SPRING 2018 - STAT 445 D100
APPLIED MULTIVARIATE ANALYSIS (3)

Class Number: 4417   Delivery Method: In Person

Overview

COURSE TIMES + LOCATION:

Th 4:30 PM – 5:20 PM
BLU 9660, Burnaby

Tu 4:30 PM – 6:20 PM
BLU 9660, Burnaby

EXAM TIME + LOCATION:

Apr 21, 2018
Sat 7:00 PM – 10:00 PM
Location: SSCB 9200, Burnaby

INSTRUCTOR:

Wang, Liangliang
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Office: SC-K10550

PREREQUISITES:
STAT 285 or STAT 302 or STAT 305 or BUEC 333 or equivalent.

Description

CALENDAR DESCRIPTION:
Introduction to principal components, cluster analysis, and other commonly used multivariate techniques. Quantitative

COURSE DETAILS:

Course Outline

1. Multivariate Random Variables
2. Multivariate Normal Distribution
3. Inference about Multivariate Means
4. Multivariate Multiple Linear Regression
5. Principal Component Analysis
6. Factor Analysis
7. Classification Analysis
8. Clustering Analysis

Grading

Assignments	20
Midterm	30
Final	50

NOTES:
Above grading is subject to change.

Materials

REQUIRED READING:

Required Text:

Applied Multivariate Statistical Analysis, 6th ed. by R.A. Johnson and D.W. Wichern. Publisher: Prentice Hall.

RECOMMENDED READING:

DEPARTMENT UNDERGRADUATE NOTES:

Students with Disabilites:
Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Tutor Requests:
Students looking for a Tutor should visit http://www.stat.sfu.ca/teaching/need-a-tutor-.html. We accept no responsibility for the consequences of any actions taken related to tutors.

REGISTRAR NOTES:

SFU's Academic Integrity web site http://students.sfu.ca/academicintegrity.html is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.

Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. http://www.sfu.ca/policies/gazette/student/s10-01.html

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MODIFIED BY:

Department, Statistics Actuarial (stat) on 2018-01-04 12:41 PM

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