

Mathematics
> Probability

Limits of spiked random matrices I

[Alex
Bloemendal,](#)
[Bálint Virág](#)

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Given a large, high-dimensional sample from a spiked population, the top sample covariance eigenvalue is known to exhibit

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a phase
transition.
We show
that the
largest
eigenvalues
have
asymptotic
distributions
near the
phase
transition
in the
rank-one