

UPPSALA UNIVERSITET

FÖRELÄSNINGSKOMMENTARER

Multivariate Methods

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CONTENTS

1. Introduction	2
1.1. MANOVA	2
1.2. Regressionanalysis	2
2. Sample & Random Matrices	3
2.1. Slide 3 - Expectation	3
2.2. Slide 4 - Covariance Matrix	3
2.3. Slide 5 - Covariance Matrix	3
2.4. Slide 6 - Linear Combination	3
2.5. Slide 7 - Linear Combination	4
2.6. Slide 9 - Independence	4
2.7. Slide 10 - Random Sample	4

1. INTRODUCTION

Analysis dealing with simultaneous measurements on many variables.

We may want to do some statistical analysis on not only salary, but factor in things such as gender, whether or not one has been to uni etc.

One should always strive to use as much information as possible, you want to remove any chance to miss a pattern.

In general, if you arrive to a conclusion, think of why/what caused this and factor everything in your data and analysis.

1.1. MANOVA.

MANOVA is a method to measure if a data-set shares a similar mean. For example, with different flower types we may want to check if "does sweden has a similar income as norwegian citizens", comparing the sample from sweden to norwegian. We will get different numbers but that is something that we take into analysis.

1.2. Regressionanalysis.

Allows us to predict a variable y from an observation x . $x = \text{bmi}$, while y is your blood pressure.

2. SAMPLE & RANDOM MATRICES

2.1. Slide 3 - Expectation.

For a discrete random variable we use summation, for a continuous random variable we use integrals. What do we use for vectors/matrices?

⇒ We perform the operations elementwise in the matrix. Take $\mathbb{E}(X_{ij})$

2.2. Slide 4 - Covariance Matrix.

Recall

$$\text{Cov}(X, Y) = \mathbb{E}(X - \mathbb{E}(X))(Y - \mathbb{E}(Y)) = \mathbb{E}(XY) - \mathbb{E}(X)\mathbb{E}(Y) \quad (1)$$

for scalars.

What about $\text{Cov} \left(\begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix}, \begin{pmatrix} Y_1 \\ Y_2 \end{pmatrix} \right)$?

We can pick any pair (X_i, Y_j) and compute $\text{Cov}(X_i, Y_j)$ leading to the same as (1) but with X_i, Y_j instead.

In the case $\begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix}, \begin{pmatrix} Y_1 \\ Y_2 \end{pmatrix}$, we get a 3×2 matrix where the i, j th elements corresponds to $\text{Cov}(X_i, Y_j)$.

Think of it like

$$XY^T = \begin{pmatrix} X_1Y_1 & X_1Y_2 \\ X_2Y_1 & X_2Y_2 \\ X_3Y_1 & X_3Y_2 \end{pmatrix} \quad (2)$$

Now look at $\mathbb{E}(XY^T)$, same as (2) but $\mathbb{E}(X_iY_j)$.

Then we can easily see that $\text{Cov}(X, Y) = \mathbb{E}(XY^T) - \mu_X \mu_Y^T$

What if X is continuous and Y discrete?

What if $Y = X$?

$$\text{Cov}(X_i, X_i) = \mathbb{E}(X_i^2) - (\mathbb{E}(X_i))^2 = \text{Var}(X_i)$$

2.3. Slide 5 - Covariance Matrix.

Since in the scalar case $\text{Cov}(X_i, X_j) = \text{Cov}(X_j, X_i)$, then $\text{Cov}(X, Y) = \sum = \text{symmetric \& positive definite}$.

Definition/Sats 2.1: Positive & Semi-definite

Definite matrix A :

$$A > 0 \Leftrightarrow x^T A x > 0$$

Semi-definite matrix A :

$$A \geq 0 \Leftrightarrow x^T A x \geq 0$$

2.4. Slide 6 - Linear Combination.

You can view the vector c as regression values for example

2.5. Slide 7 - Linear Combination.

Example:

$$\text{Var}(X_1 + 2X_2 + 4X_3) \sim \text{Var} \left(\begin{pmatrix} 1 & 2 & 4 \end{pmatrix} \begin{pmatrix} X_1 \\ X_2 \\ X_3 \end{pmatrix} \right)$$

A tip for remembering where to put c^T , think of it like matching dimensions of left hand side and right hand side.

We only want to compute expectation for the random stuff, so we can chuck coefficients and constants out.

2.6. Slide 9 - Independence.

For simplicity, we define independence in the continuous case as $f(X, Y) = f(X)f(Y)$ and in the discrete case as $P(X, Y) = P(X)P(Y)$

Anmärkning: Jist because $\text{Cov}(X, Y) = 0$ does not imply independence. Take the unit circle and the contour as pairs over (X, Y) . It is clear that (X, Y) are dependant but their covariance is 0 since for every point on the circle you can reflect the X, Y and therefore, by $\text{Cov}(X, Y) = \mathbb{E}(XY) - \mathbb{E}(X)\mathbb{E}(Y)$, you would be adding a bunch of 0. Same goes for any function that can be reflected.

2.7. Slide 10 - Random Sample.

Example (Scalar case):

Let $\mathbf{x} \sim x_1 x_2 x_3 \dots$ be a random sample