STAT 465 (MAST 679/881), Sec. D
Multivariate Analysis
Fall 2017

Instructor: Dr. A. Sen, Office: LB 921-23 (SGW), Phone: 514-848-2424, Ext. 3230
Email: arusharka.sen@concordia.ca

Office Hours: Tuesdays, Thursdays 13:00–14:30, and by appointment.


Final Grade: a) Assignments (15%)
               b) Mid-term test (40%)
               c) Final examination (45%)

If the grading scheme for this course includes graded assignments, a reasonable and representative subset of each assignment may be graded. Students will not be told in advance which subset of the assigned problems will be marked and should therefore attempt all assigned problems.

Note:
1. Assignments are compulsory. Late assignments will not be accepted.
2. A mid-term exam will be held on Friday, 20 October 2017. This exam, as well as the final, will be closed book exams.
3. Please note that there are no supplemental privileges in this course.
4. For students in MAST 679D/881D, additional reading material and/or a project will be included in assignments.
### Week | Topics to be Covered | Sections
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1 | Matrix Algebra & Random Vectors | 2.2-2.5
2 | Matrix Algebra & Random Vectors | 2.6-2.7 & Supplement
3 | The Multivariate Normal Distribution | 4.1-4.5
4 | The Multivariate Normal Distribution | 4.6-4.8
5 | Inferences about a Mean Vector | 5.1-5.4
6 | Inferences about a Mean Vector | 5.5-5.8
7 | Comparisons of Several Multivariate Means | 6.1-6.2 MID TERM TEST
8 | Comparisons of Several Multivariate Means | 6.3-6.6
9 | Principal Components | 8.2-8.4
10 | Factor Analysis and Inference for structured covariance matrices | 9.1-9.4
11 | Canonical Correlation Analysis | 10.2-10.6
12 | Discrimination and Classification | 11.1-11.5
13 | Discrimination and Classification & Review | 11.6-11.8

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**Academic Integrity and the Academic Code of Conduct**

This course is governed by Concordia University’s policies on Academic Integrity and the Academic Code of Conduct as set forth in the Undergraduate Calendar and the Graduate Calendar. Students are expected to familiarize themselves with these policies and conduct themselves accordingly. "Concordia University has several resources available to students to better understand and uphold academic integrity. Concordia’s website on academic integrity can be found at the following address, which also includes links to each Faculty and the School of Graduate Studies: concordia.ca/students/academic-integrity." [Undergraduate Calendar, Sec 17.10.2]