STATISTICS 802-4
MULTIVARIATE ANALYSIS

Fall 2004
DAY COURSE

Instructor: Dr. Joan Hu

Textbook:

Applied Multivariate Statistical Analysis 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.

Meeting Schedule:

Tues. & Thurs.: 16:30-18:20

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:

To be announced the first day of class

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.

Revised April 2004