

Welcome to week 6.

This week we'll cover the final two topics of this course.

The first topic is clustering.

Now we've looked at classification.

That is when we have our multivariate data correspond to some number of categories.

Well here, we don't get to see the categories.

We have to infer them from the data.

This is something that you can often eyeball if you have only two.

In three dimensions, you can look at clusters of points,

but when you have large numbers of them,

you have to use clustering methods.

Then we'll finish up with copula methods.

Now you might remember copula methods from the stock modelling example,

which we discussed at the start of the course.

Here we'll learn how this example was actually done.

How did we actually model those stocks jointly and simulate from those models?

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