

STAT 445 Timeline (Tue/Thu)

Spring Term: Jan 5 – Apr 10

Instructor: Ken Peng

Tentative Timeline

Week	Date	Day	Lec #	Topic	Assessments
1	Jan 06	Tue	1	I.1.	
1	Jan 08	Thu	2	I.2. - I.3.	
2	Jan 13	Tue	3	I.3. - I.4.	
2	Jan 15	Thu	4	I.4.	Assign 1 (I.1.- I.4.)
3	Jan 20	Tue	5	II.1.	
3	Jan 22	Thu	6	II.1.	
3	Jan 23	Fri 11:59pm	–		Assign 1 due
4	Jan 27	Tue	7	II.2.	
4	Jan 29	Thu	8	II.2.	Assign 2 (II.1.- II.2.)
5	Feb 03	Tue	9	II.3.	
5	Feb 05	Thu	10	II.3.	
5	Feb 06	Fri 11:59pm	–		Assign 2 due
6	Feb 10	Tue	11	II.4.	
6	Feb 12	Thu	12	II.4.	Assign 3 (II.3.- II.4.)
7	Feb 17	Tue	–	No class	Reading Break
7	Feb 19	Thu	–	No class	Reading Break
8	Feb 23	Mon 11:59pm	–		Assign 3 due
8	Feb 24	Tue	13	III.1.	
8	Feb 26	Thu	14	III.1.	
9	Mar 03	Tue	15	III.1.	Assign 4 (III.1.)
9	Mar 05	Thu	16	No class	Midterm exam (I.1. - II.4.)
10	Mar 10	Tue	17	III.2.	
10	Mar 12	Thu	18	III.2.	Assign 5 (III.2.)
10	Mar 13	Fri 11:59pm	–		Assign 4 due
11	Mar 17	Tue	19	III.3.	
11	Mar 19	Thu	20	III.3.	Assign 6 (III.3.)
12	Mar 23	Mon 11:59pm	–		Assign 5 due
12	Mar 24	Tue	21	III.4.	
12	Mar 26	Thu	22	III.4.	Assign 7 (III.4.)
13	Mar 30	Mon 11:59pm	–		Assign 6 due
13	Mar 31	Tue	23	Tentative	
13	Apr 02	Thu	24	Tentative	
14	Apr 07	Tue	25	Review	Review
14	Apr 09	Thu	26	Review	Review
14	Apr 10	Fri 11:59pm	26		Assign 7 due
–	TBD	–	–		Final exam (I.1. - III.4.)

The schedule is subject to adjustment depending on the pace of the class.

Course Outline

- Part I. Introduction (Textbook Chp 1-3)
 - I.1. General Introduction
 - I.2. Review on Matrix Algebra
 - I.3. Introduction to R
 - I.4. Multivariate Random Variables and Distributions
- Part II. Inference under Multivariate Normal Distribution (Textbook Chp 4-7)
 - II.1. Multivariate Normal Distribution
 - II.2. Inference on mean vector
 - II.3. Comparisons of Several Mean Vector
 - II.4. Multivariate Linear Regression
- Part III. Commonly-Used Multivariate Analysis Methods (Textbook Chp 8-12)
 - III.1. Discrimination and Classification
 - III.2. Principal Components Analysis
 - III.3. Factor Analysis
 - III.4. Clustering Analysis
- Part IV. Other Topics
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