

Computer Assignment 3

Principle component and factor analysis

Course code and name:	732A97 (2021) Multivariate Statistical Methods
Examiner:	Maryna Prus
Instructions:	Submit your report as a PDF file. All R-codes should be included into your report. The report should be written in English. The report should be emailed to maryna.prus@liu.se or maryna.prus@ovgu.de This assignment is a part of the examination.
Submission deadline:	23:59 on 26-th of February 2021

Recommended literature

Chapters 8, 9 in Johnson, Wichern

Chapters 3, 5 in Everitt, Hothorn

For R codes: The Little Book of R for Multivariate Analysis

(<https://little-book-of-r-for-multivariate-analysis.readthedocs.io/en/latest/>).

Problem 1

Solve Exercise 8.17 on the scanned pages. (Use the data file T1-9.dat from Computer Assignment 1).

Problem 2

Solve Exercise 9.27 on the scanned pages. (Use the same data as in Problem 1).