

STA4702 - STA5707 Applied Multivariate Analysis

FALL 2008

Instructor : Victor Patrangenaru

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Days/Time/Room: TT 3:35 - 4:50 OSB 110

Office hours: TT: 2:30 pm - 3:30 pm.

Textbook: Applied Multivariate Statistical Analysis, by Richard A. Johnson, Dean W. Wichern. 5th Edition, 2002, Prentice Hall. ISBN 0-13-092553-5, or 6 edition, 2007, Prentice Hall. ISBN-10: 0131877151, ISBN-13: 978-0131877153.

Technology: Minitab, SAS.

Prerequisite: One of STA 5746, 5167, 5207, or 5327 for STA5707 and

One of STA 4203 or 4322 for STA 4702

Course description: This course is concerned with statistical theory for describing and analyzing multivariate data. Students will be provided with the supporting knowledge necessary for making proper studying such data, selecting appropriate techniques, and understanding their range of applicability .

Inference about mean vectors and covariance matrices, canonical correlation, principal components, discriminant analysis, cluster analysis, computer techniques.

The following chapters from the textbook will be partially covered: 1 - 6, 8, 10 - 12.

Time permitting we will also cover partially chapters 7, 9 or other topics in multivariate data analysis. Additional references will be given in class.

Attendance policy: Active attendance adds up to 5 bonus points. On the other hand, if you miss at least 3 times in a row, this extracredit is lost.

Grading: The course grade will be calculated on the basis of quizzes (20%), two midterms (25% each) and a final project of 30%. The dates of these tests will be announced in class. There will be no make ups. Homework will be assigned and partially discussed in class or at office hours.

Disclaimer This syllabus provides a general plan; deviations may be necessary.