

## Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

---

Current browse context:

math.ST

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1010](#)

Change to browse by:

[math](#)

[stat](#)

---

References & Citations

- [NASA ADS](#)

---

Bookmark (what is this?)



# Adaptive estimation of covariance matrices via Cholesky decomposition

Nicolas Verzelen

*(Submitted on 7  
Oct 2010 ([v1](#)), last  
revised 8 Oct 2010  
(this version, v2))*

This  
paper  
studies  
the  
estimation  
of a  
large  
covariance  
matrix.

We  
introduce  
a novel  
procedure