

The Geometry Of Multivariate Statistics By Thomas D Wickens

A comprehensive examination of high-dimensional analysis of multivariate methods and their real-world applications *Multivariate Statistics: High-Dimensional and Large-Sample Approximations* is the first book of its kind to explore how classical multivariate methods can be revised and used in place of conventional statistical tools. Written by prominent researchers in the field, the book focuses on high-dimensional and large-scale approximations and details the many basic multivariate methods used to achieve high levels of accuracy. The authors begin with a fundamental presentation of the basic tools and exact distributional results of multivariate statistics, and, in addition, the derivations of most distributional results are provided. Statistical methods for high-dimensional data, such as curve data, spectra, images, and DNA microarrays, are discussed. Bootstrap approximations from a methodological point of view, theoretical accuracies in MANOVA tests, and model selection criteria are also presented. Subsequent chapters feature additional topical coverage including: High-dimensional approximations of various statistics High-dimensional statistical methods Approximations with computable error bound Selection of variables based on model selection approach Statistics with error bounds and their appearance in discriminant analysis, growth curve models, generalized linear models, profile analysis, and multiple comparison Each chapter provides real-world applications and thorough analyses of the real data. In addition, approximation formulas found throughout the book are a useful tool for both practical and theoretical statisticians, and basic results on exact distributions in multivariate analysis are included in a comprehensive, yet accessible, format. *Multivariate Statistics* is an excellent book for courses on probability theory in statistics at the graduate level. It is also an essential reference for both practical and theoretical statisticians who are interested in multivariate analysis and who would benefit from learning the applications of analytical probabilistic methods in statistics.

Written to convey an intuitive feel for both theory and practice, its main objective is to illustrate what a powerful tool density estimation can be when used not only with univariate and bivariate data but also in the higher dimensions of trivariate and quadrivariate information. Major concepts are presented in the context of a histogram in order to simplify the treatment of advanced estimators. Features 12 four-color plates, numerous graphic illustrations as well as a multitude of problems and solutions.

Intended as a textbook for students taking a first graduate course in the subject, as well as for the general reference of interested research workers, this text discusses, in a readable form, developments from recently published work on certain broad topics not otherwise easily accessible, such as robust inference and the use of the bootstrap in a multivariate setting. A minimum background expected of the reader would include at least two courses in mathematical statistics, and certainly some exposure to the calculus of several variables together with the descriptive geometry of linear algebra.

The aim of this book is to present the mathematics underlying elementary statistical methods in as simple a manner as possible. These methods include independent and paired sample t-tests, analysis of variance, regression, and the analysis of covariance. The author's principle tool is the use of geometric ideas to provide more visual insight and to make the theory accessible to a wider audience than is usually possible.

The Wiley-Interscience Paperback Series consists of selected books that have been made more accessible to consumers in an effort to increase global appeal and general circulation. With these new unabridged softcover volumes, Wiley hopes to extend the lives of these works by making them available to future generations of statisticians, mathematicians, and scientists.

". . . the wealth of material on statistics concerning the multivariate normal distribution is quite

exceptional. As such it is a very useful source of information for the general statistician and a must for anyone wanting to penetrate deeper into the multivariate field." -Mededelingen van het Wiskundig Genootschap "This book is a comprehensive and clearly written text on multivariate analysis from a theoretical point of view." -The Statistician Aspects of Multivariate Statistical Theory presents a classical mathematical treatment of the techniques, distributions, and inferences based on multivariate normal distribution. Noncentral distribution theory, decision theoretic estimation of the parameters of a multivariate normal distribution, and the uses of spherical and elliptical distributions in multivariate analysis are introduced. Advances in multivariate analysis are discussed, including decision theory and robustness. The book also includes tables of percentage points of many of the standard likelihood statistics used in multivariate statistical procedures. This definitive resource provides in-depth discussion of the multivariate field and serves admirably as both a textbook and reference.

An insightful guide to understanding and visualizing multivariate statistics using SAS®, STATA®, and SPSS® *Multivariate Analysis for the Biobehavioral and Social Sciences: A Graphical Approach* outlines the essential multivariate methods for understanding data in the social and biobehavioral sciences. Using real-world data and the latest software applications, the book addresses the topic in a comprehensible and hands-on manner, making complex mathematical concepts accessible to readers. The authors promote the importance of clear, well-designed graphics in the scientific process, with visual representations accompanying the presented classical multivariate statistical methods. The book begins with a preparatory review of univariate statistical methods recast in matrix notation, followed by an accessible introduction to matrix algebra. Subsequent chapters explore fundamental multivariate methods and related key concepts, including: Factor analysis and related methods Multivariate graphics Canonical correlation Hotelling's T-squared Multivariate analysis of variance (MANOVA) Multiple regression and the general linear model (GLM) Each topic is introduced with a research-publication case study that demonstrates its real-world value. Next, the question "how do you do that?" is addressed with a complete, yet simplified, demonstration of the mathematics and concepts of the method. Finally, the authors show how the analysis of the data is performed using Stata®, SAS®, and SPSS®. The discussed approaches are also applicable to a wide variety of modern extensions of multivariate methods as well as modern univariate regression methods. Chapters conclude with conceptual questions about the meaning of each method; computational questions that test the reader's ability to carry out the procedures on simple datasets; and data analysis questions for the use of the discussed software packages. *Multivariate Analysis for the Biobehavioral and Social Sciences* is an excellent book for behavioral, health, and social science courses on multivariate statistics at the graduate level. The book also serves as a valuable reference for professionals and researchers in the social, behavioral, and health sciences who would like to learn more about multivariate analysis and its relevant applications.

This research monograph on circular data analysis covers some recent advances in the field, besides providing a brief introduction to, and a review of, existing methods and models. The primary focus is on recent research into topics such as change-point problems, predictive distributions, circular correlation and regression, etc. An important feature of this work is the S-plus subroutines provided for analyzing actual data sets. Coupled with the discussion of new theoretical research, the book should benefit both the researcher and the practitioner.

Contents: Circular Probability Distributions Some Sampling Distributions Estimation of Parameters Tests for Mean Direction and Concentration Tests for Uniformity Nonparametric Testing Procedures Circular Correlation and Regression Predictive Inference for Directional Data Outliers and Related Problems Change-Point Problems Miscellaneous Topics Some Facts on Bessel Functions How to Use the CircStats Package Readership: Researchers and practitioners dealing with circular data. Keywords: Directional Statistics; Circular Data; CircStat

Programs; Von Mises Density; Circular Normal Distribution; Wrapped Stable Family; Spacings Tests; Circular Correlation and Regression; Two-Dimensional Directions; Circadian Rhythms; Cosinor Analysis; Tests of Isotropy or Uniformity

Detailed coverage of the practical aspects of multivariate statistical process control (MVSPC) based on the application of Hotelling's T^2 statistic. MVSPC is the application of multivariate statistical techniques to improve the quality and productivity of an industrial process. Provides valuable insight into the T^2 statistic.

Perfected over three editions and more than forty years, this field- and classroom-tested reference: * Uses the method of maximum likelihood to a large extent to ensure reasonable, and in some cases optimal procedures. * Treats all the basic and important topics in multivariate statistics. * Adds two new chapters, along with a number of new sections. * Provides the most methodical, up-to-date information on MV statistics available.

The majority of data sets collected by researchers in all disciplines are multivariate, meaning that several measurements, observations, or recordings are taken on each of the units in the data set. These units might be human subjects, archaeological artifacts, countries, or a vast variety of other things. In a few cases, it may be sensible to isolate each variable and study it separately, but in most instances all the variables need to be examined simultaneously in order to fully grasp the structure and key features of the data. For this purpose, one or another method of multivariate analysis might be helpful, and it is with such methods that this book is largely concerned. Multivariate analysis includes methods both for describing and exploring such data and for making formal inferences about them. The aim of all the techniques is, in general sense, to display or extract the signal in the data in the presence of noise and to find out what the data show us in the midst of their apparent chaos. An Introduction to Applied Multivariate Analysis with R explores the correct application of these methods so as to extract as much information as possible from the data at hand, particularly as some type of graphical representation, via the R software. Throughout the book, the authors give many examples of R code used to apply the multivariate techniques to multivariate data.

The book is a collection of some of the research presented at the workshop of the same name held in May 2003 at Rutgers University. The workshop brought together researchers from two different communities: statisticians and specialists in computational geometry. The main idea unifying these two research areas turned out to be the notion of data depth, which is an important notion both in statistics and in the study of efficiency of algorithms used in computational geometry. Many of the articles in the book lay down the foundations for further collaboration and interdisciplinary research.

This is the first book on multivariate analysis to look at large data sets which describes the state of the art in analyzing such data. Material such as database management systems is included that has never appeared in statistics books before.

Geometric Data Analysis designates the approach of Multivariate Statistics that conceptualizes the set of observations as a Euclidean cloud of points. Combinatorial Inference in Geometric Data Analysis gives an overview of multidimensional statistical inference methods applicable to clouds of points that make no assumption on the process of generating data or distributions, and that are not based on random modelling but on permutation procedures recasting in a combinatorial framework. It focuses particularly on the comparison of a group of observations to a reference population (combinatorial test) or to a reference value of a location parameter (geometric test), and on problems of homogeneity, that is the comparison of several groups for two basic designs. These methods involve the use of combinatorial procedures to build a reference set in which we place the data. The chosen test statistics lead to original extensions, such as the geometric interpretation of the observed level, and the construction of a compatibility region. Features: Defines precisely the object under study in the context of multidimensional procedures, that is clouds of points Presents combinatorial tests and related

computations with R and Coheris SPAD software Includes four original case studies to illustrate application of the tests Includes necessary mathematical background to ensure it is self-contained This book is suitable for researchers and students of multivariate statistics, as well as applied researchers of various scientific disciplines. It could be used for a specialized course taught at either master or PhD level.

A traditional approach to developing multivariate statistical theory is algebraic. Sets of observations are represented by matrices, linear combinations are formed from these matrices by multiplying them by coefficient matrices, and useful statistics are found by imposing various criteria of optimization on these combinations. Matrix algebra is the vehicle for these calculations. A second approach is computational. Since many users find that they do not need to know the mathematical basis of the techniques as long as they have a way to transform data into results, the computation can be done by a package of computer programs that somebody else has written. An approach from this perspective emphasizes how the computer packages are used, and is usually coupled with rules that allow one to extract the most important numbers from the output and interpret them. Useful as both approaches are--particularly when combined--they can overlook an important aspect of multivariate analysis. To apply it correctly, one needs a way to conceptualize the multivariate relationships that exist among variables. This book is designed to help the reader develop a way of thinking about multivariate statistics, as well as to understand in a broader and more intuitive sense what the procedures do and how their results are interpreted. Presenting important procedures of multivariate statistical theory geometrically, the author hopes that this emphasis on the geometry will give the reader a coherent picture into which all the multivariate techniques fit.

Geometric Data Analysis (GDA) is the name suggested by P. Suppes (Stanford University) to designate the approach to Multivariate Statistics initiated by Benzécri as Correspondence Analysis, an approach that has become more and more used and appreciated over the years. This book presents the full formalization of GDA in terms of linear algebra - the most original and far-reaching consequential feature of the approach - and shows also how to integrate the standard statistical tools such as Analysis of Variance, including Bayesian methods. Chapter 9, Research Case Studies, is nearly a book in itself; it presents the methodology in action on three extensive applications, one for medicine, one from political science, and one from education (data borrowed from the Stanford computer-based Educational Program for Gifted Youth). Thus the readership of the book concerns both mathematicians interested in the applications of mathematics, and researchers willing to master an exceptionally powerful approach of statistical data analysis.

During the last twenty years multivariate statistical methods have become increasingly popular among scientists in various fields. The theory had already made great progress in previous decades and routine applications of multivariate methods followed with the advent of fast computers. Nowadays statistical software packages perform in seconds what used to take weeks of tedious calculations. Although this is certainly a welcome development, we find, on the other hand, that many users of statistical packages are not too sure of what they are doing, and this is especially true for multivariate statistical methods. Many researchers have heard about such techniques and feel intuitively that multivariate methods could be useful for their own work, but they haven't mastered the usual mathematical prerequisites. This book tries to fill the gap by explaining - in words and graphs - some basic concepts and selected methods of multivariate statistical analysis. Why another book? Are the existing books on applied multivariate statistics all obsolete? No, some of them are up to date and, indeed, quite good. Multivariate calculus can be understood best by combining geometric insight, intuitive arguments, detailed explanations and mathematical reasoning. This textbook not only follows this programme, but additionally provides a solid description of the basic concepts, via familiar examples, which are then tested in technically demanding situations. In this new edition the

introductory chapter and two of the chapters on the geometry of surfaces have been revised. Some exercises have been replaced and others provided with expanded solutions. Familiarity with partial derivatives and a course in linear algebra are essential prerequisites for readers of this book. Multivariate Calculus and Geometry is aimed primarily at higher level undergraduates in the mathematical sciences. The inclusion of many practical examples involving problems of several variables will appeal to mathematics, science and engineering students.

A clear and efficient balance between theory and application of statistical modeling techniques in the social and behavioral sciences Written as a general and accessible introduction, Applied Univariate, Bivariate, and Multivariate Statistics provides an overview of statistical modeling techniques used in fields in the social and behavioral sciences. Blending statistical theory and methodology, the book surveys both the technical and theoretical aspects of good data analysis. Featuring applied resources at various levels, the book includes statistical techniques such as t-tests and correlation as well as more advanced procedures such as MANOVA, factor analysis, and structural equation modeling. To promote a more in-depth interpretation of statistical techniques across the sciences, the book surveys some of the technical arguments underlying formulas and equations. Applied Univariate, Bivariate, and Multivariate Statistics also features Demonstrations of statistical techniques using software packages such as R and SPSS® Examples of hypothetical and real data with subsequent statistical analyses Historical and philosophical insights into many of the techniques used in modern social science A companion website that includes further instructional details, additional data sets, solutions to selected exercises, and multiple programming options An ideal textbook for courses in statistics and methodology at the upper- undergraduate and graduate-levels in psychology, political science, biology, sociology, education, economics, communications, law, and survey research, Applied Univariate, Bivariate, and Multivariate Statistics is also a useful reference for practitioners and researchers in their field of application. DANIEL J. DENIS, PhD, is Associate Professor of Quantitative Psychology at the University of Montana where he teaches courses in univariate and multivariate statistics. He has published a number of articles in peer-reviewed journals and has served as consultant to researchers and practitioners in a variety of fields. An applied treatment of the key methods and state-of-the-art tools for visualizing and understanding statistical data Smoothing of Multivariate Data provides an illustrative and hands-on approach to the multivariate aspects of density estimation, emphasizing the use of visualization tools. Rather than outlining the theoretical concepts of classification and regression, this book focuses on the procedures for estimating a multivariate distribution via smoothing. The author first provides an introduction to various visualization tools that can be used to construct representations of multivariate functions, sets, data, and scales of multivariate density estimates. Next, readers are presented with an extensive review of the basic mathematical tools that are needed to asymptotically analyze the behavior of multivariate density estimators, with coverage of density classes, lower bounds, empirical processes, and manipulation of density estimates. The book concludes with an extensive toolbox of multivariate density estimators, including anisotropic kernel estimators, minimization estimators, multivariate adaptive histograms, and wavelet estimators. A completely interactive experience is encouraged, as all examples and figures can be easily replicated using the R software package, and every chapter concludes with numerous exercises that allow readers to test their understanding of the presented techniques. The R software is freely available on the book's related Web site along with "Code" sections for each chapter that provide short instructions for working in the R environment. Combining mathematical analysis with practical implementations, Smoothing of Multivariate Data is an excellent book for courses in multivariate analysis, data analysis, and nonparametric statistics at the upper-undergraduate and graduate levels. It also serves as a valuable reference for practitioners and researchers in

the fields of statistics, computer science, economics, and engineering.

Mathematical Tools for Applied Multivariate Analysis provides information pertinent to the aspects of transformational geometry, matrix algebra, and the calculus that are most relevant for the study of multivariate analysis. This book discusses the mathematical foundations of applied multivariate analysis. Organized into six chapters, this book begins with an overview of the three problems in multiple regression, principal components analysis, and multiple discriminant analysis. This text then presents a standard treatment of the mechanics of matrix algebra, including definitions and operations on matrices, vectors, and determinants. Other chapters consider the topics of eigenstructures and linear transformations that are important to the understanding of multivariate techniques. This book discusses as well the eigenstructures and quadratic forms. The final chapter deals with the geometric aspects of linear transformations. This book is a valuable resource for students.

The book is a collection of some of the research presented at the workshop of the same name held in May 2003 at Rutgers University. The workshop brought together researchers from two different communities: statisticians and specialists in computational geometry. The main idea unifying these two research areas turned out to be the notion of data depth, which is an important notion both in statistics and in the study of efficiency of algorithms used in computational geometry. Many of the articles in the book lay down the foundations for further collaboration and interdisciplinary research. Information for our distributors: Co-published with the Center for Discrete Mathematics and Theoretical Computer Science beginning with Volume 8. Volumes 1-7 were co-published with the Association for Computer Machinery (ACM).

A selection of articles presented at the Eighth Lukacs Symposium held at the Bowling Green State University, Ohio. They discuss consistency and accuracy of the sequential bootstrap, hypothesis testing, geometry in multivariate analysis, the classical extreme value model, the analysis of cross-classified data, diffusion models for neural activity, e

This title is part of the Pearson Modern Classics series. Pearson Modern Classics are acclaimed titles at a value price. Please visit www.pearsonhighered.com/math-classics-series for a complete list of titles. For courses in Multivariate Statistics, Marketing Research, Intermediate Business Statistics, Statistics in Education, and graduate-level courses in Experimental Design and Statistics. Appropriate for experimental scientists in a variety of disciplines, this market-leading text offers a readable introduction to the statistical analysis of multivariate observations. Its primary goal is to impart the knowledge necessary to make proper interpretations and select appropriate techniques for analyzing multivariate data. Ideal for a junior/senior or graduate level course that explores the statistical methods for describing and analyzing multivariate data, the text assumes two or more statistics courses as a prerequisite.

Multivariate analysis is an important tool for social researchers, but the subject is broad and can be quite technical for those with limited mathematical and statistical backgrounds. To effectively acquire the tools and techniques they need to interpret multivariate data, social science students need clear explanations, a minimum of mathematical detail, and a wide range of exercises and worked examples. Classroom tested for more than 10 years, *The Analysis and Interpretation of Multivariate Data for Social Scientists* describes and illustrates methods of multivariate data analysis important to the social sciences. The

authors focus on interpreting the pattern of relationships among many variables rather than establishing causal linkages, and rely heavily on numerical examples, visualization, and on verbal , rather than mathematical exposition. They present methods for categorical variables alongside the more familiar method for continuous variables and place particular emphasis on latent variable techniques. Ideal for introductory, senior undergraduate and graduate-level courses in multivariate analysis for social science students, this book combines depth of understanding and insight with the practical details of how to carry out and interpret multivariate analyses on real data. It gives them a solid understanding of the most commonly used multivariate methods and the knowledge and tools to implement them. Datasets, the SPSS syntax and code used in the examples, and software for performing latent variable modelling are available at <http://www.mlwin.com/team/aimdss.html>>

In an exciting return to the roots of factor analysis, Allen Yates reviews its early history to clarify original objectives created by its discoverers and early developers. He then shows how computers can be used to accomplish the goals established by these early visionaries, while taking into account modern developments in the field of statistics that legitimize exploratory data analysis as a technique of discovery. The book presents a unique perspective on all phases of exploratory factor analysis. In doing so, the popular objectives of the method are literally turned upside down both at the stage where the model is being fitted to data and in the subsequent stage of simple structure transformation for meaningful interpretation. What results is a fully integrated approach to exploratory analysis of associations among observed variables, revealing underlying structure in a totally new and much more invariant manner than ever before possible.

For an undergraduate or graduate level course that explores the statistical methods for describing and analyzing multivariate data. Appropriate for experimental scientists in a variety of disciplines, this text offers a readable introduction to the statistical analysis of multivariate observations.

The first edition of Geometric Morphometrics for Biologists has been the primary resource for teaching modern geometric methods of shape analysis to biologists who have a stronger background in biology than in multivariate statistics and matrix algebra. These geometric methods are appealing to biologists who approach the study of shape from a variety of perspectives, from clinical to evolutionary, because they incorporate the geometry of organisms throughout the data analysis. The second edition of this book retains the emphasis on accessible explanations, and the copious illustrations and examples of the first, updating the treatment of both theory and practice. The second edition represents the current state-of-the-art and adds new examples and summarizes recent literature, as well as provides an overview of new software and step-by-step guidance through details of carrying out the analyses. Contains updated coverage of methods, especially for sampling complex curves and 3D forms and

a new chapter on applications of geometric morphometrics to forensics Offers a reorganization of chapters to streamline learning basic concepts Presents detailed instructions for conducting analyses with freely available, easy to use software Provides numerous illustrations, including graphical presentations of important theoretical concepts and demonstrations of alternative approaches to presenting results

"This book introduces the most commonly used techniques for dealing with multivariate data; the sort of multi-species multi-chemical data sets that are routinely encountered in environmental investigations. It assumes no prior knowledge of multivariate analyses and requires no mathematics beyond simple linear equations."--Back Cover.

A timely collection of advanced, original material in the area of statistical methodology motivated by geometric problems, dedicated to the influential work of Kanti V. Mardia This volume celebrates Kanti V. Mardia's long and influential career in statistics. A common theme unifying much of Mardia's work is the importance of geometry in statistics, and to highlight the areas emphasized in his research this book brings together 16 contributions from high-profile researchers in the field. Geometry Driven Statistics covers a wide range of application areas including directional data, shape analysis, spatial data, climate science, fingerprints, image analysis, computer vision and bioinformatics. The book will appeal to statisticians and others with an interest in data motivated by geometric considerations. Summarizing the state of the art, examining some new developments and presenting a vision for the future, Geometry Driven Statistics will enable the reader to broaden knowledge of important research areas in statistics and gain a new appreciation of the work and influence of Kanti V. Mardia.

Enables readers to start doing actual data analysis fast for a truly hands-on learning experience This concise and very easy-to-use primer introduces readers to a host of computational tools useful for making sense out of data, whether that data come from the social, behavioral, or natural sciences. The book places great emphasis on both data analysis and drawing conclusions from empirical observations. It also provides formulas where needed in many places, while always remaining focused on concepts rather than mathematical abstraction. SPSS Data Analysis for Univariate, Bivariate, and Multivariate Statistics offers a variety of popular statistical analyses and data management tasks using SPSS that readers can immediately apply as needed for their own research, and emphasizes many helpful computational tools used in the discovery of empirical patterns. The book begins with a review of essential statistical principles before introducing readers to SPSS. The book then goes on to offer chapters on: Exploratory Data Analysis, Basic Statistics, and Visual Displays; Data Management in SPSS; Inferential Tests on Correlations, Counts, and Means; Power Analysis and Estimating Sample Size; Analysis of Variance – Fixed and Random Effects; Repeated Measures ANOVA; Simple and Multiple Linear Regression; Logistic Regression; Multivariate Analysis of Variance (MANOVA) and Discriminant Analysis; Principal Components Analysis; Exploratory Factor Analysis; and Non-Parametric Tests. This helpful resource allows readers to: Understand data analysis in practice rather than delving too deeply into abstract mathematical concepts Make use of computational

tools used by data analysis professionals. Focus on real-world application to apply concepts from the book to actual research Assuming only minimal, prior knowledge of statistics, SPSS Data Analysis for Univariate, Bivariate, and Multivariate Statistics is an excellent "how-to" book for undergraduate and graduate students alike. This book is also a welcome resource for researchers and professionals who require a quick, go-to source for performing essential statistical analyses and data management tasks. Amstat News asked three review editors to rate their top five favorite books in the September 2003 issue. Methods of Multivariate Analysis was among those chosen. When measuring several variables on a complex experimental unit, it is often necessary to analyze the variables simultaneously, rather than isolate them and consider them individually. Multivariate analysis enables researchers to explore the joint performance of such variables and to determine the effect of each variable in the presence of the others. The Second Edition of Alvin Rencher's Methods of Multivariate Analysis provides students of all statistical backgrounds with both the fundamental and more sophisticated skills necessary to master the discipline. To illustrate multivariate applications, the author provides examples and exercises based on fifty-nine real data sets from a wide variety of scientific fields. Rencher takes a "methods" approach to his subject, with an emphasis on how students and practitioners can employ multivariate analysis in real-life situations. The Second Edition contains revised and updated chapters from the critically acclaimed First Edition as well as brand-new chapters on: Cluster analysis Multidimensional scaling Correspondence analysis Biplots Each chapter contains exercises, with corresponding answers and hints in the appendix, providing students the opportunity to test and extend their understanding of the subject. Methods of Multivariate Analysis provides an authoritative reference for statistics students as well as for practicing scientists and clinicians.

"An important addition to your library." ---American Scientist

Building from his lecture notes, Eaton (mathematics, U. of Minnesota) has designed this text to support either a one-year class in graduate-level multivariate courses or independent study. He presents a version of multivariate statistical theory in which vector space and invariance methods replace to a large extent more traditional multivariate methods. Using extensive examples and exercises Eaton describes vector space theory, random vectors, the normal distribution on a vector space, linear statistical models, matrix factorization and Jacobians, topological groups and invariant measures, first applications of invariance, the Wishart distribution, inferences for means in multivariate linear models and canonical correlation coefficients. Eaton also provides comments on selected exercises and a bibliography.

The authors have cleverly used exercises and their solutions to explore the concepts of multivariate data analysis. Broken down into three sections, this book has been structured to allow students in economics and finance to work their way through a well formulated exploration of this core topic. The first part of this book is devoted to graphical techniques. The second deals with multivariate random variables and presents the derivation of estimators and tests for various practical situations. The final section contains a wide variety of exercises in applied multivariate data analysis. Drawing on the authors' varied experiences working and teaching in the field, Analysis of Multivariate Social Science Data, Second Edition enables a basic understanding of how to use key multivariate methods in the social sciences. With updates in every

chapter, this edition expands its topics to include regression analysis, con

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