

SPRING 2019 - STAT 445 E100

APPLIED MULTIVARIATE ANALYSIS (3)*Class Number: 3461 Delivery Method: In Person***COURSE TIMES + LOCATION:**

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

Th 4:30 PM – 5:20 PM
EDB 7618, Burnaby

EXAM TIMES + LOCATION:

Apr 16, 2019
7:00 PM – 10:00 PM
SSCB 9200, Burnaby

INSTRUCTOR:

Joan Hu
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Office: SC-K10555

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 and Distributions
2. Inference under Multivariate Normal Distribution
3. Multivariate Linear Regression
4. Principal Components and Factor Analysis
5. Discrimination and Classification
6. Clustering Analysis

Grading

Assignments	10%
Midterm	40%
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.**

DEPARTMENT UNDERGRADUATE NOTES:**Students with Disabilities:**

Students requiring accommodations as a result of disability must contact the Centre for Accessible Learning 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://www.sfu.ca/students/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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