to \infty \) to the finite dimensional distributions of centered Gaussian process \( Y(u, v) \), \( u, v \in \mathbb{H} \) with covariance \( \Gamma \).

If, in addition, Assumption 4 holds, then, for all \( \varphi_n, \psi_n : \mathbb{H} \to \mathbb{H} \) such that \( \varphi_n(u) \to u, \psi_n(u) \to u \) as \( n \to \infty \) for all \( u \in \mathbb{H} \), the finite dimensional distributions of stochastic processes
\[ n^{1/2} \langle (\hat{P}^{(n)} - (1 + b^{(n)}) P^{(n)}) \varphi_n(u), \psi_n(v) \rangle, u, v \in \mathbb{H} \]
converge weakly as \( n \to \infty \) to the same limit.

Note that under the assumptions of Corollary 2, \( P^{(n)} = \theta^{(n)} \otimes \theta^{(n)} \) and, with probability tending to 1, \( \hat{P}^{(n)} = \tilde{\theta}^{(n)} \otimes \tilde{\theta}^{(n)} \) for eigenvectors \( \theta^{(n)} \) of \( \Sigma^{(n)} \) and \( \tilde{\theta}^{(n)} \) of \( \hat{\Sigma}^{(n)} \). We will be able to rephrase the corollary in terms of linear forms of eigenvectors rather than bilinear forms of spectral projectors.

Theorem 7. Suppose that
\[ \sup_{n \geq 1} \| \Sigma^{(n)} \|_\infty < +\infty \]  
and
\[ r(\Sigma^{(n)}) = o(n) \text{ as } n \to \infty. \]  

Suppose also that assumptions 2 and 4 hold and recall that, under these assumptions, \( \theta^{(n)} \to \theta \in \mathbb{H} \) as \( n \to \infty \). Finally, assume that the sign of \( \tilde{\theta}^{(n)} \) is chosen to satisfy the condition \( \langle \tilde{\theta}^{(n)}, \theta^{(n)} \rangle \geq 0 \). Then, the finite dimensional distributions of stochastic processes
\[ n^{1/2} \langle \hat{\theta}^{(n)} - \sqrt{1 + b^{(n)}} \theta^{(n)}, u \rangle, u \in \mathbb{H} \]
converge weakly as \( n \to \infty \) to the finite dimensional distributions of centered Gaussian process \( Y(\theta, u), u \in \mathbb{H} \).

Proof. Denote
\[ \rho^{(n)}(u) := \rho^{(n)}_1(u) := \langle (\hat{P}^{(n)} - (1 + b^{(n)}) P^{(n)}) \theta^{(n)}, u \rangle, u \in \mathbb{H}. \]
It follows from Corollary 2 and the fact that \( Y(\theta, \theta) = 0 \) (see also Theorem 5 and the definition of the process \( Y \) and its covariance) that the finite dimensional distributions of stochastic processes

\[
n^{1/2} \left( \rho(n)(u), \rho(n)(\hat{\theta}(n)) \right), u \in \mathbb{H}
\]

converge weakly to the Gaussian process \( (Y(\theta, u), 0), u \in \mathbb{H} \). In particular, this implies that

\[
\rho(n)(\hat{\theta}(n)) = O_p(n^{-1/2}) = o_p(1).
\]

Under the conditions of the corollary, we also have that

\[
b(n) = O \left( \frac{1}{n} \right) = o(1).
\]

It follows from (6.6) that

\[
n^{1/2} \left( \hat{\theta}(n) - \sqrt{1 + b(n)} \theta(n), u \right) = \frac{n^{1/2} \rho(n)(u)}{\sqrt{1 + b(n) + \rho(n)(\hat{\theta}(n))}} - \frac{\sqrt{1 + b(n)} \rho(n)(\hat{\theta}(n))}{\sqrt{1 + b(n) + \rho(n)(\hat{\theta}(n)) + \sqrt{1 + b(n)}}} n^{1/2} \rho(n)(\hat{\theta}(n)) \langle \theta(n), u \rangle.
\]

This representation, the convergence of finite dimensional distribution of the process (6.18) and the fact that \( \rho(n)(\hat{\theta}(n)) = o_p(1), b(n) = o(1), \) imply the result.

It turns out that the asymptotic normality also holds for the estimator with bias correction \( \tilde{\theta}(n) := \hat{\theta}(n) \hat{b}(n) \hat{b}(n) \), where \( \hat{b}(n) := \langle \hat{\theta}(n), \hat{\theta}(n) \rangle - 1, \hat{\theta}(n), \hat{\theta}(n) \) being empirical eigenvectors based on the first and on the second subsamples (of size \( n \) each) of a sample of size \( 2n \). As before, it is assumed that \( \langle \hat{\theta}(n), \hat{\theta}(n) \rangle \geq 0 \). We state the result without proof.

**Theorem 8.** Under assumptions of Theorem 7, the finite dimensional distributions of stochastic processes

\[
\sqrt{n} \left( \tilde{\theta}(n) - \theta(n), u \right), u \in \mathbb{H}
\]

converge weakly to the finite dimensional distributions of stochastic process \( Y(\theta, u), u \in \mathbb{H} \).

Suppose \( \mathbb{H} = \mathbb{R}^p \) and let \( e_1, \ldots, e_p \) be an orthonormal basis of the space \( \mathbb{R}^p \). For \( u \in \mathbb{R}^p \), let

\[
\|u\|_\infty := \max_{1 \leq j \leq p} |\langle u, e_j \rangle| = \max_{1 \leq j \leq p} |u(j)|.
\]

We present now a non-asymptotic bound on \( \|\hat{\theta} - \theta\|_\infty \) that immediately follows from Proposition 3.
Corollary 3. Suppose all the assumptions of Theorem 6 hold and, moreover,
\[ C_\gamma \| \Sigma \|_{\infty} \sqrt{\frac{t + \log p + \log n}{n}} \leq \frac{\gamma \bar{g}_r}{2}. \]
Then, with probability at least \( 1 - e^{-t} \),
\[ \| \hat{\theta}_r - \theta_r \|_{\ell_\infty} \leq C_\gamma \| \Sigma \|_{\infty} \sqrt{\frac{t + \log p}{n}}. \]

Example: Eigenvector support recovery. Our goal is to recover the support of eigenvector \( \theta_r \) denoted by
\[ J_r := \text{supp}(\theta_r) := \{ j : \theta_r^{(j)} \neq 0 \}. \]
It follows from Corollary 3 that a simple hard-thresholding procedure can achieve support recovery. Define \( \tilde{J}_r = \{ j : |\hat{\theta}_r^{(j)}| > \beta_n \} \) where \( \beta_n := C_\gamma \| \Sigma \|_{\infty} \sqrt{\frac{t + \log p}{n}}. \)
If \( \rho := \min_{j \in J_r} |\theta_r^{(j)}| > 2\beta_n \), then we can immediately deduce from Corollary 3 that \( P \left( \tilde{J}_r = J_r \right) \geq 1 - e^{-t}. \) It is well known that the theoretical threshold to perform support recovery in the Gaussian sequence space model is \( \beta_0^* \approx \sigma \sqrt{\frac{t + \log p}{n}} \) where \( \sigma \) is the noise variance. The above threshold \( \beta_n \) in eigenvector support recovery is similar with the noise variance \( \sigma \) replaced by \( \| \Sigma \|_{\infty} \bar{g}_r \).

Example: Sparse PCA oracle inequality. We propose a new estimator of \( \theta_r \) that satisfies a sparsity oracle inequality with sharp minimax \( l_2 \)-norm rate (see [31] for more details about minimax rates in sparse PCA). This estimator is computationally feasible and also adaptive in the sense that no prior knowledge about the sparsity of \( \theta_r \) is required. Consider the estimator \( \hat{\theta}_r \in \mathbb{R}^p \) obtained by keeping all the components of \( \theta_r \) with their indices in \( \tilde{J}_r \) and setting all the remaining components equal to 0. We denote by \( \| \theta_r \|_{l_0} \) the number of nonzero components of \( \theta_r \). Combining the above support recovery property with Corollary 3, we immediately get the following result.

Theorem 9. Let the conditions of Theorem 6 be satisfied. Assume in addition that \( \rho := \min_{j \in J_r} |\theta_r^{(j)}| \geq 2\beta_n \). Then, with probability at least \( 1 - e^{-t} \)
\[ \| \hat{\theta}_r - \theta_r \|_{l_2}^2 \leq C_\gamma^2 \| \Sigma \|_{\infty}^2 \bar{g}_r^2 \| \theta_r \|_{l_0} \frac{t + \log p}{n}. \] (6.19)

7. Risk Representations and Asymptotic Normality of Hilbert–Schmidt Norms of Empirical Spectral Projectors

We will obtain below representations of the Hilbert–Schmidt risk \( \mathbb{E} \| \hat{P}_r - P_r \|_2^2 \) of empirical spectral projectors in the case when \( r(\Sigma) = o(n) \). Next we will establish the asymptotic normality of properly centered and normalized squared Hilbert–Schmidt norms \( \| \hat{P}_r - P_r \|_2^2 \).
7.1. Bounding the risk of empirical spectral projectors with respect to the Hilbert–Schmidt norm

We will state simple bounds for the bias $\mathbb{E}\hat{P}_r - P_r$ and the “variance” $\mathbb{E}\|\hat{P}_r - \mathbb{E}\hat{P}_r\|^2$ that immediately imply a representation of the risk $\mathbb{E}\|\hat{P}_r - P_r\|^2$.

Denote $A_r(\Sigma) := 2\text{tr}(P_r \Sigma P_r)\text{tr}(C_r \Sigma C_r)$. (7.1)

It is easy to see that

$$A_r(\Sigma) \leq 2m_r \mu_r \|\Sigma\|_\infty r(\Sigma)$$

(7.2)

and

$$A_r(\Sigma) \geq 2 \left( \frac{m_r \mu_r}{\|\Sigma\|_\infty} r(\Sigma) \right) - \frac{m_r \mu_r^2}{\|\Sigma\|_\infty}.$$ (7.3)

which implies that

$$A_r(\Sigma) \approx r(\Sigma)$$ (7.4)

(assuming that $\|\Sigma\|_\infty$ and $m_r$ are bounded away both from 0 and from $\infty$, $\bar{g}_r$ is bounded away from 0 and $r(\Sigma) \to \infty$).

**Theorem 10.** The following bounds hold:

1. $\|\mathbb{E}\hat{P}_r - P_r\|_\infty \lesssim \frac{\|\Sigma\|_\infty^2}{\bar{g}_r^2} \left( \frac{r(\Sigma)}{n} \right)^2 \left( \frac{r(\Sigma)}{n} \right)^2$ (7.5)

and

$$\|\mathbb{E}\hat{P}_r - P_r\|_2 \lesssim \sqrt{m_r} \frac{\|\Sigma\|_\infty^2}{\bar{g}_r^2} \left( \frac{r(\Sigma)}{n} \right)^2 \left( \frac{r(\Sigma)}{n} \right)^2.$$ (7.6)

2. In addition,

$$\mathbb{E}\|\hat{P}_r - \mathbb{E}\hat{P}_r\|^2 = \frac{A_r(\Sigma)}{n} + \rho_n,$$ (7.7)

where

$$|\rho_n| \leq \frac{m_r \|\Sigma\|_\infty^4}{\bar{g}_r^2} \left( \frac{r(\Sigma)}{n} \right)^{3/2} \left( \frac{r(\Sigma)}{n} \right)^4.$$ (7.8)

3. If $\Sigma = \Sigma^{(n)}$, the sequences $\|\Sigma^{(n)}\|_\infty$ and $m_r = m_r^{(n)}$ are bounded both from 0 and from $\infty$, $\bar{g}_r = \bar{g}_r^{(n)}$ is bounded away from 0, and

$$r(\Sigma) = o(n),$$

then the following representation holds:

$$\mathbb{E}\|\hat{P}_r - P_r\|^2 = \frac{A_r(\Sigma)}{n} + O \left( \left( \frac{r(\Sigma)}{n} \right)^{3/2} \right) = (1 + o(1)) \frac{A_r(\Sigma)}{n}. \quad (7.9)$$

**Remark 2.** It is easy to check that (7.9) implies, in particular, the bound (1.1) obtained in [5] in a spiked covariance model with one dimensional eigenspace and the loss function $L'$. 


PROOF. Recall the following relationship (see Lemma 1)

$$\hat{P}_r - P_r = L_r(E) + S_r(E),$$

where $E := \hat{\Sigma} - \Sigma$,

$$L_r(E) := C_r E P_r + P_r E C_r$$

and

$$S_r(E) := \hat{P}_r - P_r - L_r(E).$$

Clearly, $C_r P_r = P_r C_r = 0$ (due to the orthogonality of $P_r$ and $P_s$, $s \neq r$). Also, $P_r X$ and $C_r X$ are independent random variables due to the same orthogonality property.

To prove Claim 1, note that, since $E L_r(E) = 0$, we have

$$\mathbb{E}\hat{P}_r - P_r = E S_r(E).$$

Therefore, by bound (2.10) of Lemma 1, we get

$$\|\mathbb{E}\hat{P}_r - P_r\|_\infty \leq \|S_r(E)\|_\infty \leq 14 \frac{\mathbb{E}\|E\|_2^2}{\hat{g}_r^2}. \quad (7.11)$$

Bound (7.5) now follows from Theorem 1. Bound (7.6) is also obvious since $\hat{P}_r, P_r$ are operators of rank $m_r$, $L_r(E)$ is of rank at most $2m_r$ and $S_r(E) = \hat{P}_r - P_r - L_r(E)$ is of rank at most $4m_r$. Thus, $\|S_r(E)\|_2 \lesssim \sqrt{m_r}\|S_r(E)\|_\infty$, and the result follows from the previous bounds.

To prove Claim 2, note that

$$\hat{P}_r - \mathbb{E}\hat{P}_r = L_r(E) + S_r(E) - ES_r(E).$$

Therefore,

$$\|\hat{P}_r - \mathbb{E}\hat{P}_r\|^2 = \|L_r(E)\|^2 + \|S_r(E) - ES_r(E)\|^2 + 2\left\langle L_r(E), S_r(E) - ES_r(E) \right\rangle. \quad (7.12)$$

The following representations are obvious:

$$C_r E P_r = \frac{1}{n} \sum_{j=1}^{n} C_r X_j \otimes P_r X_j, \quad P_r E C_r = \frac{1}{n} \sum_{j=1}^{n} P_r X_j \otimes C_r X_j. \quad (7.13)$$

Note that, by (7.13), due to orthogonality of $C_r E P_r, P_r E C_r$ and due to independence of $P_r X, C_r X$,

$$\mathbb{E}\|L_r(E)\|_2^2 = \mathbb{E}\|C_r E P_r + P_r E C_r\|_2^2 = \mathbb{E}\left(\|C_r E P_r\|_2^2 + \|P_r E C_r\|_2^2\right) = 2\mathbb{E}\|C_r E P_r\|_2^2$$

$$= 2\mathbb{E}\left\|\frac{1}{n} \sum_{j=1}^{n} P_r X_j \otimes C_r X_j \right\|_2^2 = \frac{2\mathbb{E}\|P_r X \otimes C_r X\|_2^2}{n} = \frac{2\mathbb{E}\|P_r X\|^2\|C_r X\|^2}{n}$$

$$= \frac{2\mathbb{E}\|P_r X\|^2\mathbb{E}\|C_r X\|^2}{n} = \frac{2\operatorname{tr}(P_r \Sigma P_r)\operatorname{tr}(C_r \Sigma C_r)}{n} = \frac{A_r(\Sigma)}{n}. \quad (7.14)$$
Next, note that
\[ \mathbb{E}\|S_r(E) - E S_r(E)\|_2^2 \leq \mathbb{E}\|S_r(E)\|_2^2.\]
Recall that \( S_r(E) \) is of rank \( \leq 4m_r \) and \( \|S_r(E)\|_2 \leq 4m_r\|S_r(E)\|_{\infty}^2 \). Quite similarly to (7.11), one can prove that
\[ \mathbb{E}\|S_r(E)\|_2^2 \lesssim \frac{1}{g_r^4} \mathbb{E}\|E\|_4^2.\]
Therefore, by Theorem 1, we get
\[ \mathbb{E}\|S_r(E) - E S_r(E)\|_2^2 \lesssim m_r \|\Sigma\|_\infty^4 \left( \frac{r(\Sigma)}{n} \right)^2 \mathbb{E}\|S_r(E) - E S_r(E)\|_2^2. \] (7.15)

As a consequence of (7.14) and (7.15), it easily follows that
\[ \mathbb{E}\left( L_r(E), S_r(E) - E S_r(E) \right) \leq \mathbb{E}^{1/2}\|L_r(E)\|_2^{1/2} \mathbb{E}^{1/2}\|S_r(E) - E S_r(E)\|_2 \] (7.16)
\[ \lesssim \sqrt{A_r(\Sigma)} n \|\Sigma\|_\infty^2 \left( \frac{r(\Sigma)}{n} \right)^3 \mathbb{E}\|S_r(E) - E S_r(E)\|_2^2 \lesssim m_r \|\Sigma\|_\infty^3 \left( \frac{r(\Sigma)}{n} \right)^{3/2} \mathbb{E}\|S_r(E) - E S_r(E)\|_2^2. \]
(7.7) and (7.8) now follow from (7.12), (7.14), (7.15) and (7.16).

Claim 3 easily follows from the first two claims due to the “bias-variance decomposition”
\[ \mathbb{E}\|\hat{P}_r - P_r\|_2^2 = \mathbb{E}\|\hat{P}_r - P_r\|_2^2 + \mathbb{E}\|\hat{P}_r - E\hat{P}_r\|_2^2 \] (see also (7.4)).

### 7.2. Asymptotic normality of Hilbert–Schmidt norms of empirical spectral projectors

Our purpose in this section is to prove that the sequence
\[ n\left( \|\hat{P}^{(n)} - P^{(n)}\|_2^2 - \mathbb{E}\|\hat{P}^{(n)} - P^{(n)}\|_2^2 \right) \]
\[ B_n := 2\sqrt{2}\|C^{(n)}\Sigma^{(n)}C^{(n)}\|_2\|P^{(n)}\Sigma^{(n)}P^{(n)}\|_2, \]
is asymptotically standard normal. We study this problem in the asymptotic framework of Section 5. We will also use the notations introduced in this section. In particular, suppose that the spectral projector of \( \Sigma^{(n)} \) to be estimated is \( P^{(n)} = P^{(n)} \), the corresponding eigenvalue is \( \mu^{(n)} = \mu^{(n)} \), its multiplicity is \( m^{(n)} = m^{(n)} \), and its spectral gap is \( \bar{g}^{(n)} = \bar{g}^{(n)} \).
Assumption 5. Suppose the following conditions hold:

\[
\sup_{n \geq 1} \|\Sigma^{(n)}\|_\infty < +\infty; \quad (7.17)
\]

\[
\sup_{n \geq 1} m^{(n)} < +\infty; \quad (7.18)
\]

\[
B_n \to \infty \text{ as } n \to \infty; \quad (7.19)
\]

\[
\frac{r(\Sigma^{(n)})}{B_n \sqrt{n}} \to 0 \text{ as } n \to \infty. \quad (7.20)
\]

Note that Assumption 5 imply that \(r(\Sigma^{(n)}) \to \infty\) and \(r(\Sigma^{(n)}) = o(n)\) as \(n \to \infty\).

Indeed, using (7.17) and (7.18), it is easy to check that

\[
B_n \leq 2\sqrt{2} \sqrt{m^{(n)}} \left( \frac{\|\Sigma^{(n)}\|}{g^{(n)}} \right)^2 \sqrt{r(\Sigma^{(n)})} = O\left( \sqrt{r(\Sigma^{(n)})} \right).
\]

By (7.19), this implies that \(r(\Sigma^{(n)}) \to \infty\) and, by (7.20), that \(r(\Sigma^{(n)}) = o(n)\). It is also easy to see that, under mild further assumptions, \(B_n \asymp \|\Sigma^{(n)}\|_2\).

Theorem 11. Suppose Assumption 5 holds. Then, the sequence of random variables

\[
\left\{ \frac{n\left( \|\hat{P}^{(n)} - P^{(n)}\|_2^2 - \|P^{(n)} - \hat{P}^{(n)}\|_2^2 \right)}{B_n} \right\}_{n \geq 1}
\]

converges in distribution to the standard normal random variable.

The proof relies on the following concentration inequality for the random variable \(\|\hat{P} - P\|_2^2 - \|L_r(E)\|_2^2\) (we state and prove it in the non-asymptotic framework).

Theorem 12. Let \(t \geq 1\) and suppose that, for some \(\gamma \in (0, 1)\),

\[
\delta_n(t) \leq \frac{1 - \gamma \tilde{g}_r}{1 + \gamma^2}.
\]

There exists a constant \(D_\gamma > 0\) such that the following bound holds with probability at least \(1 - e^{-t}\):

\[
\left| \|\hat{P} - P\|_2^2 - \|L_r(E)\|_2^2 - \mathbb{E}(\|\hat{P} - P\|_2^2 - \|L_r(E)\|_2^2) \right| \leq D_\gamma m_r \frac{\|\Sigma\|^3}{\tilde{g}_r^3} \left( \frac{r(\Sigma)}{n} \sqrt{\frac{t}{n}} \right) \sqrt{\frac{t}{n}}. \quad (7.21)
\]
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The proof is similar to that of Theorem 3 and will not be given in detail. We will use the same notations as in the proof of Theorem 3. The main part of the proof is the derivation of a concentration inequality for the function

\[ g(X_1, \ldots, X_n) = \left( \| \hat{P}_r - P_r \|_2^2 - \| L_r(E) \|_2^2 \right) \varphi\left( \frac{\| E \|_\infty}{\delta} \right) \]

with the same \( \varphi \) as in the proof of Theorem 3. This inequality is then used with \( \delta = \delta_n(t) \). Together with Theorem 2, it implies the result.

The proof of the required concentration inequality for \( g(X_1, \ldots, X_n) \) is based on Theorem 3 and on the following lemma that shows that \( g(X_1, \ldots, X_n) \) satisfies the Lipschitz condition.

**Lemma 9.** Suppose that, for some \( \gamma \in (0, 1/2) \),

\[ \delta \leq \frac{1 - 2\gamma \bar{g}_r}{1 + 2\gamma} \]

(7.22)

Then, there exists a numerical constant \( D_\gamma > 0 \) such that, for all \( X_1, \ldots, X_n, X'_1, \ldots, X'_n \in \mathbb{H} \),

\[ |g(X_1, \ldots, X_n) - g(X'_1, \ldots, X'_n)| \leq D_\gamma m_r \frac{\delta^2 \| \Sigma \|_\infty^{1/2} + \sqrt{\delta} \left( \sum_{j=1}^n \| X_j - X'_j \|^2 \right)^{1/2}}{\sqrt{n}} \]

(7.23)

The proof of this lemma is based on observing that

\[ \| \hat{P}_r - P_r \|_2^2 - \| L_r(E) \|_2^2 = \| L_r(E) + S_r(E) \|_2^2 - \| L_r(E) \|_2^2 = 2 \langle L_r(E), S_r(E) \rangle + \| S_r(E) \|_2^2. \]

Also, it has to be taken into account that \( L_r(E) \) is an operator of rank at most \( 2m_r \) and \( S_r(E) = \hat{P}_r - P_r - L_r(E) \) has rank at most \( 4m_r \) (under the assumption that \( \| E \|_\infty < \bar{g}_r/2 \) implying that \( \hat{P}_r \) is of rank \( m_r \)). This allows us to bound the Hilbert–Schmidt norms of such operators in terms of their operator norms: \( \| A \|_2^2 \leq \text{rank}(A) \| A \|_\infty^2 \). Using these facts and bounds (2.10) and (3.7), it is not hard to prove (arguing as in the proof of Lemma 5) that, for some constant \( c_\gamma > 0 \),

\[ |g(X_1, \ldots, X_n)| \leq c_\gamma m_r \left( \frac{\delta}{\bar{g}_r} \right)^3 \]

and

\[ |g(X_1, \ldots, X_n) - g(X'_1, \ldots, X'_n)| \leq c_\gamma m_r \frac{\delta^2}{\bar{g}_r^2} \| E - E' \|_\infty. \]

Now, the last bound has to be combined with (3.19) the same way it was done in the proof of Lemma 5. This allows us to complete the proof.
We turn to the proof of Theorem 11.

**Proof.** Observe that

\[
\frac{n}{B_n} \left( \| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 - \mathbb{E} \| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 \right) = \frac{1}{B_n} \left( n\|L^{(n)}(E^{(n)})\|^2_2 - A_n \right) + \rho_n,
\]

where

\[
A_n := A_{r_n}(\Sigma^{(n)}) = 2\text{tr}(\mathbf{P}^{(n)} \Sigma^{(n)} \mathbf{P}^{(n)}) \text{tr}(C^{(n)} \Sigma^{(n)} C^{(n)})
\]

(see (7.1)) and

\[
\rho_n := \frac{n}{B_n} \left[ \| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 - \| L^{(n)}(E^{(n)}) \|^2_2 - \mathbb{E} \left( \| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 - \| L^{(n)}(E^{(n)}) \|^2_2 \right) \right].
\]

In identity (7.24), we also used the fact that, by (7.14), \(n\mathbb{E}\|L^{(n)}(E^{(n)})\|^2_2 = A_n\).

First we show that \(\rho_n = o_P(1)\). To this end, we use concentration inequality (7.21) of Theorem 12 that yields

\[
\| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 - \| L^{(n)}(E^{(n)}) \|^2_2 - \mathbb{E} \left( \| \hat{\mathbf{P}}^{(n)} - \mathbf{P}^{(n)} \|^2_2 - \| L^{(n)}(E^{(n)}) \|^2_2 \right)
\]

\[
= O_P \left( m^{(n)} \left( \frac{\| \Sigma^{(n)} \|_{\infty}}{g^{(n)}} \right)^3 \frac{r(\Sigma^{(n)})}{n} \frac{1}{\sqrt{n}} \right) = O_P \left( \frac{r(\Sigma^{(n)})}{n} \frac{1}{\sqrt{n}} \right).
\]

By condition (7.19),

\[
\rho_n = O_P \left( \frac{n}{B_n} \frac{r(\Sigma^{(n)})}{n} \frac{1}{\sqrt{n}} \right) = o_P(1).
\]

In view of (7.24), it remains to show that the sequence

\[
\left\{ \frac{1}{B_n} \left( n\|L^{(n)}(E^{(n)})\|^2_2 - A_n \right) \right\}
\]

converges in distribution to standard normal, and this will be the main part of the proof.

We start with deriving a representation for \(n\|L^{(n)}(E^{(n)})\|^2_2\) that will allow us to study its limit distribution. We derive this representation for a fixed \(n\), so, index \(^{(n)}\) will be suppressed (in particular, we will write \(n\|L_r(E)\|^2_2\) instead of \(n\|L^{(n)}(E^{(n)})\|^2_2\)). Recall that \(m_r = \text{card}(\Delta_r)\). It will be convenient to introduce the following inner product and the norm in the space \(\mathbb{H}^{m_r}\) of vectors \(\vec{u} = \langle u_k : k \in \Delta_r \rangle, u_k \in \mathbb{H}:\)

\[
\langle \vec{u}, \vec{v} \rangle_r = \sum_{k \in \Delta_r} \langle u_k, v_k \rangle, \quad \| \vec{u} \|^2_r = \langle \vec{u}, \vec{u} \rangle_r, \quad \vec{u}, \vec{v} \in \mathbb{H}^{m_r}.
\]

\(^2\text{under Assumption 5 implying that } r(\Sigma^{(n)}) = o(n) \text{ and } \delta_n(t) = o(g^{(n)}).\)
Also, given an $m_r \times m_r$ matrix $A = \{(a_{k,k'} : k, k' \in \Delta_r)\}$, we will use the following linear transformation from $\mathbb{H}^{m_r}$ into itself:

$$A\vec{u} = \sum_{k',k \in \Delta_r} a_{k,k'} u_{k'} \vec{u} = (u_k : k \in \Delta_r).$$

It is easy to check that

$$\langle A\vec{u}, \vec{v} \rangle_r = \langle \vec{u}, A^T \vec{v} \rangle_r, \vec{u}, \vec{v} \in \mathbb{H}^{m_r}$$

and that, for all orthogonal matrices $O$,

$$\|O\vec{u}\|_r^2 = \|\vec{u}\|_r^2, \vec{u} \in \mathbb{H}^{m_r}.$$

This easily implies that, for a symmetric matrix $A$,

$$|\langle A\vec{u}, \vec{u} \rangle_r| \leq \|A\|_{\infty} \|\vec{u}\|_r^2.$$

In what follows, $\{\theta_j : j \geq 1\}$ is an orthonormal system in $\mathbb{H}$ such that, for all $s \geq 1$, $\{\theta_k : k \in \Delta_s\}$ form an orthonormal basis in the eigenspace corresponding to the eigenvalue $\mu_s$.

**Lemma 10.** Let $\{\xi_{j,k,\eta_{j,k}} : j \geq 1, k \in \Delta_r\}$ be i.i.d. standard normal random variables. Denote

$$\Lambda_r := \left(n^{-1} \sum_{j=1}^n \eta_{j,k}\eta_{j,k'} : k, k' \in \Delta_r\right)$$

(which is a symmetric nonnegatively definite matrix) and

$$\tilde{U}_r := (U_{r,k} : k \in \Delta_r), \quad U_{r,k} := \sum_{s \neq r} \mu_s^{1/2} \sum_{j \in \Delta_s} \xi_{j,k}\theta_j.$$

Then, the distribution of random variable $n\|L_r(E)\|_2^2$ coincides with the distribution of $2\mu_r\|\tilde{U}_r\|_2^2$.

**Proof.** Note that

$$n\|L_r(E)\|_2^2 = n\|P_rEC_r + C_rEP_r\|_2^2.$$

Since the operators $P_rEC_r$ and $C_rEP_r$ are orthogonal with respect to the Hilbert–Schmidt inner product and

$$\|P_rEC_r\|_2^2 = \text{tr}(P_rEC_rC_rEP_r) = \text{tr}(C_rEP_rP_rEC_r) = \|C_rEP_r\|_2^2,$$

we have

$$\|P_rEC_r + C_rEP_r\|_2^2 = \|P_rEC_r\|_2^2 + \|C_rEP_r\|_2^2 = 2\|P_rEC_r\|_2^2.$$
Therefore,
\begin{equation}
    n\|L_r(E)\|_2^2 = 2n\|P_rEC_r\|_2^2 = 2\left\|\frac{1}{\sqrt{n}} \sum_{j=1}^n P_rX_j \otimes C_rX_j\right\|_2^2.
\end{equation}

Clearly, \(P_r = \sum_{k\in\Delta_r} \theta_k \otimes \theta_k\). This yields
\begin{equation}
    n\|L_r(E)\|_2^2 = 2\left\|\sum_{k\in\Delta_r} \theta_k \otimes \frac{1}{\sqrt{n}} \sum_{j=1}^n (X_j, \theta_k)C_rX_j\right\|_2^2.
\end{equation}

In view of orthogonality of operators \(\theta_k \otimes \frac{1}{\sqrt{n}} \sum_{j=1}^n (X_j, \theta_k)C_rX_j, k \in \Delta_r\), it follows that
\begin{equation}
    n\|L_r(E)\|_2^2 = 2\left\|\sum_{k\in\Delta_r} \theta_k \otimes \frac{1}{\sqrt{n}} \sum_{j=1}^n (X_j, \theta_k)C_rX_j\right\|_2^2
    = 2\sum_{k\in\Delta_r} \left\|\frac{1}{\sqrt{n}} \sum_{j=1}^n (X_j, \theta_k)C_rX_j\right\|_2^2.
\end{equation}

Denote
\begin{equation}
    \tilde{V}_r = \left(\frac{1}{\sqrt{n}} \sum_{j=1}^n (X_j, \theta_k)C_rX_j : k \in \Delta_r\right).
\end{equation}

With this notation, we can write
\begin{equation}
    n\|L_r(E)\|_2^2 = 2\|\tilde{V}_r\|_2^2.
\end{equation}

Observe that \((X_j, \theta_k), j = 1, \ldots, n, k \in \Delta_r\) and \(C_rX_j, j = 1, \ldots, n\) are independent (since they are Gaussian and uncorrelated). This implies that, conditionally on \((X_j, \theta_k), j = 1, \ldots, n, k \in \Delta_r\), the distribution of \(\tilde{V}_r\) is Gaussian with mean zero and the following covariance:
\begin{equation}
    \mathbb{E}\left(V_{r,l} \otimes V_{r,l'} | (X_j, \theta_k), j = 1, \ldots, n, k \in \Delta_r\right)
    = n^{-1} \sum_{j=1}^n \langle X_j, \theta_l \rangle \langle X_j, \theta_{l'} \rangle \mathbb{E}(C_rX \otimes C_rX).
\end{equation}

Note that \((X_j, \theta_k), k \in \Delta_r, j = 1, \ldots, n\) are i.i.d. mean zero normal random variables with variance \(\mu_r\). Denote \(\eta_{j,k} := \mu_r^{-1/2}\langle X_j, \theta_k \rangle, k \in \Delta_r, j = 1, \ldots, n\). These random variables are i.i.d. standard normal. Define matrix \(\Lambda_r\) as in the statement of the theorem. Denote \(\tilde{U}_r = (C_rX^{(k)} : k \in \Delta_r)\), where \(X^{(k)} : k \in \Delta_r\) are independent copies of \(X\) (independent also of \(X_1, \ldots, X_n\)). Then, it is easy to check that, conditionally on \((X_j, \theta_k), j = 1, \ldots, n, k \in \Delta_r\), the vectors \(\tilde{V}_r\) and \(\mu_r^{-1/2}\Lambda_r^{1/2}\tilde{U}_r\) have the same distribution. We can conclude that the distributions of \(n\|L_r(E)\|_2^2\) and of \(2\mu_r\|\Lambda_r^{1/2}\tilde{U}_r\|_2^2\) are the same.
It remains to observe that

\[ U_{r,k} = C_r X^{(k)} = \sum_{s \neq r} \frac{1}{\mu_r - \mu_s} \sum_{j \in \Delta_s} \langle X^{(k)}, \theta_j \rangle \theta_j = \sum_{s \neq r} \frac{\mu_s^{1/2}}{\mu_r - \mu_s} \sum_{j \in \Delta_s} \xi_{j,k} \theta_j, \]

where \( \xi_{j,k} = \mu_s^{-1/2} \langle X^{(k)}, \theta_j \rangle, j \in \Delta_s, s \neq r, k \in \Delta_r \) are i.i.d. standard normal random variables (also independent of random variables \( \eta_{j,k} \)).

We need to study the asymptotic distribution of

\[ \| U_r \|_2^2 = \sum_{k \in \Delta_{r,n}} \frac{\mu_s}{(\mu_r - \mu_s)^2} \sum_{j \in \Delta_r} \xi_{j,k}^2, \]

for \( \mu_j \) that depend on \( n \), which reduces to the study of \( \sum_k \lambda_k \xi_k^2 \) for i.i.d. standard normal random variables \( \xi_k, k \geq 1 \) and proper \( \lambda_k \geq 0 \). More precisely, let \( \{ \xi, \xi^{(n)}_k, k \geq 1 \} \) be i.i.d. standard normal random variables and let \( \lambda_k(n), k \geq 1, n \geq 1 \) be nonnegative numbers. Suppose

\[ \bar{A}_n := \sum_{k \geq 1} \lambda_k^{(n)} < \infty \quad \text{and} \quad \bar{B}_n := \left( 2 \sum_{k \geq 1} (\lambda_k^{(n)})^2 \right)^{1/2}, n \geq 1. \]

**Lemma 11.** If

\[ \frac{\bar{B}_n}{\sup_{k \geq 1} \lambda_k^{(n)}} \to \infty \quad \text{as} \quad n \to \infty, \]

then the sequence of random variables

\[ \zeta_n := \frac{\sum_{k \geq 1} \lambda_k^{(n)} (\xi_k^{(n)})^2 - \bar{A}_n}{\bar{B}_n}, n \geq 1 \]

converges in distribution to the standard normal random variable.

**Proof.** Note that

\[ \zeta_n = \frac{\sum_{k \geq 1} \lambda_k^{(n)} [(\xi_k^{(n)})^2 - 1]}{\bar{B}_n} \]

is a normalized sum of independent centered random variables, \( \mathbb{E} \zeta_n = 0 \) and \( \text{Var}(\zeta_n) = 1 \). In textbook versions of the central limit theorem, the result is usually stated for sums of finite triangular arrays of independent random variables. In our case, the sums are infinite. However, it is easy to reduce the problem to the finite case by truncating the series to \( p_n \) terms, where \( p_n \) is such that \( \sum_{k > p_n} \lambda_k^{(n)} \to 0 \). Such a reduction is rather simple and will be skipped.

Note that

\[ \frac{\sup_{k \geq 1} (\lambda_k^{(n)})^2 \mathbb{E} [(\xi_k^{(n)})^2 - 1]^2}{\bar{B}_n^2} = \mathbb{E} (\xi^2 - 1)^2 \frac{\sup_{k \geq 1} (\lambda_k^{(n)})^2}{\bar{B}_n^2} \to 0. \]
It remains to check that the Lindeberg condition holds. To this end, recall that \( \{\xi^{(n)}_k\} \) are i.i.d. copies of standard normal r.v. \( \xi \) and note that, for all \( \tau > 0 \),

\[
\frac{\sum_{k\geq 1}(\lambda^{(n)}_k)^2 \mathbb{E}(\xi^2 - 1)^2 \mathbb{I}(\lambda^{(n)}_k|\xi^2 - 1| \geq \tau \bar{B}_n)}{\bar{B}^2_n} \leq \frac{\mathbb{E}^{1/2}(\xi^2 - 1)^4 \sum_{k\geq 1}(\lambda^{(n)}_k)^2 \mathbb{P}^{1/2}(\lambda^{(n)}_k|\xi^2 - 1| \geq \tau \bar{B}_n)}{\bar{B}^2_n} \leq \mathbb{E}^{1/2}(\xi^2 - 1)^4 \exp\left\{-\frac{1}{4} \sup_{k\geq 1} \frac{\tau}{\lambda^{(n)}_k} \bar{B}_n\right\} \to 0 \text{ as } n \to \infty
\]

since \( \sup_{k\geq 1} \lambda^{(n)}_k \to \infty \).

By Lemma 10, \( n\|L^{(n)}(E^{(n)})\|_2^2 \) has the same distribution as \( 2\mu^{(n)}\|(\Lambda^{(n)})^{1/2}\hat{U}^{(n)}\|_{r_n}^2 \),

where

\[
\Lambda^{(n)} = \Lambda^{(n)}_r := \left(n^{-1} \sum_{j=1}^n \eta^{(n)}_{j,k} \eta^{(n)}_{j,k'} : k, k' \in \Delta^{(n)}_r\right)
\]

and

\[
\hat{U}^{(n)} = \hat{U}^{(n)}_{r_n} := (U^{(n)}_{r_n,k} : k \in \Delta^{(n)}_r), \quad U^{(n)}_{r_n,k} := \sum_{s \neq r_n} \frac{\sqrt{\mu^{(n)}_s}}{\mu^{(n)}_{r_n} - \mu^{(n)}_s} \sum_{j \in \Delta^{(n)}_r} \eta^{(n)}_{j,k} \theta^{(n)}_j,
\]

\( \{\xi^{(n)}_{j,k}, \eta^{(n)}_{j,k} : j \geq 1, k \in \Delta^{(n)}_r\} \) being i.i.d. standard normal random variables and \( \{\theta^{(n)}_j : j \geq 1\} \) being an orthonormal system in \( \mathbb{H} \) such that, for all \( s \geq 1 \), \( \{\theta^{(n)}_j : j \in \Delta^{(n)}_s\} \) forms an orthonormal basis of the eigenspace corresponding to the eigenvalue \( \mu_s^{(n)} \).

Note that

\[
\|(\Lambda^{(n)})^{1/2}\hat{U}^{(n)}\|_r^2 = \left\langle (\Lambda^{(n)})^{1/2}\hat{U}^{(n)}, \hat{U}^{(n)} \right\rangle_{r_n},
\]

which easily yields that

\[
\left\|(\Lambda^{(n)})^{1/2}\hat{U}^{(n)}\|_r^2 - \|\hat{U}^{(n)}\|_r^2 \right\| \leq \|(\Lambda^{(n)} - I^{(n)})\|_{\infty} \|\hat{U}^{(n)}\|_{r_n}^2,
\]

where \( I^{(n)} \) is the \( m^{(n)} \times m^{(n)} \) identity matrix. It follows from the central limit theorem that the operator norm \( \|(\Lambda^{(n)} - I^{(n)})\|_{\infty} \) is of the order \( O_p(n^{-1/2}) \) (recall that the multiplicities \( m^{(n)} \) of the eigenvalue \( \mu^{(n)} \) are uniformly bounded). Thus,

\[
\left\|(\Lambda^{(n)})^{1/2}\hat{U}^{(n)}\|_r^2 - \|\hat{U}^{(n)}\|_r^2 \right\| = \|\hat{U}^{(n)}\|_r^2 O_p(n^{-1/2}). \tag{7.26}
\]
We have
\[ \|U^{(n)}\|_{r_n}^2 = \sum_{k \in \Delta_{r_n}^{(n)}} \sum_{s \neq r_n} \frac{\mu_s^{(n)}}{(\mu_r^{(n)} - \mu_s^{(n)})^2} \sum_{j \in \Delta^{(n)_j}} (\xi_{j,k}^{(n)})^2. \]

Let
\[ \tilde{A}_n = m_{r_n}^{(n)} \sum_{s \neq r_n} \frac{m_s^{(n)} \mu_s^{(n)}}{(\mu_r^{(n)} - \mu_s^{(n)})^2} \]
and
\[ B_n^2 = 2m_{r_n}^{(n)} \sum_{s \neq r_n} \frac{m_s^{(n)} (\mu_s^{(n)})^2}{(\mu_r^{(n)} - \mu_s^{(n)})^4}. \]

Clearly, \( A_n = 2\mu^{(n)} \tilde{A}_n \) and \( B_n = 2\mu^{(n)} B_n \). It is easy to check that Assumption 5 implies the condition of Lemma 11 and deduce from this lemma that the sequence of random variables
\[ \left\{ \frac{\|U^{(n)}\|_{r_n}^2 - \tilde{A}_n}{B_n} \right\}_{n \geq 1} \]
converges in distribution to the standard normal r.v. This easily implies that
\[ \frac{\|U^{(n)}\|_{r_n}^2}{B_n} = \frac{\tilde{A}_n}{B_n} + O_P(1). \] (7.27)

Note that the distribution of random variable
\[ \frac{n\|L^{(n)}(E^{(n)})\|_{\Delta^{(n)}}^2 - A_n}{B_n} = \frac{(n/2\mu^{(n)})\|L^{(n)}(E^{(n)})\|_{\Delta^{(n)}}^2 - \tilde{A}_n}{B_n} \]
is the same as the distribution of
\[ \frac{\|\Delta^{(n)}/2U^{(n)}\|_{r_n}^2 - \tilde{A}_n}{B_n}. \]

In view of (7.26) and (7.27), the last random variable can be represented as
\[ \frac{\|\Delta^{(n)}/2U^{(n)}\|_{r_n}^2 - \tilde{A}_n}{B_n} = \frac{\|U^{(n)}\|_{r_n}^2 \left( 1 + O_P(n^{-1/2}) \right) - \tilde{A}_n}{B_n} \]
\[ = \frac{\|U^{(n)}\|_{r_n}^2 - \tilde{A}_n}{B_n} + O_P(n^{-1/2}) \frac{\|U^{(n)}\|_{r_n}^2}{B_n} = \frac{\|U^{(n)}\|_{r_n}^2 - \tilde{A}_n}{B_n} + O_P\left( \frac{\tilde{A}_n}{B_n \sqrt{n}} \right) + O_P(n^{-1/2}). \]

By (7.17), (7.18) and also by (7.2), \( A_n = O(r(\Sigma^{(n)})) \). Therefore, (7.20) implies
\[ \frac{\tilde{A}_n}{B_n \sqrt{n}} = \frac{A_n}{B_n \sqrt{n}} = O\left( \frac{r(\Sigma^{(n)})}{B_n \sqrt{n}} \right) \to 0 \text{ as } n \to \infty. \]
We can conclude that
\[
\frac{\left\| (\Lambda(n))^{1/2} \bar{U}(n) \right\|^2_{\mathbb{R}^n}}{B_n} - \bar{A}_n
= \frac{\left\| U(n) \right\|^2_{\mathbb{R}^n}}{B_n} - \bar{A}_n + o_p(1).
\]
Thus, the sequence of random variables
\[
\frac{\left\| (\Lambda(n))^{1/2} \bar{U}(n) \right\|^2_{\mathbb{R}^n}}{B_n} - \bar{A}_n
\]
converges in distribution to standard normal and so is the sequence of random variables
\[
\frac{n\left\| L(n)(E(n)) \right\|^2_{\mathbb{R}^n}}{B_n} - A_n
\]
that have the same distribution.
This completes the proof.

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