

APP D MVAR AT EANA S (3) L E L I I L I I

Class Number: 4020 Delivery Method: In Person

Tu 4:30 PM – 6:20 PM

AQ 3181, Burnaby

Th 4:30 PM – 5:20 PM

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Brad McNeney

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STAT 302 or STAT 305 or STAT 650 or BUEC 333 or permission of instructor. Open only to graduate students in departments other than Statistics & Actuarial Science.

Introduction to principal components, cluster analysis, and other commonly used multivariate techniques.

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

Note: This course is being taught in parallel with STAT 445. Where feasible and appropriate, students in STAT 645 will be encouraged to present their research problems involving categorical data as active case studies for the class. Graduate students will also be required to submit a more extensive project related to their specialty.

Assignments	10%
Midterm	40%

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.

GRADUATE STUDIES NOTES:

Important dates and deadlines for graduate students are found here: http://www.sfu.ca/dean-gradstudies/current/important_dates/guidelines.html. The deadline to drop a course with a 100% refund is the end of week 2. The deadline to drop with no notation on your transcript is the end of week 3.

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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