

## **STAT 450/550** **Multivariate Statistical Analysis**

**Note:** 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 [sung.kim@csulb.edu](mailto:sung.kim@csulb.edu), phone 54320,  
office hours: TTh 12:30-2:30PM

Course web: <http://www.csulb.edu/~skim43/stat550/stat550.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:** TTh 4:00-5:15, LA5-243

**Goal:** The students should become familiar with various topics in multivariate analysis including multi-variate 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 Statistical Analysis, by Johnson and Wichern, Pearson (ISBN 978-0-13-1877153)

We will cover most of the chapters during the 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 assignments and due dates will be announced in class. 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 two in-class midterm exams, one take-home final.

Exam Schedule: Tentative (midterm schedule is subjected to change)

Midterm 1 (in-class)	: TBA
Midterm 2 (in-class)	: TBA
Final due	: TBA

You must bring a calculator and one page (double sided) sheet of note to the midterms. There will be no make-up exam or late submission except for extremely unusual circumstances.

**Grading:** • 30% homework • 20% each midterm exam • 30% take-home Final