

SPRING 2017 - STAT 445 D100

APPLIED MULTIVARIATE ANALYSIS (3)*Class Number: 6200 Delivery Method: In Person***COURSE TIMES + LOCATION:**

Tu 4:30 PM – 6:20 PM
WMC 3260, Burnaby

Th 4:30 PM – 5:20 PM
BLU 9660, Burnaby

EXAM TIMES + LOCATION:

Apr 18, 2017
7:00 PM – 10:00 PM
AQ 3182, Burnaby

INSTRUCTOR:

Liangliang Wang

lwa68@sfu.ca

778-782-3577

Office: SC-K10550

PREREQUISITES:

STAT 285 or STAT 302 or STAT 305 or equivalent.

Description

CALENDAR DESCRIPTION:

Introduction to principal components, cluster analysis, and other commonly used multivariate techniques. Quantitative.

COURSE DETAILS:**Course Outline**

1. Multivariate Random Variables
2. Multivariate Normal Distribution
3. Inference about Multivariate Means
4. Multivariate Multiple Linear Regression
5. Principle Component Analysis
6. Factor Analysis
7. Classification Analysis
8. Clustering Analysis

Grading

Assignments	20%
Midterm	30%
Final	50%

NOTES:***The grading scheme above is subject to change.***

Materials

REQUIRED READING:

Required Text:

***Applied Multivariate Statistical Analysis, 6th ed.* by R.A. Johnson and D.W. Wichern. Publisher: Prentice Hall.**

DEPARTMENT UNDERGRADUATE NOTES:

Students with Disabilities:

Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Tutor Requests:

Students looking for a Tutor should visit <http://www.stat.sfu.ca/teaching/need-a-tutor-.html>. We accept no responsibility for the consequences of any actions taken related to tutors.

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SFU's Academic Integrity web site <http://students.sfu.ca/academicintegrity.html> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.

Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. <http://www.sfu.ca/policies/gazette/student/s10-01.html>

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