

## MATH 483/593, Spring 07 Multivariate Statistical Analysis

**Note:** The last day to withdraw without the CNSM dean's signature is April 27, 2007. Request for special need for accommodation of a University verified disability should be submitted within the first two weeks with all necessary documentation. Class attendance is expected but will not be checked.

**Communication:** You can reach me most easily by just talking to me shortly before or after class, coming to scheduled office hours, or set up appointments at other times.

**Instructor:** Prof. Sung E Kim, FO3 206, e-mail skim43@csulb.edu, phone 54320, office hours MW 2:00-4:00 course web <http://www.csulb.edu/~skim43/math593/math593.htm>

Any office hour may be canceled due to illness or necessary appointments, and students should not therefore depend on the faculty being in his office for a particular office hour. Students thus should secure any necessary signatures or other requirements well in advance of any deadline.

**Lecture:** MW 4:00-5:15 PM, LA5 357

**Goal:** The students should become familiar with various topics in multivariate analysis including multivariate regression, multivariate analysis of variance, principal component, factor analysis, discrimination and classification, and logistic regression methods. Lectures consist of the theoretical background of the statistical methodologies and practical examples. The SAS package will be used throughout the course. Short handouts about the SAS codes will be given whenever necessary. Note that detailed instructions using SAS other than those handouts will NOT be given. No prior experience using SAS is required.

**Textbooks:** required: Applied Multivariate Methods for Data Analysts, by Dallas E. Johnson, Duxbury Press (ISBN 0-534-23796-7)

We will cover most of the chapters during this semester. **You are responsible for all material in the lectures and readings unless told otherwise.**

**Homework assignments:** About six HW sets will be assigned. The due dates will be announced in class and be posted on the web site. You may discuss with other students on the homework assignments, but you must write up and hand in your own solutions.

**Exams:** There will be one in-class midterm exam, one take-home midterm exam, and one final project. More details on the project will be posted. Exam Schedule: Tentative (midterm schedule is subjected to change)

Midterm 1 : Monday, Mar 12, 4:00-5:15  
Midterm 2 due : TBA  
Final project due : TBA

You must bring a calculator and two pages sheet of note to the midterm exam. There will be no make-up exam or late submission except for extremely unusual circumstances.

**Grading:** • 30% homework • 20% midterm exam • 20% take-home midterm • 30% final project

Basically, the distribution of the grades will follow a curve.