



STATISTICS 802-4 MULTIVARIATE ANALYSIS

Fall 2003
DAY COURSE

Instructor: DR. L.WELDON (SSC K 10554)

Textbook:

Applied Multivariate Statistical Analysis 5th Edition by R.A.Johnson and D.W. Wichern. Publisher Prentice Hall. Fifth Edition.

Computer Software:

You will need to be familiar with some Statistical Computing Package. S-Plus, SAS, JMP, and MINITAB are the popular ones.

Course Outline:

1. Overview of Multivariate Analysis
 2. Matrix Algebra and Random Vectors
 3. Geometric Aspects of Multivariate Data
 4. The Multivariate Normal Distribution
 5. Inference for Multivariate Means
 6. Multivariate Linear Regression
 7. Analysis of Covariance Structure
 8. Classification and Grouping
-

Grading:

Assignments 50%
Final Exam 50%

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required by all members of the University. Please consult the General Guidelines for details.

Revised May 2003