

Syllabus

STA 4702 / 5701 Applied Multivariate Statistical Analysis

Spring 2013

Instructor:

Zhihua (Sophia) Su

Office Hours: M, W: 2:00 am -3:00 am or by appointment, 220 Griffin-Floyd Hall

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Teaching Assistant:

TBA

Office Hours: TBA

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Objectives:

STA 4702 / 5701 covers the basics of multivariate statistical analysis from both the theoretical and applied perspectives. Topics include, but not limit to, multivariate normal distribution, inferences about a mean vector, comparison of several multivariate means, multivariate linear regression models, principal components, factor analysis and inference for structured covariance matrices, canonical correlations analysis, classification and discrimination. R will be used as the statistical software to handle all the computing.

Text:

Applied Multivariate Statistical Analysis (6th Edition) by Johnson & Wichern.

Course Website:

<https://elearning2.courses.ufl.edu/>

Please check this site regularly. Most course documents and important information, including homework and readings, homework solutions, course schedule, and special announcements, will be posted there.

Grading:

There will be approximately ten homeworks, typically due on Mondays. The eight highest homework scores will count for a total of 50%. Two in-class exams are tentatively scheduled on **February 27 and April 24**, and they will count 25% each. You will be permitted to bring one 8.5 by 11 sheet of paper with formulas or notes on both sides to each exam. No make-up quizzes or exams will be offered.

The usual 10 point scale (90% for an A, 80% for a B, ...) is used.

Homework:

There will be approximately ten homeworks, typically due on Mondays. Late homework without legitimate documented reason will ***not be accepted***. If you cannot hand in your homework during the lecture, please talk to the Teaching Assistant. All homework must be readable and submitted on 8.5 x 11 inch (Letter) paper. Work must be ***stapled!*** (No folded corners, paper clips, etc.) Working together in groups on homework is permitted, but each student must do his/her own write-up of the solutions in *his/her own words*. Directly copying is not acceptable. Answers to selected exercises can be found on the course website.

Lecture Attendance:

Classroom lecture attendance is fully expected, even if not strictly enforced. You are responsible for learning all material presented during lecture, and any topic covered in lecture is a potential exam topic (unless otherwise stated).

Reasonable Accommodations:

To request classroom accommodation, please be certain that you have made all necessary arrangements with the Dean of Students Office, and obtain from them documentation to submit to the instructor at the time of your request. A request must be made to the instructor at least one week in advance of the date for which the accommodation is requested. This course information and policies sheet can be made available in alternative formats to accommodate print-related disabilities. Contact the instructor for more information.

Academic Integrity:

Please familiarize yourself with the Student Honor Code and Academic Honesty Guidelines outlined in your University of Florida Student Guide and at <http://www.dso.ufl.edu/sccr/honorcode.php>