STA437/STA2005 - Methods for Multivariate Data
University of Toronto Fall 2014

Lectures: Monday 6-9pm at SS1073
Instructor: Gun Ho Jang
e-mail: gunhe@utstat.toronto.edu Put 'STA437' or 'STA2005' in subjects
Office: SS6025
Office Hours: Monday 4:30-5:30pm or by appointments.

Course Description
This course deals with practical techniques for the analysis of multivariate data including most of the following topics: 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.

Prerequisite
Introductory data analysis similar to ECO375/STA302/STA352 is mandatory. Linear algebra equivalent to APM233/MAT223/MAT240 is recommended.

Textbook

Evaluation

<table>
<thead>
<tr>
<th></th>
<th>Scheme#1</th>
<th>Scheme#2</th>
<th>date, time and location</th>
</tr>
</thead>
<tbody>
<tr>
<td>Assignment</td>
<td>30%</td>
<td>30%</td>
<td>2 sets</td>
</tr>
<tr>
<td>Mid-term test</td>
<td>25%</td>
<td>35%</td>
<td>October 20, 6-8pm, location: TBA</td>
</tr>
<tr>
<td>Final exam</td>
<td>45%</td>
<td>35%</td>
<td>TBA</td>
</tr>
</tbody>
</table>

Note: Final grade will be whichever the maximum between Schemes #1 and #2.

Note
No late assignment will be accepted. There are no make-up tests. If a test is missed and a proper documentation is handed in within a week of the test, the weight of missed test will be shifted toward final.