Estimation of parameters under matrix t distribution

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Abstract

In this talk we compare the maximum likelihood estimators of unknown parameters under multivariate and matrix t distribution in the context of their bias. The consistency of the estimators of covariance matrix will be discussed. Additionally, we use considered estimators to compare the convergence of the distribution of the likelihood ratio test statistic for testing covariance structure to the chi-square distribution with respective degrees of freedom.

Keywords

multivariate t-distribution, matrix t-distribution, maximum likelihood estimator