

Syllabus for STA437/STA2005 “Applied Multivariate Statistics”

Instructors Prof. Radu Craiu

When and Where Wednesdays 1pm-2pm (MB 128) and Fridays 1-3pm in (WB 116)

Textbook Applied Multivariate Statistical Analysis by Richard Johnson and Dean Wichern.

- Topics
1. Multivariate Normal
 2. Comparing Multivariate Means
 3. Multivariate Linear Regression
 4. Principal Components
 5. Factor Analysis
 6. Classification and Clustering.

Software We will use R to illustrate the concepts. All the data files are available online at:
<http://esminfo.prenhall.com/math/johnsonwichern/data.html>

Marking The mark is based on a midterm (50%) and one final examination (50%).

Policy Those who miss the midterm will have to take a make-up oral examination.