STAT 5020 : Topics in Multivariate Analysis

Final Project (Due date: 17-May-2023)

Academic year 22/23, 2nd term

The project is about applying the SEMs learnt from this course to real-world datasets.

(a) Please find the real dataset(s) by yourself, determine an appropriate SEM and select necessary techniques. See, e.g.:

https://archive.ics.uci.edu/ml/index.php

http://www.worldvaluessurvey.org/wvs.jsp

http://databank.worldbank.org/data/home.aspx

http://finance.yahoo.com/

https://github.com/awesomedata/awesome-public-datasets

- (b) Please clearly describe the problem that you are interested in, the dataset, the proposed model (advanced SEM from chapter 5 or later chapters, e.g., SEM with missing data, hierarchical/mixture SEM, ...) and selected techniques, the detailed analysis procedures, the findings, and conclusions in a pdf file.
- (c) You may use any programming language and statistical software to conduct the analysis. Please submit your code and report file through the Blackboard system or email (to TA: sunrq@link.cuhk.edu.hk) before 23:59, May 17.