Statistics 667: Multivariate Analysis, Fall 2022

Section: 01  Index Number: 16471
Website: www.stat.rutgers.edu/~dtyler/Stat667-22
Room: Hill 552 (Busch Campus)
Time: Tuesdays & Thursdays 5:00 - 6:20 PM

Instructor: Dr. David Tyler
Offices: 567 Hill Center (Busch Campus)
E-mail: dtyler@stat.rutgers.edu
Website: www.stat.rutgers.edu/~dtyler

Office Hours: Tuesdays: 6:30-7:30 PM
Other times by appointment.

References

• Theory of Multivariate Statistics (Textbook)
  by M. Bilodeau and D. Brenner (Springer, 1999).

• Multivariate Analysis

• Aspects of Multivariate Statistical Theory
  by R. Muirhead (Wiley, 1982).

• Applied Multivariate Statistical Analysis, 6th edition (Stat 567)

Tentative Syllabus

• Lecture notes
• Selected chapters/sections from the textbook
• Selected journal articles.

Grading Policy: To be determined

• Quizzes
• Homework assignments.
• Final data project.
• Research paper presentation.

Homework: Some homework assignments will be collected periodically and sometimes graded. Not all homework assignments will be collected, and not all homework assignments which are collected will be graded.