

STAT 8408: Multivariate Methods

Multivariate normal distribution, principal component analysis, Hotelling T2 test, discriminant function analysis, multivariate analysis of variance, covariance and repeated measurements, canonical correlation analysis, factor analysis, classification and cluster analysis.

Credits: 3.0

Prerequisites:

MAT 4310 or STAT 4310 or MAT 7404 or STAT 7404

Program: Mathematics and Statistics