Statistics 667: Multivariate Analysis, Spring 2014

Section: 01 Index Number: 18557

Room: Hill 552 (Busch Campus)

Time: Mondays, Wednesdays 1:40 - 3:00 AM

Instructor: Dr. David Tyler

Offices: 567 Hill Center (Busch Campus)

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Office Hours: Monday: 3:00 - 4:00 PM

Wednesday: 4:30-5:30 PM Other times by appointment.

References

• Theory of Multivariate Statistics (Textbook) by M. Bilodeau and D. Brenner (Springer, 1999).

• Multivariate Analysis by K.V. Mardia, K.T. Kent and J.M. Bibby (Academic Press, 1979).

- Aspects of Multivariate Statistical Theory by R. Muirhead (Wiley, 1982).
- Applied Multivariate Statistical Analysis, 6th edition (Stat 567) by R.A. Johnson and D.W. Wichern (Pearson, 2007).

Syllabus

- Statistics 567 notes
- Selected chapters from the textbook
- Selected journal articles.

Tentative Grading Policy

- Homework assignments
- Presentations and/or Project
- Possible quizzes, exams or oral exams.

Homework: Some homework assignments will be collected periodically and sometimes graded. Not all homework assignments will be collected, and not all homework assignments which are collected will be graded.