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.