STATISTICS 802-4
MULTIVARIATE ANALYSIS

Fall 2002
DAY COURSE

Instructor: DR. R.LOCKHART

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.

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.

Revised June 2002