

다변량 분석

# Multivariate Data Analysis

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# contents

- Text boook: R 기반 다변량 분석 (정강모/김명근)
  - 조교: 권동안 [dongan.stat@gmail.com](mailto:dongan.stat@gmail.com)
1. random vector, covariance matrix, graphs
  2. Transformation, Decomposition, Distance
  3. Multivariate Normal Distribution
  4. Test in Multivariate Normal Distribution

# contents -continued-

- 5. MANOVA (Multivariate Analysis of Variance)
- 6. Multivariate Linear Regression
- 7. Principal Component Analysis
- 8. Factor Analysis
- 9. Discriminant Analysis
- 10. Canonical Correlation Analysis
- 11. Cluster Analysis

# Things to remember

- 3 strikes -out
- Homework must be done “alone”
  - > If copied, both sides will get 0 point.
- Midterm Exam (35%), Final Exam (35%), others(HW, Attendance, Quiz 30%)
- R & SAS will be used