

**BARUCH COLLEGE/Zicklin School of Business  
Department of Statistics & CIS**

**Statistics 70500**

Statistics II - Multivariate Statistical Method  
**Fall 2023**

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**COURSE MATERIALS**

TEXT (Required): Methods of Multivariate Analysis: 2<sup>nd</sup> edition.  
By Alvin C. Rencher

**Grading Policy:** We will have 2 tests (including the final) and Home-works. Each test will count for (1/3)<sup>rd</sup> of the final score and the Home-works will count for the remaining (1/3)<sup>rd</sup>. I will drop the lowest score on the Home-works. You are responsible for all the announcements made in class. Weekly home-works will be assigned and graded. Each missed exam or home-work will automatically result in a zero. Each student is required to return the assignment a week after it has been assigned and on time.

In addition to the one way and two analysis of variance in the univariate case, I plan to cover the following chapters

Chapter 1: Multivariate Analysis of Variance

Chapter 2: Discriminant Analysis: Description of Group Separation

Chapter 3: Classification Analysis: Allocation of Observations to Groups

Chapter 4: Principal Component Analysis

Chapter 5: Factor Analysis

**ACADEMIC INTEGRITY**

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for their work and to uphold the ideal of academic integrity. Any student who attempts to compromise or devalue the academic process will be sanctioned. Please see the Baruch College Website for Further Information:

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