

BTRY 6940: Theory of Multivariate Statistics

Professor: Giles Hooker  
Biological Statistics and Computational Biology

Time: Tuesday, Thursday 2:55 pm 4:15 pm  
Room: TBA

This course develops statistical theory for estimation, inference and exploratory data analysis for multivariate data. The course will emphasize classical theory, but also cover modern developments.

Topics include: multivariate data and distributions, normal theory, multivariate linear regression, MANOVA/MANCOVA, seemingly unrelated regression, principal components analysis, canonical correlation analysis, factor analysis, multidimensional scaling, structural equation models and Bayesian networks.

Textbook: Anderson: "An Introduction to Multivariate Statistical Analysis"