

STA437/2005 - Methods for Multivariate Data

Course Outline

Gun Ho Jang

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Course Outline

Course: STA437HF/STA2005 - Methods for Multivariate Data

Lectures: Monday 6-9pm at SS1073

Instructor: Gun Ho Jang

e-mail: gunho@utstat.toronto.edu Put 'ST437' or 'STA2005' in subject

Web page: <http://www.utstat.toronto.edu/ghjang/teaching/sta2005>

Office Hours: Monday 4:30-5:30pm or by appointments.

Office: SS6025

Course Description

This course deals with practical techniques for the analysis of multivariate data including most of the following topics: fundamental methods of data reduction with an introduction to underlying distribution theory; basic estimation and hypothesis testing for multivariate means and variances; regression coefficients; principal components and partial, multiple and canonical correlations; multivariate analysis of variance; profile analysis and curve fitting for repeated measurements; classification and the linear discriminant function.

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Prerequisite

Introductory data analysis similar to ECO375/STA302/STA352 is mandatory. Linear algebra equivalent to APM233/MAT223/MAT240 is recommended.

Textbook

R. Johnson and D. Wichern (2007). Applied multivariate statistical analysis. Pearson, 6th ed.

Evaluation

	Scheme#1	Scheme#2	date, time and location
Assignment	30%	30%	2 sets
Mid-term test	25%	35%	October 20, 6-8pm, location: TBA
Final exam	45%	35%	TBA

Note: Final grade will be whichever the maximum between Schemes #1 and #2.

Note

No late assignment will be accepted. There are no make-up tests. If a test is missed and a proper documentation is handed in within a week of the test, the weight of missed test will be shifted toward final.

E-mail policy

Queries through e-mails are replied within 48 hours during weekdays and within 72 hours during weekends. Questions may not be replied if they need explanation with mathematical formulae.