

Syracuse University
Department of Mathematics
MAT 755: Multivariate Statistical Analysis
Term 2 2016–17

Instructor	William Volterman
Office	Carn 316A
Phone	(315) 443-1460
e-mail	wvolterm@syr.edu
Lectures	TH 3:30 pm – 4:50 am CARN 200
Office Hours	W 9:00 - 12:00 CARN 316A or by appointment
Text Book	Applied Multivariate Statistical Analysis (6th edition) <i>Richard A. Johnson and Dean W. Wichern</i> ISBN-13: 978-0-13-187715-3.

Prerequisite: MAT 525 & MAT 532 or graduate standing in mathematical sciences.

Goals: The learning outcomes as stated in the catalogue are as follows

Multivariate normal distribution, conditional densities, partial correlation, multiple correlation, regression coefficients, maximum likelihood estimates, Hotelling's statistic, Wishart distribution, tests of hypotheses, and linear discriminant functions.

May include additional topics such as Factor Analysis, Canonical Correlation Analysis, Principal Component Analysis, etc.

Software: Part of this course will require use of the R statistical software language. R is free and can be downloaded from <http://probability.ca/cran>. More information is also available at <http://www.r-project.org>.

You can find free manuals available at <http://cran.r-project.org/manuals.html>, in particular you can get the R manual as a pdf file at <http://cran.r-project.org/doc/manuals/R-intro.pdf>.

You may also want to consider the R IDE RStudio available at <http://www.rstudio.com/products/rstudio/>.

Academic Integrity: The Syracuse University Academic Integrity Policy holds students accountable for the integrity of the work they submit. Students should be familiar with the Policy and know that it is their responsibility to learn about instructor and general academic expectations with regard to proper citation of sources in written work. The policy also governs the integrity of work submitted in exams and assignments as well as the veracity of signatures on attendance sheets and other verifications of participation in class activities. Serious sanctions can result from academic dishonesty of any sort. For more information and the complete policy, see <http://academicintegrity.syr.edu>

Important Message The instructor(s) and university reserve the right to modify elements of the course during the term. The university may change the dates and deadlines for any or all courses in extreme circumstances. If either type of modification becomes necessary, reasonable notice and communication with the students will be given with explanation and the opportunity to comment on changes. It is the responsibility of the student to check their email and course website during the term and to note any changes.

I.e., everything in this outline (or posted online) is subject to change.

Grading Scheme: The grading scheme is tentatively as below. Dates will be announced later. Alternative grading schemes may be considered . There are no make ups. If something is missed with legitimate reason and proof, the marking scheme will be adjusted accordingly.

- Assignments: 70%
- Exam 30%

Grade Conversion Chart: Note that the following grade conversion chart is used for this course. This may be different from your other courses.

Grade	F	D	C-	C	C+	B-	B	B+	A-	A
Score	0-49	50-59	60-62	63-66	67-69	70-72	73-76	77-79	80-89	90-100

Attendance: You are expected to attend every class. If you miss a class, it is your responsibility to obtain a copy of the lecture notes for that class from another student. You are also responsible for any announcements about changes to the schedule/requirements/policies.

Disabilities: If you believe that you need accommodations for a disability, please contact the Office of Disability Services (ODS), <http://disabilityservices.syr.edu>, located in Room 309 of 804 University Avenue, or call 315-443-4498 for an appointment to discuss your needs and the process for requesting accommodations. ODS is responsible coordinating disability-related accommodations and will issue students with documented Disabilities Accommodation Authorization Letters, as appropriate. Since accommodations may require early planning and generally are not provided retroactively, please contact ODS as soon as possible. You are also welcome to contact me privately to discuss your academic needs although I cannot arrange for disability-related accommodations.

Religious observances policy: SU religious observances policy recognizes the diversity of faiths represented among the campus community and protects the rights of students, faculty, and staff to observe religious holidays according to their tradition. Under the policy, students are provided an opportunity to make up any examination, study, or work requirements that may be missed due to are religious observance provided they notify their instructors before the end of the second week of classes. For fall and spring semesters, an online notification process is available through MySlice (Student Services → Enrollment → My Religious Observances) from the first day of class until the end of the second week of class.

Key dates: See the Academic Calendar for important dates during the term
<http://syracuse.edu/registrar/acadcalendars/acadd12016-17.pdf>

- First day of classes: **January 17th**
- Financial deadline to drop class: **February 7th**
- Academic drop deadline: **March 21st**
- Withdrawal deadline: **April 18th**
- Last day of classes: **May 2nd**