Multivariate Stat Methods 7657/8657 Spring 2019

Professor: Dr. D. Bowman

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Office Hours: MW 3-4pm or by appointment

Text: Methods of Multivariate Analysis 3rd edition by Rencher and Christensen, Wiley.

Evaluation: We will have 2-3 in class tests including a final exam. We will have several homework assignments. Your grade for the course will be based on the percentage of total available points based on the following scale:

90-100% A 80-89% B 70-79% C 60-69% D Below 60% F

There will be no makeup tests given. If you must miss a test for any reason, that test will be replaced by the final exam grade at the discretion of the instructor. If you miss more than one test you will receive a zero grade on every missed test past the first one. It is very important that you do not miss any tests if possible.

Topics will include but are not limited to: matrix algebra review, multivariate normal distributions, MANOVA, Discriminant Analysis, Multivariate Regression, Canonical Analysis, Principal Component Analysis, Factor Analysis