Thomas Holgersson Martin Singull *Editors*

Recent Developments in Multivariate and Random Matrix Analysis

Festschrift in Honour of Dietrich von Rosen



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To Dietrich

Preface

Dietrich von Rosen received his PhD in Mathematical Statistics from the Stockholm University in 1985 with his dissertation "Multivariate Linear Normal Models with Special References to the Growth Curve Model." He stayed at the same university as assistant professor until 1990, after which he worked as a senior lecturer in Mathematical Statistics at the Uppsala University. In 1998, he obtained a full professorship in Statistics at the Swedish University of Agricultural Sciences. Since 2009, he has been also active as an adjoined professor in Mathematical Statistics at the Linköping University. Furthermore, von Rosen has been working at the medical university in Stockholm, Karolinska Institutet, for 6 years and is an Honorary Doctor at the University of Tartu, Estonia, since 2014. Professor von Rosen has written more than 120 peer-reviewed articles and 2 books (1 together with Professor Tõnu Kollo, University of Tartu) and has been a supervisor for more than 20 PhD theses in areas such as statistics, mathematical statistics, and biometry. He is a frequently invited speaker at international conferences, the editor-in-chief of Journal of Multivariate Analysis, and the associate editor of four other journals.

This volume is a tribute to Professor von Rosen on the occasion of his 65th birthday. It contains a collection of 20 papers (ordered alphabetically by the first author) by 45 colleagues and researchers, some of whom are his former students, from 16 countries. The contents of the papers evolve around multivariate analysis and random matrices with topics such as high-dimensional analysis, goodness-of-fit measures, variable selection and information criteria, inference of covariance structures, the Wishart distribution, and, of course, growth curve models. Although a scientific book perhaps is rarely read in its full length, we hope and believe that Professor von Rosen cannot resist reading this one from front to back. Indeed, each of the contributions is founded on his own work in one way or another.

It would not be right to characterize von Rosen only by his academic and scientific merits. Although any successful scientist will receive a certain amount of attention, much of von Rosen's popularity among colleagues and friends is due to his kind and relaxed attitude. He is always eager to interact with his audience but yet very polite and respectful with everyone. When taking on the task of launching a project like this, one never knows how it will progress. In our case, it happened that a few invited contributors were unable to send in a manuscript before deadline. Because of this, we decided to contribute with more than a single paper each. Our sincere thanks go to all authors of the papers for their contributions and commitment to this Festschrift. We would also like to convey our apologies to those we may have overlooked or failed to contact and who would also have liked to be a part of this volume. Just drop an email to us, and we will include you in the forthcoming Festschrift to von Rosen's 75th birthday!

In closing, we wish Dietrich a joyful 65th birthday and are looking forward to many more years of cooperation and friendship.

Växjö, Sweden Linköping, Sweden July 2020 Thomas Holgersson Martin Singull

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