STA437H1F/STA1005HF Applied Multivariate Statistics

Course Description:

This course covers some of the Practical techniques for the analysis of multivariate data; fundamental methods of data reduction with an introduction to underlying distribution theory; basic estimation and hypothesis testing for multivariate means and variances; regression coefficients; principal components and partial, multiple and canonical correlations; multivariate analysis of variance; profile analysis and curve fitting for repeated measurements; classification and the linear discriminant function

Course Schedule:

Lectures: Monday 3:00 to 6:00 pm

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Office hours: Mon 6-8pm

Textbook


The following chapters will be covered (except starred sections): 2.1-2.5, 3.1-3.2, 4.1-4.4, 4.7, 5.1-5.3, 6.1-6.2, 7.1-7.2, 8.1-8.4, 9.1-9.4 (except 9.4.1,9.4.2) and some selected topics from other chapters (if the time permits).

Evaluation

Assignments: 25%
Term Test: 25% - a two-hour test on a date to be announced.
Exam: (Three hours) 50%

Missed Tests

There are no make-up tests. Should you miss the term test due to illness, you are required to submit to your lecturer, within one week, completed by your doctor, the ‘U of T Student Medical Certificate’, obtainable from your college registrar, the Office of the Faculty Registrar (SS1006), the Stats Dept. office, or the Koffler health service. The test’s weight will be shifted to the exam. If this documentation is not received, your test mark will be zero.