



STAT 645-3

Applied Multivariate Analysis

Spring 2014
Day Course

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

Instructor: [Dr. Rick Routledge](#)

Prerequisite:

STAT 302 or STAT 305 or STAT 650 or permission of instructor. Open only to graduate students in departments other than Statistics & Actuarial Science.

Textbook:

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

Calendar Description:

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

Outline:

1. Principal Components: Identification, use in multivariate regression, using R to perform the calculations. (~3 weeks)
2. Cluster Analysis: Survey of commonly used methods, computer calculations, graphical displays, and interpretation of results. (~3 weeks)
3. Other commonly used multivariate techniques subject to interest and expertise of the students and instructor. Examples include the following:
 - a. Ordination Techniques: Methodology and survey of common applications, computer calculations. (~2 weeks)
 - b. Discriminant Analysis: (~2 weeks)
 - c. Canonical Correlation Analysis: (~2 weeks)
4. Student Presentations of Substantive Applications. (~1 week)

Note: This course is being taught in parallel with STAT 445. Where feasible and appropriate, students in STAT 645 will be encouraged to present their research problems involving categorical data as active case studies for the class. Graduate students **will also be required to submit a more extensive project related to their specialty.**

Grading Scheme:

Assignments: 20%

Project: 30%

Midterm: 20%

Final: 30%

Grading is subject to change.

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at <http://students.sfu.ca/academicintegrity.html>

Students looking for a Tutor should send an email to stat@sfu.ca with “Tutor Request” in the subject line. Please only include information that you would like forwarded to our tutors mailing list.

Revised September 12, 2013