Multivariate Data Analysis

(MGT513, BAT531, TIM711)

Lecture 1

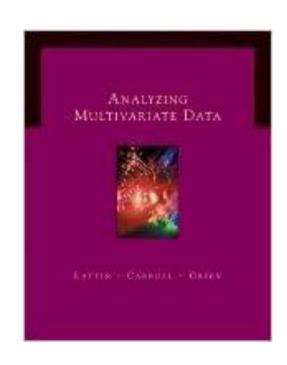


Course Materials

• Textbook (with Data CD)

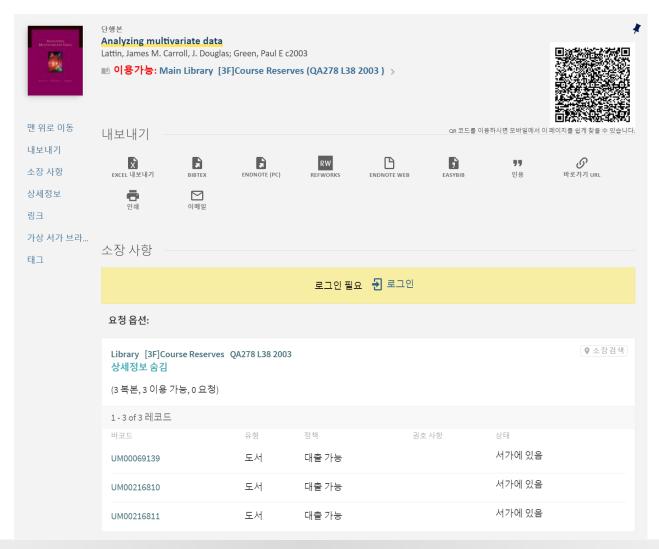
Analyzing Multivariate Data, 1st edition by James Lattin, Douglas Carroll, and Paul Green, 2003
[LCG]

 Blackboard: lecture notes, data sets, and more





Course Materials





Format of the Textbook

- Introduction
- Intuition
- Mechanics
- Sample problem
- Questions relating to the application of the method
- Learning summary
- Selected readings
- Exercises



Course Grading

- Individual Assignments (90%)
 - Exercise questions from the textbook
 - Data set will be uploaded (temporarily)
 - Need to submit 7 assignments

Attendance and participation (10%)



Administrative issues

- Lectures will be followed by computing illustrations (R / SPSS AMOS)
- HW will be discussed (I'll ask some of you to share your ideas)



Administrative issues

- Communicate with me
 - -email: keeylee@unist.ac.kr
 - Office Hours: by appointment



Teaching Schedule

Week	Торіс	
1	Introduction Ch.2 Vectors and Matrices	
2	Ch.4 Principal Component Analysis	HW 1, HW 2
3	Ch.5 Exploratory Factor Analysis	HW 3
4	Ch.6 Confirmatory Factor Analysis	
5	Ch.7 Multidimensional Scaling	HW 4
6	Ch.8 Cluster Analysis	HW 5
7	Ch.9 Canonical Correlation	
8	NO CLASS	Mid-term exam period
9	Ch.10 Structured Equation Models 1	
10	Ch.10 Structured Equation Models 2	
11	Ch.10 Structured Equation Models 3	HW 6
12	Ch.11 Analysis of Variance	
13	Ch.12 Discriminant Analysis	
14	Ch.13 Logit Choice Models	HW 7
15	TBA	
16	NO CLASS	Final exam period



Chapter 2 Vectors and Matrices

- Review of Basic Linear Algebra
- Read Chapter 2 (p.19 p.36) in LCG

BB: Ch2 Vectors and Matrices_OCR.pdf



Next Class

 Read Chapter 4 (Principal Components Analysis) in LCG.

