
Handout: Course Information

Instructor: Mehdi Molkaraie

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Office: 155 College St., 3rd floor (through room 381).

Session 1: Tuesdays, 2:00pm – 5:00pm at MS 3153

Session 2: Wednesdays, 2:00pm – 5:00pm at MS 3153

Office hours and teaching assistants: Will be announced in class.

- **Evaluation:**

Marking is based on one midterm exam 45% and one final exam 55%.

- **Session 1 Midterm Exam:** Tuesday 22 Oct 2019 in class (at MS 3153).

- **Session 2 Midterm Exam:** Wednesday 23 Oct 2019 in class (at MS 3153).

- **Policy:**

If you miss the midterm exam, you need to take a make-up oral examination.

- **Course Reference:**

Richard Johnson and Dean Wichern, *Multivariate Statistical Analysis*, 6th Edition, Pearson, 2007.

- **Tentative Schedule:**

- (Brief) Introduction to matrix algebra and random vectors,
- Sample geometry and random sampling,
- Multivariate normal distribution,
- Multivariate linear regression,
- Principle component analysis,
- Factor analysis, and
- Classification and clustering.