

# Preface to the Second Edition

The ongoing developments being made in large dimensional data analysis continue to generate great interest in random matrix theory in both theoretical investigations and applications in many disciplines. This has doubtlessly contributed to the significant demand for this monograph, resulting in its first printing being sold out. The authors have received many requests to publish a second edition of the book.

Since the publication of the first edition in 2006, many new results have been reported in the literature. However, due to limitations in space, we cannot include all new achievements in the second edition. In accordance with the needs of statistics and signal processing, we have added a new chapter on the limiting behavior of eigenvectors of large dimensional sample covariance matrices. To illustrate the application of RMT to wireless communications and statistical finance, we have added a chapter on these areas. Certain new developments are commented on throughout the book. Some typos and errors found in the first edition have been corrected.

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