

Welcome to week 3.

This week is about testing multivariate relationships.

Our first topic will be canonical correlations.

There, when you have two sets of variables,

we might want to know,

are these two sets of variables,

in some way, related to each other?

Linear models are something that should be familiar to you already.

But now, we're going to add a twist,

we're going to ask, well,

what if there's more than one Y ?

What if those Y 's are somehow correlated with each other?

We'll look at both how to fit these models, interpret them,

and via multivariate ANOVA,

test them. Welcome to week 3.

