

STAT821 — Multivariate Analysis

SECOND SEMESTER 2006 (E2)

UNIT INFORMATION

Lectures

You are required to attend a 3-hour lecture each week; the time and room are:

Wednesday 6.00 – 9.00pm E5A 309

Textbooks and references

The prescribed textbook is:

“**Applied Multivariate Statistical Analysis**” by Richard A. Johnson, Dean W. Wichern (5th edition).

You are expected to have access to a copy of this book throughout the semester.

The following books may be useful references:

DILLON & GOLDSTEIN	Multivariate Analysis – Methods and applications (QA 278 .d55)
FAHRMEIR & TUZE	Multivariate statistical modelling based on generalized linear models (QA 278 .F34)
FLURY, B	A first course in multivariate statistics
FLURY, B	Multivariate statistics: A practical approach
MORRISON, D	Multivariate statistical methods

Assignments

There will be **three** assignments for this unit. They will be handed out in, approximately, weeks 4, 7 and 11. Students are expected to hand in assignments on the due dates. For remote students, you may hand in assignments electronically via email but remember to convert your word or other documents to pdf format. *Any student who fails to hand in all the assignments without proper explanation may not be allowed to sit the final exam.*

Assessment

The final assessment is based on the following aspects:

Three Assignments	25%
Take home exam	75%

Satisfactory performance is required in all aspects of the unit.

Internet

All lecture materials will be placed online in the unit web page. The web page is at <http://www.stat.mq.edu.au/units/stat821/>. We expect this page to be active from week 2 of the teaching period.

Software used in teaching

We are using SPlus in teaching this unit. However, as most Splus codes are also working in R, you may use R if you wish; please remember that R is free. More information about R can be found at <http://www.r-project.org/>.

Examination

The examination will be designed to test your knowledge and understanding of the materials discussed in this unit. It follows that you need to undertake sufficient practice by doing exercises, in order to grasp the principles of the subject and to become fluent at *problem solving*. The final exam will be a take-home exam and students will usually have THREE days to complete their exam paper.

Unit Administration

Lecturer-in-charge: Dr Jun Ma
Room: E4A 531
Telephone: 61 2 98508548
Email: jun.ma@mq.edu.au.