References

[1] Bai Z.D., Miao B., Yao J.-F., “Convergence rates of spectral distributions of large sample covariance matrices”, SIAM J. Matrix Anal. Appl., 25:1 (2003), 105–127

[2] Bai Z.D., Silverstein J., Spectral Analysis of Large Dimensional Random Matrices, Math. Monograph Ser., 2, Sciences Press, Beijing, 2006

[3] Götze F., Tikhomirov A.N., “The rate of convergence for spectra of GUE and LUE matrix ensembles”, Cent. Eur. J. Math., 3:4 (2005), 666–704

[4] Götze F., Tikhomirov A.N., “Rate of convergence to the semi-circular law”, Probab. Theory Related Fields, 127:2 (2003), 228–276

[5] Götze F., Tikhomirov A.N., “Rate of convergence in probability to the Marchenko–Pastur law”, Bernoulli, 10:3 (2004), 503–548

[6] Hall P., Heyde C.C., Martingale Limit Theory and Its Application, Academic Press, New York–London, 1980, 308 pp.

[7] Horn R.A., Johnson Ch.R., Matrix Analysis, Cambridge Univ. Press, Cambridge, 1991, 561 pp.

[8] Marchenko V.A., Pastur L.A., “Raspredelenie sobstvennykh znachenii v nekotorykh ansamblakh sluchainykh matrits”, Matem. sb., 72:4 (1967), 507–536

[9] Mehta M.L., Random Matrices, Academic Press, Boston, 1991, 562 pp.

[10] Pastur L.A., “Spektry sluchainykh samosopryazhennykh operatorov”, Uspekhi matem. nauk, 28:1 (1973), 3–64

[11] Petrov V.V., Summy nezavisimykh sluchainykh velichin, Nauka, M., 1972, 414 pp.