DISTANCES BETWEEN RANDOM ORTHOGONAL MATRICES AND INDEPENDENT NORMALS

Tiefeng JIANG *University of Minnesota, USA*, E-mail: jiang040@umn.edu

Abstract: We study the distance between Haar-orthogonal matrices and independent normal random variables. The distance is measured by the total variation distance, the Kullback-Leibler distance, the Hellinger distance and the Euclidean distance. They appear different features. Optimal rates are obtained. This is a joint work with Yutao Ma.