

Welcome to week 1. In this week,  
we will lay the groundwork for the rest of  
the course by looking at exploratory data analysis,  
that is, how to visualise and diagnose multivariate data.  
Then we'll look at multivariate normal distribution,  
which will underpin a lot of  
our work in the rest of the course and we will learn how to specify,  
interpret and test it.  
Now, next, we'll look at how to estimate the mean of multivariate data.  
We have univariate data,  
the mean is just one number,  
but when we have multiple variables, well,  
we have a mean for each variable and they can be in some ways related.  
So we have to be careful when reporting and estimating these means. Welcome to week 1.

