ME 390R Multivariate Statistical Analysis

Syllabus

Text:	**An Introduction to Multivariate Statistical Analysis** T.W. Anderson (John Wiley)
	Prerequisite: ME 390 (Applied Probability), M 684 DA, or Equivalent Graduate Mathematical Statistics Course, Linear Models Course Desirable
Exams:	Midterm: Take home. Final: (70% project, 30% in class final)
Homework:	Homework will be assigned weekly and will be due the following week
Grading:	Homework: 50% Midterm 20% Final Exam+Project 30%: 21% project, 9% in class final
Course Description:	Study of multivariate distributions, Inference for the multivariate normal, Multivariate regression models, MANOVA, Principal component analysis, Factor analysis, Canonical correlation, Discriminant analysis, Cluster analysis, Classification
Course Evaluation:	Course/Instructor Evaluation forms from the UT Measurement and Evaluation Center will be administered at the end of the semester. An informal course evaluation will be conducted at the mid-semester by the instructor.