STAT 5020: Topics in Multivariate Analysis

Final Project

Academic year 18/19, 2n term

1. This project is about applying the SEMs learnt from this course to real data sets.

   a. Please find the real data set(s) by yourself, determine an appropriate SEM and select necessary techniques. See e.g.:
   http://archive.ics.uci.edu/ml/datasets.html
   http://www.worldvaluessurvey.org/wvs.jsp
   http://databank.worldbank.org/data/home.aspx
   http://finance.yahoo.com/
   https://github.com/awesomedata/awesome-public-datasets

   b. Please clearly show the problem that you are interested in, the data set, the proposed model and selected techniques, the detail analysis procedures, the findings and conclusions.

   c. You may use any programming language and statistical software to conduct the analysis. (Please include your code in the appendix of your slides.)

   d. Please note that the full mark of this final project is 20. If you use advanced SEM from chapter 5 or later chapters, you will get 5 bonus marks.

2. Please prepare a 15-min presentation (including time for Q&A) to show clearly the (b) part of Q1. The presentation sessions will be the classes on April 10 and 17.

   a. The schedule of the presentations is shown on the next page. Please attend ALL of them. (It is good to know other students' project and discuss with them.)

   b. Please send your slides to the TA (1155070161@link.cuhk.edu.hk) on the day that YOU give the presentation.

   c. Since your slides is the only file you need to submit, please make sure it includes all the detailed information of your project.